QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2023

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2023

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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address tiaa.org

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

OFFICERS

President & Chief Executive Officer	Thasunda Brown Duckett	SEVP, Chief Financial Officer	Wendell Dave Dowrich
SMD, Corporate Secretary & General Counsel	Derek Brandon Dorn	SVP & Chief Actuary	Keith Elliot Floman

OTHER

Christopher Alan Baraks, SVP, Chief Accounting Officer and Corporate Controller	Jessica Austin Barker, SEVP, Chief Digital and Client Experience Officer	John Lewis Douglas, SEVP, Chief Legal, Risk and Compliance Officer
Sastry VSM Durvasula, SEVP, Chief Information & Client Services Officer	Derek Talmar Ferguson, SEVP, Chief Administrative Officer	Kourtney Kristine Gibson, SEVP, Head of Core Retirement Business
Jose Manuel Minaya, SEVP, Chief Executive Officer, Nuveen	Colbert Gerald Narcisse, SEVP, Chief Product and Business Development Officer	David George Nason, SEVP, Chief Operating Officer
Michelle Louise Onvural, SEVP, Chief Marketing Officer	Sean Nigel Woodroffe, SEVP, Chief People Officer	

DIRECTORS OR TRUSTEES

Priya (NMN) Abani	Samuel Richard Bright	Jason Edmund Brown
Jeffrey Robert Brown	James Robert Chambers	Thasunda Brown Duckett
Lisa Wolfson Hess	Edward Mark Hundert	Gina Lynette Lofton
Maureen Patricia O'Hara	Dorothy Kathryn Robinson	Ramona Emilia Romero #
Kim Michele Sharan	La June Montgomery Tabron	Marta (NMN) Tienda

State of New York
County of New York SS:

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

Thasunda Brown Duckett President & Chief Executive Officer	Derek Brandon Dorn SMD, Corporate Secretary & General Counsel	Wendell Dave Dowrich SEVP, Chief Financial Officer

Subscribed and sworn to before me this 25th day of April, 2023

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 Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	200,235,544,790	35,668,511	200,199,876,280	202,239,600,714
2. Stocks:				
2.1 Preferred stocks	372,772,950		372,772,950	405,636,038
2.2 Common stocks	6,110,930,027	5,471,448	6,105,458,579	7,511,134,621
3. Mortgage loans on real estate:				
3.1 First liens	35,553,666,270		35,553,666,270	35,514,697,458
3.2 Other than first liens	2,073,177,113		2,073,177,113	2,144,931,063
4. Real estate:				
4.1 Properties occupied by the company (less $ 21,634,486 encumbrances)	308,125,858		308,125,858	310,844,272
4.2 Properties held for the production of income (less $ 670,304,396 encumbrances)	3,635,935,441		3,635,935,441	3,560,646,317
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ 1,130,954,427), cash equivalents ($ 224,566,490) and short-term investments ($ 35,198,101)	1,390,719,018		1,390,719,018	1,203,942,465
6. Contract loans (including $ premium notes)	661,476,345	45,598	661,430,748	730,956,306
7. Derivatives	1,822,048,064		1,822,048,064	1,919,545,526
8. Other invested assets	38,749,261,321	437,177,015	38,312,084,306	36,311,435,489
9. Receivables for securities	212,099,370		212,099,370	572,895,126
10. Securities lending reinvested collateral assets	1,295,429,296		1,295,429,296	1,328,145,362
11. Aggregate write-ins for invested assets	131,096,460		131,096,460	126,970,219
12. Subtotals, cash and invested assets (Lines 1 to 11)	292,552,282,325	478,362,571	292,073,919,753	293,881,380,976
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	2,034,966,792		2,034,966,792	1,922,905,518
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,166,677		1,166,677	1,326,701
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	30,420,461	60,717	30,359,744	33,312,313
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	1,680,385		1,680,385	909,505
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				(243,603)
18.2 Net deferred tax asset	4,064,253,001	2,660,171,000	1,404,082,001	1,298,505,200
19. Guaranty funds receivable or on deposit	8,834,537		8,834,537	8,834,537
20. Electronic data processing equipment and software	260,286,720	207,246,167	53,040,553	48,919,491
21. Furniture and equipment, including health care delivery assets ($)	289,622,137	289,622,137		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	484,970,550	312,303	484,658,247	215,386,945
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,386,636,659	203,536,636	1,183,100,023	763,962,328
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	301,115,120,243	3,839,311,532	297,275,808,712	298,175,199,911
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,692,378,537		49,692,378,537	50,382,240,694
28. Total (Lines 26 and 27)	350,807,498,780	3,839,311,532	346,968,187,249	348,557,440,605
DETAILS OF WRITE-INS				
1101. Investments in process	114,764,073		114,764,073	113,977,962
1102. Derivative collateral - receivable	14,819,402		14,819,402	12,314,263
1103. Receivable for securities lending	1,512,986		1,512,986	677,994
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	131,096,460		131,096,460	126,970,219
2501. Sundry receivables	1,201,619,495	18,519,473	1,183,100,023	763,962,328
2502. Prepaid expenses	177,324,569	177,324,569		
2503. Intangible asset - AML - SERP	7,692,594	7,692,594		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,386,636,659	203,536,636	1,183,100,023	763,962,328

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

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 226,469,310,849 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	226,469,310,849	226,339,978,220
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	1,345	1,345
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	8,050,079,484	8,293,741,620
4.	Contract claims:		
	4.1 Life	1,127,776,199	986,010,608
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 6,009,961 and coupons $ ..... due and unpaid	6,009,961	5,715,688
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)	1,976,320,760	2,262,934,018
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)	431,909,329	
	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	367,199	241,501
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ 3,942,497 ceded	3,942,497	4,326,658
	9.4 Interest Maintenance Reserve	2,931,530,828	3,443,791,029
10.	Commissions to agents due or accrued-life and annuity contracts $ ..... , accident and health $ ..... and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	595,115,113	1,032,580,188
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)	9,549,881	(460,500)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	17,111,874	42,950,265
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	4,370,542	45,875,482
15.2	Net deferred tax liability		
16.	Unearned investment income	3,591,426	3,705,043
17.	Amounts withheld or retained by reporting entity as agent or trustee	529,592,096	536,636,720
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	314,947,201	198,707,193
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	125,642,069	129,851,055
22.	Borrowed money $ ..... and interest thereon $		100,000,000
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,689,526,164	6,568,956,383
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	417,935,710	634,787,258
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	273,692,918	327,061,443
	24.09 Payable for securities	327,369,412	731,448,578
	24.10 Payable for securities lending	1,295,429,296	1,328,145,362
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	2,419,227,380	2,571,927,219
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	254,020,349,533	255,588,912,376
27.	From Separate Accounts Statement	49,548,507,460	50,246,726,379
28.	Total liabilities (Lines 26 and 27)	303,568,856,993	305,835,638,755
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	6,290,879,968	6,290,846,644
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	37,105,400,288	36,427,905,206
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 143,871,077 in Separate Accounts Statement)	43,396,830,256	42,719,301,850
38.	Totals of Lines 29, 30 and 37	43,399,330,256	42,721,801,850
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	346,968,187,249	348,557,440,605
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	1,227,033,874	1,408,903,252
2502.	Miscellaneous liabilities	724,261,768	699,363,837
2503.	Deferred gain on asset transfer with affiliate	512,434,648	512,434,648
2598.	Summary of remaining write-ins for Line 25 from overflow page	(44,502,910)	(48,774,518)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,419,227,380	2,571,927,219
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	37,105,400,288	36,427,905,206
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	37,105,400,288	36,427,905,206

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $134,783,026 and for the Access account is $66,556,176.

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

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,725,581,832	3,833,378,233	15,356,152,195
2.	Considerations for supplementary contracts with life contingencies	18,555,605	16,564,033	64,110,059
3.	Net investment income	3,493,206,582	2,905,259,233	12,471,693,802
4.	Amortization of Interest Maintenance Reserve (IMR)	111,716,773	123,396,709	532,182,416
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	8,356,762	7,640,577	32,554,555
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	67,632,177	76,783,570	285,002,256
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	946,337,998	520,107,142	3,365,040,849
9.	Totals (Lines 1 to 8.3)	8,371,387,729	7,483,129,497	32,106,736,132
10.	Death benefits	13,947,503	17,249,506	58,342,802
11.	Matured endowments (excluding guaranteed annual pure endowments)		26,765	95,467
12.	Annuity benefits	2,162,468,577	2,152,912,405	8,070,615,731
13.	Disability benefits and benefits under accident and health contracts	2,029,951	1,941,266	9,929,269
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	4,438,163,280	2,835,843,761	13,204,832,026
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	64,428,936	8,784,415	114,501,679
18.	Payments on supplementary contracts with life contingencies	44,355,732	35,468,008	136,696,123
19.	Increase in aggregate reserves for life and accident and health contracts	129,332,629	357,686,918	2,968,973,915
20.	Totals (Lines 10 to 19)	6,854,726,607	5,409,913,044	24,563,987,012
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 and fraternal expenses	334,063,859	271,935,199	1,208,452,872
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,482,607	20,149,166	57,318,451
25.	Increase in loading on deferred and uncollected premiums	(979,108)	(1,379,160)	(919,158)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(882,794,557)	237,203,417	(407,026,093)
27.	Aggregate write-ins for deductions	111,819,535	149,182,555	418,197,184
28.	Totals (Lines 20 to 27)	6,433,318,942	6,087,004,221	25,840,010,268
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,938,068,787	1,396,125,276	6,266,725,864
30.	Dividends to policyholders and refunds to members	1,226,158,880	944,249,462	4,140,797,351
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	711,909,907	451,875,814	2,125,928,513
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(87,965,171)	(58,728,607)	(80,393,429)
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)	799,875,078	510,604,421	2,206,321,942
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ ..... (excluding taxes of $ ..... transferred to the IMR)	(378,107,060)	(438,365,510)	(2,614,140,878)
35.	Net income (Line 33 plus Line 34)	421,768,018	72,238,911	(407,818,936)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	42,721,801,850	42,972,680,321	42,972,680,321
37.	Net income (Line 35)	421,768,018	72,238,911	(407,818,936)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 30,024,608	128,734,075	(12,736,594)	(613,438,302)
39.	Change in net unrealized foreign exchange capital gain (loss)	(14,508,386)	52,028,188	1,124,591
40.	Change in net deferred income tax	10,664,560	(79,079,484)	271,226,522
41.	Change in nonadmitted assets	255,678,203	178,182,300	(1,288,460,265)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(120,569,781)	171,348,716	1,775,708,325
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	33,324	33,324	380,834
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(4,271,608)	(652,344)	10,398,760
54.	Net change in capital and surplus for the year (Lines 37 through 53)	677,528,405	381,363,017	(250,878,471)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	43,399,330,256	43,354,043,338	42,721,801,850
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	594,344,396	285,532,332	2,098,558,345
08.302.	Consideration on annuity product rollovers	309,645,078	208,815,385	1,146,456,374
08.303.	Miscellaneous income	24,450,647	7,453,851	51,490,018
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	17,897,877	18,305,574	68,536,112
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	946,337,998	520,107,142	3,365,040,849
2701.	Miscellaneous deductions	111,813,351	149,182,555	418,195,661
2702.	Miscellaneous fines and penalties	6,184		1,523
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	111,819,535	149,182,555	418,197,184
5301.	Post retirement benefit obligation liability	(4,271,608)	(652,344)	10,398,760
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,271,608)	(652,344)	10,398,760

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,073,857,457	4,082,256,329	16,639,831,692
2.	Net investment income	3,381,350,364	2,802,650,891	12,333,370,222
3.	Miscellaneous income	92,976,199	86,095,765	337,798,618
4.	Total (Lines 1 to 3)	7,548,184,020	6,971,002,985	29,311,000,533
5.	Benefit and loss related payments	6,629,780,599	5,043,042,353	21,863,970,861
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(892,804,938)	238,620,501	(394,246,605)
7.	Commissions, expenses paid and aggregate write-ins for deductions	815,614,617	726,380,509	1,265,558,938
8.	Dividends paid to policyholders	486,224,140	439,806,973	1,778,737,694
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(46,216,628)	(26,735,615)	(133,525,638)
10.	Total (Lines 5 through 9)	6,992,597,790	6,421,114,721	24,380,495,251
11.	Net cash from operations (Line 4 minus Line 10)	555,586,230	549,888,264	4,930,505,282
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	11,619,248,424	10,931,290,288	29,725,653,718
	12.2 Stocks	3,254,508,339	2,157,467,523	9,244,793,952
	12.3 Mortgage loans	191,088,415	767,672,923	2,787,443,528
	12.4 Real estate		34,926,974	36,276,630
	12.5 Other invested assets	703,377,085	509,597,743	4,378,414,020
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(18,951,266)	1,085,677	(33,250,606)
	12.7 Miscellaneous proceeds	393,621,454	796,663,881	2,434,173,522
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	16,142,892,451	15,198,705,009	48,573,504,764
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	9,480,115,400	13,049,022,414	35,064,992,365
	13.2 Stocks	1,735,136,256	2,643,449,756	9,737,809,410
	13.3 Mortgage loans	311,807,195	994,876,646	4,114,704,809
	13.4 Real estate	102,630,362	9,362,294	249,955,498
	13.5 Other invested assets	2,735,220,718	2,033,190,899	6,656,599,158
	13.6 Miscellaneous applications	743,189,334	1,442,919,072	878,758,893
	13.7 Total investments acquired (Lines 13.1 to 13.6)	15,108,099,265	20,172,821,081	56,702,820,134
14.	Net increase (or decrease) in contract loans and premium notes	(69,991,088)	(108,727,652)	(363,661,032)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	1,104,784,273	(4,865,388,421)	(7,765,654,338)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	33,324	33,324	380,833
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	(100,000,000)	1,699,000,000	25,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(306,399,112)	1,942,358,836	4,828,999,732
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(1,067,228,163)	672,827,170	(1,443,689,956)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,473,593,951)	4,314,219,330	3,410,690,609
	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)	186,776,553	(1,280,827)	575,541,554
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,203,942,465	628,400,912	628,400,912
	19.2 End of period (Line 18 plus Line 19.1)	1,390,719,018	627,120,085	1,203,942,465

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	540,524,598	522,110,888	3,677,717,236
20.0002. Capitalized interest	54,694,715	77,419,938	301,691,170
20.0003. Additional amounts credited or applied to annuities	594,344,396	285,532,332	2,098,558,343
20.0004. Interest credited on deposit type contracts	64,069,365	9,396,788	112,661,873

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	35,483,826	37,661,740	170,424,238
3.	Ordinary individual annuities	1,253,596,502	1,529,521,022	5,577,161,233
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	2,436,510,885	2,266,234,414	9,608,661,366
7.	A & H - group	67,282	69,129	274,646
8.	A & H - credit (group and individual)			
9.	A & H - other	2,725,789	2,873,253	11,131,907
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,728,384,285	3,836,359,558	15,367,653,391
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,728,384,285	3,836,359,558	15,367,653,391
14.	Deposit-type contracts	84,676,460	102,010,299	316,431,793
15.	Total (Lines 13 and 14)	3,813,060,745	3,938,369,857	15,684,085,184
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

The financial statements of Teachers Insurance and Annuity Association of America (“TIAA” or the “Company”) are presented on the basis of statutory accounting principles prescribed or permitted by the New York State Department of Financial Services (“NYDFS” or the “Department”); a comprehensive basis of accounting that differs from accounting principles generally accepted in the United States (“GAAP”). 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”).

Under Regulation No. 172 (11 NYCRR 83), the Department did not adopt certain NAIC SAP guidance, specifically subparagraph 4.a. of SSAP No. 26R, Bonds, and the third sentence in footnote 1 of SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, to treat certain exchange traded funds ("ETFs") designated by the Securities Valuation Office ("SVO"), ("SVO-Identified ETFs"), as qualifying for bond accounting treatment. Rather, the Department requires these SVO-identified ETFs to be reflected as equities under SSAP No. 30R, "Unaffiliated Common Stock". However, if the ETF meets certain criteria, the asset valuation reserve ("AVR") and interest maintenance reserve ("IMR") may be retained under SSAP No. 26R, and the ETF can be treated as a bond for the purpose of a domestic insurer's risk based capital ("RBC") report. The total balance of investment grade ETF holdings treated as equities as of March 31, 2023 and December 31, 2022, but treated as bonds for AVR, IMR and RBC, are $1,819,983,989 and $3,221,703,061, respectively. This prescribed practice does not result in a difference to net income or capital and contingency reserves when compared to NAIC SAP.

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

	SSAP#	F/S Page	F/S Line	03/31/2023	12/31/2022
Net Income, New York SAP				$ 421,768,018	$ (407,818,936)
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	360,418	1,312,276
Additional Reserves for Variable Annuities	51R	4	19	—	10,914
Net Income, NAIC SAP				$ 421,407,600	$ (409,142,126)
Capital and Contingency Reserves, New York SAP				$ 43,399,330,256	$ 42,721,801,850
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(14,640)	(20,243)
Additional Reserves for Term Conversions	51R	3	1	(15,834,493)	(16,194,911)
Additional Reserves for Variable Annuities	51R	3	1	—	—
Capital and Contingency Reserves, NAIC SAP				$ 43,415,179,389	$ 42,738,017,004

The additional reserve for term conversions results from the Department requiring in Regulation No. 147 (11 NYCRR 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. 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 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 Company's risk based capital as of March 31, 2023 and December 31, 2022 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

NOTES TO FINANCIAL STATEMENTS

B. Use of Estimates in Preparation of the Financial Statements

No material change

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

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

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

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

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

(7) - (13) No material change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Accounting Changes

Adoption of New Accounting Standards

In March 2023, the NAIC adopted revisions to SSAP 25, Affiliates and Other Related Parties. These revisions clarify that any invested asset held by a reporting entity which is issued by an affiliated entity, or which includes the obligations of an affiliated entity, is an affiliated investment. The revisions are effective immediately and did not have a material impact to the Company.

In March 2023, the NAIC adopted revisions to SSAP No. 100R—Fair Value. The revisions adopt ASU 2022-03, Fair Value Measurement of Equity Securities Subject to Contractual Sale Restrictions to provide clarity in situations involving equity securities that have restrictions related to the sale of the asset. The adoption does not incorporate the GAAP disclosures on sales restrictions, but clarifies that items restricted as to sale would be captured as restricted assets and subject to admittance considerations. The revisions are effective immediately and did not have a material impact to the Company.

In March 2023, the NAIC adopted revisions to SSAP No. 34—Investment Income Due and Accrued. The revisions provided additional disclosures for interest income due and paid-in-kind (PIK) interest included in current principal balances. The revisions are effective December 31, 2023 and are not expected to have a material impact to the Company.

In December 2022, the NAIC adopted certain accounting practices within Interpretation 2022-02, Third Quarter 2022 through First Quarter 2023 Reporting of the Inflation Act (the "Act") - Corporate Alternative Minimum Tax ("CAMT") ("INT 22-02"). The Act imposes a CAMT to the excess of 15% of a corporation's adjusted financial statement income over its corporate alternative minimum tax foreign tax credit. The CAMT goes into effect for tax years beginning after 2022. INT 22-02 addresses the third quarter 2022 through first quarter 2023 transition accounting and reporting aspects of the new CAMT. Because of the timing of the adoption of the Act and the

NOTES TO FINANCIAL STATEMENTS

considerable number of unknown variables for March 31, 2023, a reasonable estimate for the calculations impacted by the CAMT is not determinable for the first quarter 2023 financial statements. INT 22-02 specifies that reporting entities shall not recognize impacts related to CAMT for first quarter 2023 filing or as a subsequent event for any estimated CAMT, but shall make certain disclosures for the Act's applicability. See Note 9 for the disclosure.

Corrections of Errors

No material corrections

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2023:

	1	2		3
	Amortized Cost Basis Before Other-Than-Temporary Impairment	Other-than-Temporary Impairment Recognized in Loss		Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$ 69,268,886	$ 416,740	$ 241,135	$ 68,611,011
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
c. Total 1st Quarter (a+b)	$ 69,268,886	$ 416,740	$ 241,135	$ 68,611,011
OTTI recognized 2nd Quarter				
d. Intent to sell	$ —	$ —	$ —	$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
f. Total 2nd Quarter (d+e)	$ —	$ —	$ —	$ —
OTTI recognized 3rd Quarter				
g. Intent to sell	$ —	$ —	$ —	$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
i. Total 3rd Quarter (g+h)	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
j. Intent to sell	$ —	$ —	$ —	$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ —	$ —	$ —	$ —
l. Total 4th Quarter (j+k)	$ —	$ —	$ —	$ —
m. Annual Aggregate Total (c+f+i+l)		$ 416,740	$ 241,135	

(3) The Company has no loan-backed and structured securities that recognized OTTI as of March 31, 2023.

(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 $ 1,511,320,303
2. 12 Months or Longer $ 2,727,783,762

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

1. Less than 12 Months $21,853,784,190
2. 12 Months or Longer $20,348,128,949

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

NOTES TO FINANCIAL STATEMENTS

(2) No material change

(3) a. No material change

b. The fair value of the collateral received for the securities lending program was $1,295,429,296. This collateral is cash and was not sold or re-pledged as of March 31, 2023.

c. No material change

(4) No material change

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

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

Not applicable

L. Restricted Assets

No material change

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No material change

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No material change

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

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No material change

8. Derivative Instruments

A. (1) - (7) No material change

(8) Not applicable

B. Not applicable

9. Federal Income Tax

No material changes, however, the Inflation Reduction Act (“Act”) was enacted on August 16, 2022. The Act included a new corporate alternative minimum tax (“CAMT”) which is a 15 percent tax on an applicable corporation’s "adjusted financial statement income" for the tax year, reduced by corporate alternative minimum foreign tax credits. The tax is effective for tax years beginning after 2022.

Under general statutory accounting principles, reporting entities filing statutory financial statements would normally have to consider the applicability of the CAMT, and if applicable, determine the impact on the statutory valuation allowance as well as assess deferred tax assets ("DTAs") for admissibility. Pursuant to guidance released by the Statutory Accounting Principles Working Group (“SAPWG”) within INT 22-02, the Company has not determined as of the reporting date if it will be liable for CAMT in 2023. The Company has not included an estimate of the impact of the CAMT within the first quarter 2023 financial statements, because a reasonable estimate cannot be made at this time.

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

No material change

11. Debt

A. Not applicable

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

(1) The Company is a member of the Federal Home Loan Bank of New York (FHLBNY). Through its membership, the Company has the ability to conduct business activity (advances) with the FHLBNY. It is part of the Company’s strategy to utilize these funds to provide additional liquidity to supplement existing sources or use the funds to earn a spread on its investment. The Company is required to pledge collateral to the FHLBNY in the form of eligible securities for all advances received. The Company considers the amount of collateral pledged to the FHLBNY as the amount encumbered by advances from the FHLBNY at a point in time. The Company has determined the estimated maximum borrowing capacity as $17,348,409,362. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of March 31, 2023			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	302,512,500	302,512,500	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 352,512,500	$ 352,512,500	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 17,348,409,362	$ 17,348,409,362	$ —
2. Prior Year-end as of 12/31/2022			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	50,000,000	50,000,000	—
c) Activity Stock	318,816,000	318,816,000	—
d) Excess Stock	—	—	—
e) Aggregate Total (a+b+c+d)	$ 368,816,000	$ 368,816,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 17,427,872,030	$ 17,427,872,030	$ —

NOTES TO FINANCIAL STATEMENTS

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 Months or Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 50,000,000	$ 50,000,000	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 7,560,907,948	$ 8,041,229,440	$ 6,722,500,000
2. Current Year General Account Total Collateral Pledged	$ 7,560,907,948	$ 8,041,229,440	$ 6,722,500,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 7,997,919,795	$ 8,780,106,482	$ 7,084,800,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 9,716,991,607	$ 10,729,097,524	$ 8,656,600,000
2. Current Year General Account Maximum Collateral Pledged	$ 9,716,991,607	$ 10,729,097,524	$ 8,656,600,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 9,560,614,758	$ 9,796,490,781	$ 8,477,683,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total (2+3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
a) Debt	$ —	$ —	$ —	$ —
b) Funding Agreements	6,722,500,000	6,722,500,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 6,722,500,000	$ 6,722,500,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ 100,000,000	$ 100,000,000	$ —	$ —
b) Funding Agreements	6,984,800,000	6,984,800,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 7,084,800,000	$ 7,084,800,000	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
Current Year			
1. Debt	$ 2,600,000,000	$ 2,600,000,000	$ —
2. Funding Agreements	6,056,600,000	6,056,600,000	—
3. Other	—	—	—
4. Aggregate Total (Lines 1+2+3)	$ 8,656,600,000	$ 8,656,600,000	$ —

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) - (3) No material change

NOTES TO FINANCIAL STATEMENTS

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

	Pension Benefits		Postretirement Benefits	
	March 31, 2023	December 31, 2022	March 31, 2023	December 31, 2022
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	171,504	686,017	554,232	1,135,763
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	—	—	—	—
e. Amount of recognized gains and losses	165,181	660,724	—	1,662,231
f. Amount of prior service cost recognized	—	—	(1,067,902)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 336,685	$ 1,346,741	$ (513,670)	$ (1,473,614)

(5) - (11) No material change

(12) - (18) Not applicable

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

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Post employment Benefits and Compensated Absences

Not applicable

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

No material change

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

No material change

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

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

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $1,295,429,296. The fair value of cash collateral received as of March 31, 2023, was $1,295,429,296. This collateral is reported in “Securities lending reinvested collateral assets” with an offsetting collateral liability of $1,295,429,296 included in “Payable for securities lending”.

(3)-(7) Not applicable.

C. Wash Sales

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 stocks when carried at the lower of cost or fair value.

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

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

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

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

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

Level 2 inputs include:

- Quoted prices for similar assets or liabilities in active markets,
- Quoted prices for identical or similar assets or liabilities in markets that are not active,
- Inputs other than quoted prices that are observable for the asset or liability,
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

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

Considerable judgment is required to interpret market data in developing the estimates of fair value for financial instruments for which there are no available market value quotations. The estimates presented are not necessarily indicative of the amounts the Company could have realized in a market exchange. The use of

different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

NAV Practical Expedient - TIAA has elected the NAV Practical expedient for certain investments held by its separate account. These investments are excluded from the valuation hierarchy, as these investments are fair valued using their net asset value as a practical expedient since market quotations or values from independent pricing services are not readily available. The separate account assets that have elected the NAV practical expedient represent investments in limited partnerships and limited liability companies that invest in real estate properties. The fair value, determined by the NAV practical expedient, of these assets was $931,918,083 and total unfunded commitments was $261,019,497 at March 31, 2023. For these investments, redemptions are prohibited prior to liquidation.

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

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at March 31, 2023:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,309,421,471	$ —	$ —	$ 1,309,421,471
Industrial and Miscellaneous	—	84,641,611	6,241,906	—	90,883,517
Total Bonds	$ —	$ 1,394,063,082	$ 6,241,906	$ —	$ 1,400,304,988
Common Stocks					
Industrial and Miscellaneous	$ 2,469,025,620	$ 206,696,680	$ 490,994,070	$ —	$ 3,166,716,370
Total Common Stocks	$ 2,469,025,620	$ 206,696,680	$ 490,994,070	$ —	$ 3,166,716,370
Total Preferred Stocks	$ 6,680,981	$ 58,712,639	$ 46,071,817	$ —	$ 111,465,437
Derivatives:					
Foreign exchange contracts	$ —	$ 704,840,953	$ —	$ —	$ 704,840,953
Total Derivatives	$ —	$ 704,840,953	$ —	$ —	$ 704,840,953
Separate Account Assets, Net	$ 17,272,123,717	$ 803,375,090	$ 27,643,461,740	$931,918,083	$ 46,650,878,630
Total assets at fair value/NAV	$ 19,747,830,318	$ 3,167,688,444	$ 28,186,769,533	$931,918,083	$ 52,034,206,378
Liabilities at fair value:					
Derivatives					
Interest Rate Contracts	$ —	$ 95,810,215	$ —	$ —	$ 95,810,215
Foreign exchange contracts	—	100,532,150	—	—	100,532,150
Total return swaps	—	165,960	—	—	165,960
Total liabilities at fair value	$ —	$ 196,508,325	$ —	$ —	$ 196,508,325

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

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at March 31, 2023 (in millions):

	Balance at 1/1/2023	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2023
Bonds	$ —	$ 9.9 a	$ —	$ (0.3)	$ (3.4)	$ —	$ —	$ —	$ —	$ 6.2
Common Stock	511.2	—	—	0.1	(3.9)	1,733.2	—	(1,749.5)	—	491.0
Preferred Stock	65.5	—	—	2.2	(9.6)	—	—	(12.0)	—	46.1
Separate Account	28,460.3	—	—	13.8	(934.2)	51.3	—	—	52.3	27,643.5
Total	$29,037.0	$ 9.9	$ —	$ 15.8	$ (951.1)	$ 1,784.5	$ —	$(1,761.5)	$ 52.3	$ 28,186.8

(a) The Company transferred bonds into Level 3 that were measured and reported at fair value.

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

(4) See 20.B.

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

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

B. The estimated fair values of the financial assets and liabilities presented within this note are determined by the Company using market information available as of March 31, 2023. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock, preferred stock, and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities, and public real estate investment trusts. Bonds ETFs are classified as common stock and are valued using quoted market prices. Cash included in Level 1 represents cash on hand.

Level 2 financial instruments

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

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

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

Other invested assets in Level 2 include surplus notes that 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. Additionally, for residual tranches or interests, valuation may be based 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.

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

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

Level 3 financial instruments

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

Estimated fair value for privately traded common equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment. Included in Level 3 common stock is the Company's holdings in the FHLBNY stock as described in Note 11.B - FHLBNY Agreements. As prescribed in the FHLBNY's capital plan, the par value of the capital stock is $100 and all capital stock is issued, redeemed, repurchased, or transferred at par value. Since there is not an observable market for the FHLBNY's stock, these securities have been classified as Level 3.

Preferred shares are valued using valuation and discounted cash flow models that require a substantial level of judgment.

NOTES TO FINANCIAL STATEMENTS

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

Derivatives assets and liabilities classified as Level 3 represent structured financial instruments that rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be corroborated by observable market data. Significant inputs that are unobservable generally include references to inputs outside the observable portion of credit curves or other relevant market measures. These unobservable inputs require significant management judgment or assumptions. Level 3 methodologies are validated through periodic comparison of the Company's fair values to external broker-dealer values.

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 is determined to be its fair value, and are classified as Level 3.

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

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

Deposit-type contracts include funding agreements used in an investment spread capacity. Fair value of funding agreements is determined by discounted cash flow analysis using funding agreement interest rates as of the reporting date. Other deposit-type contracts are valued based on the accumulated account value, which approximates fair value. All deposit-type contracts 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	$182,862,285,013	$200,199,876,280	$ —	$180,478,266,356	$ 2,384,018,657	$ —	$ —
Common Stock	3,165,568,748	3,165,568,748	2,467,877,997	206,696,680	490,994,070	—	—
Preferred Stock	371,579,470	372,772,950	6,680,981	251,865,545	113,032,943	—	—
Mortgage Loans	35,119,447,885	37,626,843,383	—	—	35,119,447,885	—	—
Derivatives	1,661,560,386	1,822,048,064	—	783,871,973	877,688,413	—	—
Other invested assets	242,198,961	234,834,509	—	242,198,961	—	—	—
Contract Loans	661,430,748	661,430,748	—	—	661,430,748	—	—
Separate Accounts	49,493,110,625	49,692,378,537	17,293,971,313	3,623,759,489	27,643,461,740	931,918,083	—
Cash, Cash Equivalents and Short Term Investments	1,390,446,821	1,390,719,018	1,124,597,946	264,643,189	1,205,686	—	—
Total	$274,967,628,657	$295,166,472,237	$20,893,128,237	$185,851,302,193	$67,291,280,142	$931,918,083	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 8,050,079,484	$ 8,050,079,484	$ —	$ —	$ 8,050,079,484	$ —	$ —
Separate Accounts	49,548,507,460	49,548,507,460	—	—	49,548,507,460	—	—
Derivatives	219,666,393	273,692,918	—	213,323,834	6,342,559	—	—
Total	$ 57,818,253,337	$ 57,872,279,862	$ —	$ 213,323,834	$57,604,929,503	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Type I - Recognized subsequent events:

Subsequent events have been considered through May 8, 2023 for the statutory statement issued on May 8, 2023.

No type I subsequent events were noted.

Type II - Non-recognized subsequent events:

Subsequent events have been considered through May 8, 2023 for the statutory statement issued on May 8, 2023.

As a condition of the Company's previously announced sale of its majority common stock ownership of TIAA FSB Holdings, Inc. ("FSB"), the Company agreed to purchase certain residential mortgage loans from FSB. On April 10, 2023, the Company purchased a portion of the loans in the amount of $2.6 billion from FSB. The purchase of the loans did not impact the Company's surplus or net income.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of March 31, 2023 were $1,029. As of March 31, 2023, no material amounts have been paid for incurred claims and claim adjustment expenses attributed to insured events of prior years. There are no reserves for prior years. See Schedule H - Part 3 and Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2023. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2023 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivables

Not applicable

29. Participating Policies

Not applicable

30. Premium Deficiency Reserves

No material change

31. Reserves for Life Contracts and Annuity Contracts

No material change

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

No material change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material change

NOTES TO FINANCIAL STATEMENTS

34. Premiums and Annuity Considerations Deferred and Uncollected

No material change

35. Separate Accounts

No material change

36. Loss/Claims Adjustment Expense

No material change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
TIAA, FSB	Jacksonville, Florida		YES		
TIAA FSB Holdings, Inc.	Jacksonville, Florida	YES			
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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code of Business Conduct was updated as of February 15, 2023 to remove references to the applicability of the Code to contingent workers, third parties and vendors. Applicability of the Code to contingent workers, third parties and vendors is handled through contractual language and not through the Code of Business Conduct itself. .....

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Federal Home Loan Bank of New York (FHLBNY): Capital Stock $352,512,500; State Deposits: $16,167,957; Pledged as collateral to FHLB (including assets backing funding agreements): $8,041,229,440; Forward Loan Purchase Agreements: $10,000,000; Derivative Collateral: $1,227,033,874 .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....$.....9,243,484,663

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 2,934,916,469	$ 2,939,889,831
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 24,549,621,563	$ 26,115,267,635
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,484,538,032	$ 29,055,157,466
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,295,429,297

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,295,429,297

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,295,429,297

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107157	Teachers Advisory, LLC	Q3EVPQI7HQSIMVRL0U14	Securities and Exchange Commission	DS
175092	Churchill Asset Management, LLC	549300TE7GGVUFYI9X77	Securities and Exchange Commission	DS
160255	Nuveen Alternatives Advisors, LLC	549300MFBTJNNQKKJX98	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

At Mar 31, 2023, there were 273 bond instruments, 7 preferred stock instruments that did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 224 instruments are pending submission to the Securities Valuation Office (SVO) and 56 instruments are pending submission to CUSIP Global Services. Exceptions totaled $5,879,592,795 or 2.74% of all long-term bonds, preferred stocks, and RSATs. .....

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

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

20. 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]

21. 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]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 428,064,902
1.13 Commercial Mortgages	$ 37,104,849,396
1.14 Total Mortgages in Good Standing	$ 37,532,914,298
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$ 91,187,314
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 91,187,314
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$ 2,741,774
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 2,741,774
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 37,626,843,386
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

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

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

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

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

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

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	480,365	34,206,881	31,644		34,718,890	596,876
2. Alaska	AK	L	55,306	2,327,738	3,099		2,386,143	98,161
3. Arizona	AZ	L	426,094	38,782,264	41,736		39,250,094	2,574,017
4. Arkansas	AR	L	291,620	20,937,331	15,719		21,244,670	46,508
5. California	CA	L	2,422,289	144,712,406	143,214		147,277,909	8,182,730
6. Colorado	CO	L	577,046	65,819,301	11,289		66,407,636	1,059,137
7. Connecticut	CT	L	798,318	109,215,141	46,504		110,059,963	1,344,590
8. Delaware	DE	L	176,795	8,644,000	9,239		8,830,034	143,845
9. District of Columbia	DC	L	165,767	44,870,777	23,895		45,060,439	348,862
10. Florida	FL	L	1,653,377	95,264,649	183,137		97,101,163	5,853,595
11. Georgia	GA	L	687,019	62,768,605	21,731		63,477,355	1,264,763
12. Hawaii	HI	L	182,531	7,438,101	30,753		7,651,385	413,186
13. Idaho	ID	L	97,933	8,624,971	6,938		8,729,842	1,752,830
14. Illinois	IL	L	1,465,893	100,033,844	151,535		101,651,272	1,494,617
15. Indiana	IN	L	635,634	38,788,876	48,523		39,473,033	648,242
16. Iowa	IA	L	541,721	66,941,765	45,155		67,528,641	669,611
17. Kansas	KS	L	250,305	25,411,202	25,182		25,686,689	450,978
18. Kentucky	KY	L	456,616	27,028,651	32,678		27,517,945	727,878
19. Louisiana	LA	L	295,171	9,717,825	12,941		10,025,937	591,366
20. Maine	ME	L	244,943	14,489,575	24,357		14,758,875	1,304,324
21. Maryland	MD	L	1,486,362	84,243,383	58,257		85,788,002	1,567,989
22. Massachusetts	MA	L	2,127,713	135,719,609	137,218		137,984,540	5,529,048
23. Michigan	MI	L	1,265,560	328,432,782	123,283		329,821,625	1,551,892
24. Minnesota	MN	L	358,874	113,708,080	21,502		114,088,456	1,002,491
25. Mississippi	MS	L	81,009	6,287,629	7,203		6,375,841	382,386
26. Missouri	MO	L	519,079	46,808,814	57,919		47,385,812	2,197,671
27. Montana	MT	L	75,015	3,367,483	2,421		3,444,919	172,393
28. Nebraska	NE	L	240,689	16,552,930	11,654		16,805,273	22,762
29. Nevada	NV	L	98,763	15,650,908	11,554		15,761,225	909,119
30. New Hampshire	NH	L	394,016	16,934,863	21,589		17,350,468	1,019,953
31. New Jersey	NJ	L	2,509,133	230,206,863	199,580		232,915,576	4,195,633
32. New Mexico	NM	L	161,149	10,061,433	24,060		10,246,642	148,883
33. New York	NY	L	5,392,891	814,494,006	387,122		820,274,019	9,086,426
34. North Carolina	NC	L	1,116,624	78,352,094	32,541		79,501,259	732,419
35. North Dakota	ND	L	89,334	7,411,095	10,084		7,510,513	12,531
36. Ohio	OH	L	868,993	102,044,440	70,369		102,983,802	1,185,004
37. Oklahoma	OK	L	232,668	11,511,946	17,266		11,761,880	1,071,389
38. Oregon	OR	L	328,006	25,218,197	25,941		25,572,144	1,314,685
39. Pennsylvania	PA	L	2,604,142	262,158,719	242,310		265,005,171	7,608,588
40. Rhode Island	RI	L	234,471	24,338,699	6,468		24,579,638	34,607
41. South Carolina	SC	L	379,322	19,243,372	5,372		19,628,066	497,590
42. South Dakota	SD	L	70,537	1,436,747	2,517		1,509,801	444,143
43. Tennessee	TN	L	731,243	34,696,157	58,159		35,485,559	201,457
44. Texas	TX	L	1,234,995	110,796,175	43,579		112,074,749	2,680,402
45. Utah	UT	L	250,434	43,055,178	22,346		43,327,958	649,427
46. Vermont	VT	L	263,825	25,217,524	31,853		25,513,202	603,985
47. Virginia	VA	L	1,260,003	77,484,062	123,880		78,867,945	1,347,010
48. Washington	WA	L	690,468	63,557,678	68,914		64,317,060	4,583,045
49. West Virginia	WV	L	226,459	20,622,213	48,924		20,897,596	729,879
50. Wisconsin	WI	L	437,285	20,280,220	7,357		20,724,862	973,637
51. Wyoming	WY	L	32,374	4,988,659	2,560		5,023,593	
52. American Samoa	AS	N						
53. Guam	GU	N		2			2	
54. Puerto Rico	PR	L	16,811	3,648,380			3,665,191	1,408,710
55. U.S. Virgin Islands	VI	L	5,214	197,797			203,011	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		306,564			306,564	537,990
58. Aggregate Other Aliens	OT	XXX	7,283	787,671			794,954	707,200
59. Subtotal		XXX	37,695,487	3,685,846,275	2,793,071		3,726,334,833	84,676,460
90. Reporting entity contributions for employee benefits plans		XXX		4,261,112			4,261,112	
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	2,029,951				2,029,951	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	39,725,438	3,690,107,387	2,793,071		3,732,625,896	84,676,460
96. Plus Reinsurance Assumed		XXX						
97 Totals (All Business)		XXX	39,725,438	3,690,107,387	2,793,071		3,732,625,896	84,676,460
98. Less Reinsurance Ceded		XXX	9,907		2,792,546		2,802,453	
99. Totals (All Business) less Reinsurance Ceded		XXX	39,715,531	3,690,107,387	525		3,729,823,443	84,676,460
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	7,283	787,671			794,954	707,200
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	7,283	787,671			794,954	707,200
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						

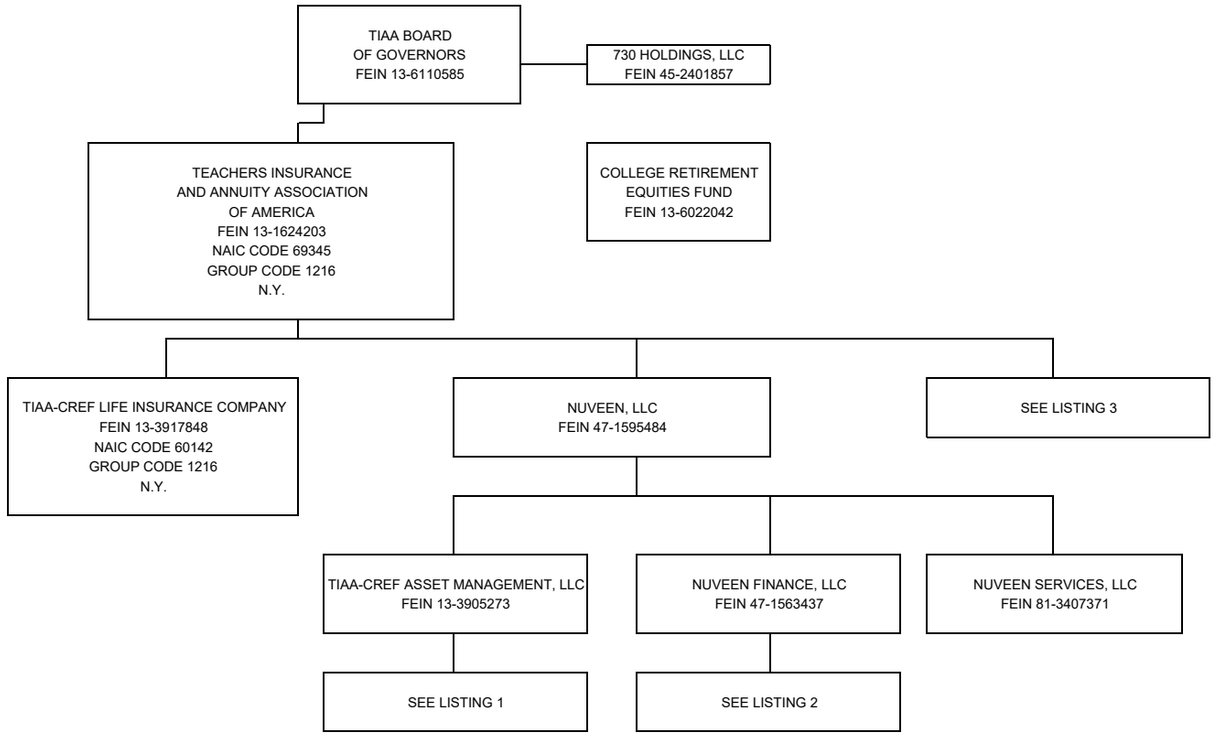
(a) Active Status Counts:

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA



STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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 Ag Infrastructure GP, LLC	86-3201384	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
AGR Special Opportunities GP, LLC	85-2581992	SUBSIDIARY	
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	
Nuveen Agribusiness Fund III, LP	83-4307097	SUBSIDIARY	
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2)
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	
NGC Master HoldCo LLC	88-1590237	SUBSIDIARY	
NGC Senior Master Holdco LLC	88-3758314	SUBSIDIARY	
NGTF GP, LLC	88-2217234	SUBSIDIARY	
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
Churchill Fund III GP LLC		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	(3)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen CP Holdings 1 LLC	86-3136043	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
Nuveen CP Holdings 2 LLC	86-3147529	SUBSIDIARY	
Nuveen CP LLC	47-5515604	SUBSIDIARY	(4)
Greenworks Lending LLC	47-3234364	SUBSIDIARY	
PACEWell 1 LLC	35-2597261	SUBSIDIARY	
PACEWell 4 LLC	87-1326451	SUBSIDIARY	
PACEWell 5 Depositor LLC	87-3650389	SUBSIDIARY	
PACEWell 5 LLC	87-3649944	SUBSIDIARY	
PACEWell 6 Depositor LLC	92-0681712	SUBSIDIARY	
PACEWell 6 LLC	88-4182935	SUBSIDIARY	
PACEWell 7 LLC	92-2404335	SUBSIDIARY	
PACEWell 8 Depositor LLC	92-2105847	SUBSIDIARY	
PACEWell 8 LLC	92-2080938	SUBSIDIARY	
NGC TT 1 LLC	92-0315265	SUBSIDIARY	
PACE Financial Servicing LLC	46-4998151	SUBSIDIARY	
Nuveen CPACE Lending GP LLC		SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.	98-1638974	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
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	
Nuveen Korea Co., Ltd.		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Nuveen Junior Capital Opportunities Fund GP S.à r.l		SUBSIDIARY	
Nuveen Natural Capital, LLC	87-4688838	SUBSIDIARY	
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
GWR Uruguay S.A.		SUBSIDIARY	
Greenwood Resources Colombia SAS		SUBSIDIARY	
NNC NGTF, LLC		SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
Nuveen Natural Capital Limited		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(10)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(10)
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 Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Private Capital LLC		SUBSIDIARY	
Arcmont Asset Management Holdco Ltd.		SUBSIDIARY	
Arcmont Asset Management Ltd.		SUBSIDIARY	
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(2)
CNV Investor GP, LLC		SUBSIDIARY	
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill CAD GP General Partner, LLC	98-1694147	SUBSIDIARY	
Churchill CAD GP, L.P.		SUBSIDIARY	
Churchill CAD GP Limited Partner, LLC		SUBSIDIARY	
Churchill Co-Investment 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	
CMIC Funding GP LLC	87-2329839	SUBSIDIARY	
Nuveen Churchill Administration LLC		SUBSIDIARY	
Senior MPD Fund GP LLC	88-1339633	SUBSIDIARY	
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY	
NRE CMCo LLC	92-2846553	SUBSIDIARY	
NRE DevCo LLC	92-2847109	SUBSIDIARY	
NRE MaintCo LLC	92-2847517	SUBSIDIARY	
NRE NewCo LLC	92-0783544	SUBSIDIARY	
NRE SafetyCo LLC	92-2886561	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
Nuveen Casa Bonita SMA GP LLC	88-4085231	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. Impact Housing Fund GP LLC	88-1469500	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	88-1444180	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle LP	88-1443255	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	88-2640357	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	88-1443830	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub GP LLC		SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub LP		SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Lab Vehicle Non-REIT LLC	88-2561353	SUBSIDIARY	
U.S. Cities Diversified Fund GP LLC	92-2350406	SUBSIDIARY	
U.S. Cities Diversified Fund LP	92-2329690	SUBSIDIARY	
U.S. Cities Diversified Fund REIT LLC	92-2330414	SUBSIDIARY	
U.S. Cities Diversified Fund Operating GP LLC	92-2330086	SUBSIDIARY	
U.S. Cities Diversified Fund Operating LP	92-2350698	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) 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.

(3) 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

(4) Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC

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

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

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

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

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

(10) 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.

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC (continued)			
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Cities Workplace Fund GP LLC		SUBSIDIARY	
U.S. Single-Family Rental Fund I GP LLC	88-0587813	SUBSIDIARY	
U.S. Single-Family Rental Fund I LP	88-0582227	SUBSIDIARY	
U.S. Single-Family Rental Fund I Holding Company LLC	88-0582051	SUBSIDIARY	
U.S. Strategic Industrial Fund II GP LLC	85-2037572	SUBSIDIARY	
Nuveen Imajn Holdings Member LLC	85-2857187	SUBSIDIARY	
Imajn Homes Holdings, LLC	85-2534232	SUBSIDIARY	
Imajn Services LLC	82-1051997	SUBSIDIARY	
Imajn Asset Manager LLC	85-2545463	SUBSIDIARY	
NR Sparrow Realty Managing Member I, LLC		SUBSIDIARY	
SAF Sparrow Realty Managing Member I, LLC	87-1466953	SUBSIDIARY	
Sparrow Realty Investment I Managing Member LLC	85-2603852	SUBSIDIARY	
Sparrow Realty Investment II Managing Member, LLC		SUBSIDIARY	
USCMF Sparrow Realty Managing Member I, LLC	87-1174074	SUBSIDIARY	
Nuveen MyPlace Holdings Member LLC	92-1280325	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 Development Management Services LLC	84-2502695	SUBSIDIARY	
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	
Nuveen Energy Transition European Fund II GP S.a.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	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC (continued)			
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 Core-Plus Logistics Fund (GP) S.à.r.l		SUBSIDIARY	
European Core Renewable Infrastructure S.à.r.l		SUBSIDIARY	
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Japan Alternatives Living GP Pte. Ltd.		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 Australia Ltd.		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	
Nuveen Real Estate Debt Partners II (GP) S.à.r.l		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(13)
Nuveen Real Estate Debt Partners III (GP) S.à.r.l		SUBSIDIARY	
Nuveen Switzerland GmbH		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP S.à.r.l		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 Industrial Fund GP LLC	36-4922991	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	
Teachers Advisors, LLC	13-3760073	SUBSIDIARY	
ColInvest 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) 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.

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LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
Rocket 730 Data Bridge, LP		SUBSIDIARY	
730 Fiber, LLC		SUBSIDIARY	
Arcadian Infracom 1, LLC	85-2250697	SUBSIDIARY	
730 Lighting, LLC	92-0957956	SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Rail LLC		SUBSIDIARY	
730 Cthrail 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	(14)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(15)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(14)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(15)
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 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	(16)
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.	85-4120472	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	84-5024895	SUBSIDIARY	
Churchill MM Warehouse LLC		SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II	98-0580879	AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	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	
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	(17)
T-C 1608 Chestnut Limited Partner LLC	47-3337561	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(17)
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	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY	
EPP LFG I, LLC	30-0701953	AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(18)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(13)
Global Real Estate Debt Partners – Fund III (UK) SCSp		AFFILIATE	
GreshamQuant Systematic Fixed Income Fund		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	
Apical Reforestadora S.A.		SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Landed Educator Retention Fund, LP	84-2323824	AFFILIATE	
Lewis & Clark Timberlands, LP	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	
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	

COMPANY	FEIN	RELATIONSHIP	
Mansilla Participacoes LTDA		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(19)
Nova Amaralina Propriedades Agrícolas S.A		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	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Castanheira Propriedades Agrícolas S.A		AFFILIATE	
Manacá Propriedades Agrícolas S.A		AFFILIATE	
Paineira Propriedades Agrícolas S.A		AFFILIATE	
Proud Participacoes S.A.		AFFILIATE	
Radar Propriedades Agricolas S.A.		AFFILIATE	(19)
Vale De Ponte Alta S.A.		AFFILIATE	
New York City Property Fund II LP	82-4183425	SUBSIDIARY	
15 Laight Street Holdings LLC	87-4474636	SUBSIDIARY	
15 Laight Street Lender LLC	87-4553231	SUBSIDIARY	
Cory Road REIT LLC	87-3846434	SUBSIDIARY	
Cory Road Operating LP	87-3847578	SUBSIDIARY	
Cory Road Associates LLC	87-3737804	SUBSIDIARY	
Cory Road TRS LP	87-4032308	SUBSIDIARY	
NYCPF II 94th Street Pooling LP	87-3783569	SUBSIDIARY	
309 East 94th Street Holdings LLC		SUBSIDIARY	
309 East 94th Street Associates LLC		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	
125 West Studio Holdings LLC	84-3408615	SUBSIDIARY	
Ridge Hill Holdings LLC	88-4309659	SUBSIDIARY	
Ridge Hill Associates LLC	36-5014830	SUBSIDIARY	
NGTF Holdco, LLC	92-0403836	SUBSIDIARY	
NRFC Inception IV, LP	46-2031403	SUBSIDIARY	
NRFC Inception V, LP	46-2062147	SUBSIDIARY	
Nuveen CLO Issuance Fund LP	98-1549843	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. Impact Housing Fund LP	88-1470999	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	88-1539505	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund Operating GP LLC	88-1470699	SUBSIDIARY	
Nuveen Real Estate U.S. Impact Housing Fund Operating LP	88-1472235	SUBSIDIARY	
IHF FA Woodbridge Investor Member LLC	88-3423227	SUBSIDIARY	
USIHF GP Holdco Parent LLC	88-4255084	SUBSIDIARY	
USIHF GP Holdco LLC	92-0790631	SUBSIDIARY	
USIHF GP NY Holdco LLC	92-1460099	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	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, ULC		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	

(14) 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%.

(15) 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.

(16) 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.

(17) 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.

(18) Global Real Estate Debt Partners – Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.

(13) 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.

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

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, LLC	11-3034756	SUBSIDIARY	(20)
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	(21)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	(22)
Cityhold Euro S.à r.l.		AFFILIATE	(23)
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	(21)
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	(24)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(24)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(23)
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	(22)
Cityhold Grand Central Berlin SCS		AFFILIATE	
Cityhold Sterling S.à r.l.		AFFILIATE	
Cityhold UK Holding S.à r.l.		AFFILIATE	
Cityhold Belgrave Operational Investment S. à r.l.		AFFILIATE	
Cityhold Belgrave Operational Holding S. à r.l.		AFFILIATE	
Belgrave House Operational Unit Trust		AFFILIATE	
Belgrave House Operational Trustee 1 Limited		AFFILIATE	
Belgrave House Operational Trustee 2 Limited		AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
ND Properties LLC (continued)			
Cityhold UK Investment S.à r.l.		AFFILIATE	
London Belgrave Unit Trust		AFFILIATE	(25)
New Fetter Lane Unit Trust		AFFILIATE	(26)
60 Great Portland Street Unit Trust		AFFILIATE	(27)
70 St Mary Axe Unit Trust		AFFILIATE	(28)
London Belgrave Unit Trust		AFFILIATE	(25)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
New Fetter Lane Unit Trust		AFFILIATE	(26)
60 Great Portland Street Unit Trust		AFFILIATE	(27)
SMA Holding S.à r.l.		AFFILIATE	
70 St Mary Axe Unit Trust		AFFILIATE	(28)
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 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	(29)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(29)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
REP Coinvest III TEC, L.P.		AFFILIATE	
Seven30 Insurance (Bermuda) Co. Limited		SUBSIDIARY	
SHF-33d North Apts, LLC	47-3994280	SUBSIDIARY	
SHF-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
SHF-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	
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	
TC MT II Originations TRS LLC	85-2937933	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 SV Member LLC		SUBSIDIARY	
T-C S-T REIT LLC		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 Asset Trust 5		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	(30)
T-C Europe LP	47-2369576	SUBSIDIARY	(30)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
T-C Denmark ApS		SUBSIDIARY	
Nordsjællandshusene 2 ApS		SUBSIDIARY	
Nordsjællandshusene 3 ApS		SUBSIDIARY	
T-C Europe LuxCo 1 S.a.r.l		SUBSIDIARY	
OBP 2700 Jersey Property Unit Trust		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	(31)
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	(31)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	
T-C Storage Portfolio HoldCo S.à r.l.		SUBSIDIARY	
T-C Storage HoldCo AB		SUBSIDIARY	
Green S AB		SUBSIDIARY	
T-C Storage BidCo AB		SUBSIDIARY	
TC-Norway AS		SUBSIDIARY	
Bilittveien 6 AS		SUBSIDIARY	
Lonningsflaten 22 Eiendom AS		SUBSIDIARY	
Skedsmo Logistikk AS		SUBSIDIARY	

(20) ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(21) 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.

(22) 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).

(23) 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.

(24) 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%).

(25) 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%).

(26) 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%).

(27) 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%).

(28) 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%).

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

(30) 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.

(31) 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%).

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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	AFFILIATE	
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	
TGA Cass White 75 LLC	87-3992388	SUBSIDIARY	
TGA Forum on Peachtree Investor Member LLC	88-1007987	SUBSIDIARY	
TGA NAP Forum on Peachtree Venture LLC	88-1007587	SUBSIDIARY	
TGA NAP Forum on Peachtree Owner LLC	88-1007172	SUBSIDIARY	
TGA Lonestar Investor Member LLC	88-1913177	SUBSIDIARY	
TGA BSL Lonestar JV LLC	88-2029531	SUBSIDIARY	
TGA BSL Lonestar Owner LLC	88-1913518	SUBSIDIARY	
TGA Midway Distribution Center LLC	87-4019549	SUBSIDIARY	
TGA MOB 5005 McConnell Member LLC	88-0655999	SUBSIDIARY	
TGANX MOB 5005 McConnell Venture LLC	88-0656194	SUBSIDIARY	
TGA MOB 5005 McConnell LLC	88-0655748	SUBSIDIARY	
TGA Speedway Distribution Center LLC	88-0635252	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
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	
T-C JK II, LLC	46-4587620	SUBSIDIARY	
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(18)
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	
TEIC Holdings LLC	92-2740334	SUBSIDIARY	
TGA 10th Street Business Park LLC	84-3332496	SUBSIDIARY	
TGA 127-137 Franklin LLC	82-1645257	SUBSIDIARY	
TGA 2160 E 7th Street LLC	92-1884082	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 601D Operating Member LLC	88-0637658	SUBSIDIARY	
TGA 730 Third Avenue Owner LLC	83-2548459	SUBSIDIARY	
TGA 8500 8551 Research Way LLC	87-1740428	SUBSIDIARY	
TGA Adairsville DC LLC	88-0634999	SUBSIDIARY	
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	
Asia Pacific Cities Fund, FCP	98-1429292	SUBSIDIARY	(32)
TGA APAC RE Holdings Pte. Ltd.		SUBSIDIARY	
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP	98-1429292	SUBSIDIARY	(32)
TGA ASI Eagles Landing Investor Member LLC	87-4097244	SUBSIDIARY	
TGA ASI Mission Trails Investor Member LLC	88-1120507	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 ASI Sierra Vista Investor Member LLC	88-1120056	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 Capital Beltway CC LLC	84-3523623	SUBSIDIARY	
TGA Capital Gateway LLC	92-1681994	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Central Green LLC	83-3799476	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	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(33)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(33)
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 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	
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 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 Germann Road Apartments LLC	88-4247949	SUBSIDIARY	
TGA GP Holdco Parent LLC	92-0783347	SUBSIDIARY	
TGA GP Holdco LLC	88-4207931	SUBSIDIARY	
TGA GP NY Holdco LLC	88-4400855	SUBSIDIARY	
TGA GP TX HoldCo	92-2882920	SUBSIDIARY	
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY	
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY	
TGA Haines City LLC	92-0668909	SUBSIDIARY	
TGA Hollins End LLC	84-3475313	SUBSIDIARY	
TGA I-95 DC LLC	84-3523721	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	

(18) Global Real Estate Debt Partners – Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.

(32) Asia Pacific Cities Fund, FCP is owned 12.04% by TGA APAC Fund Holdings, LLC and 12.04% by TGA Real Estate Fund Holdings, LLC

(33) 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%.

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TEFF Holdco LLC	81-2146865	SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310729	SUBSIDIARY	(3)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	
TEFF Holding S.a.r.l		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	
TETYN SP. z o.o.		SUBSIDIARY	
Gospodarstwo Okopy Sp. z o.o.		SUBSIDIARY	
Agrohop Bielice Sp. z o.o.		SUBSIDIARY	
Agrohop Service Sp. z o.o.		SUBSIDIARY	
Agrohop Sp. z o.o.		SUBSIDIARY	
Agrohop Bis Sp. z o.o.		SUBSIDIARY	
Cieszanowice Solar Park sp. z o.o.		SUBSIDIARY	
Przedsiebiorstwo Rolne Okopy Sp. z o.o.		SUBSIDIARY	
TGA Minority Interest Holdings LLC	88-1762996	SUBSIDIARY	
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	(34)
ND Properties, LLC	11-3034756	SUBSIDIARY	(20)
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(35)
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	
TGA MH III Investor Member LLC	84-2765297	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	(34)
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	(36)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(36)
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	
Preferred Housing Living Limited		SUBSIDIARY	
PHLL Holdco Limited		SUBSIDIARY	
PHL Leeds Limited		SUBSIDIARY	
PHL Nottingham Limited		SUBSIDIARY	
PHL Telford Limited		SUBSIDIARY	
TGA Housing Holding S.à r.l.		SUBSIDIARY	
TIAA General Account Housing German Services GmbH		SUBSIDIARY	
TIAA General Account Housing German Property 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	
Crisatino S.L.		SUBSIDIARY	
Lucerini, S.L.		SUBSIDIARY	
Mangaralia S.L.		SUBSIDIARY	
Naralisno S.L.		SUBSIDIARY	
Sanfergar S.L.		SUBSIDIARY	
Stay by Kronos Cordoba S.L.		SUBSIDIARY	
Stay by Kronos Tarragona S.L.		SUBSIDIARY	
Stay by Kronos Torrejon S.L.		SUBSIDIARY	
Tinesen S.L.		SUBSIDIARY	
Vesterone, S.L.		SUBSIDIARY	
Weslinero S.L.		SUBSIDIARY	
TGA MKP Member LLC	82-1169084	SUBSIDIARY	
TGA MKP Venture LLC	82-1198745	SUBSIDIARY	
TGA MKP REIT LLC	82-1187131	SUBSIDIARY	
TGA MOB Prescott Member LLC	87-3883343	SUBSIDIARY	
TGANX MOB Prescott Venture LLC	87-3883887	SUBSIDIARY	
TGANX MOB Prescott LLC	87-3883657	SUBSIDIARY	
TGA MOB South Boerne LLC	85-3566018	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 Near East LLC	83-4153778	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 Grove Plaza LLC	88-4069421	SUBSIDIARY	
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
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 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 Peaceable Investor Member 2022 LLC	88-3094495	SUBSIDIARY
TGA Peaceable Investor Member 2023 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 Roswell Wieuca LLC	92-2699982	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
TGA Sparrow II Investor LLC	87-4748024	SUBSIDIARY
Sparrow Realty Investment II, LLC		SUBSIDIARY
Sparrow Realty Investment WHF II, LLC		SUBSIDIARY
TGA Specialty Shops Investor Member LLC		SUBSIDIARY
TGA HP Specialty Shops Venture LLC		SUBSIDIARY
TGA HP Specialty Shops Owner LLC		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

(3) 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

(20) ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

(34) TGA European RE Holdings I, LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.

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

(36) 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%.

STATEMENT AS OF MARCH 31, 2023 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

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

COMPANY	FEIN	RELATIONSHIP
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP	87-2470916	SUBSIDIARY
Newmarket HCG LP		SUBSIDIARY
Seminole Storage Units I LP	83-1608525	SUBSIDIARY
TGA T1 SC Durbin Park LP		SUBSIDIARY
TGA T1 SC Millenia LP		SUBSIDIARY
TGA T1 SC San Marco LP		SUBSIDIARY
TGA SS Self Storage Portfolio Venture LP	86-1714431	SUBSIDIARY
TGA SC Bonita Springs LP	86-1623164	SUBSIDIARY
TGA SC Columbus Ford LP	86-1624012	SUBSIDIARY
TGA SC Columbus Veterans LP	86-1623724	SUBSIDIARY
TGA SC Erie Avenue LP	86-1639097	SUBSIDIARY
TGA SC Gainesville LP	86-1623454	SUBSIDIARY
TGA SC Germantown LP	86-1639333	SUBSIDIARY
TGA SC Glenn Heights LP	86-1676901	SUBSIDIARY
TGA SC Global Indy I LP	86-1638763	SUBSIDIARY
TGA SC Houston LP	86-1677082	SUBSIDIARY
TGA SC Indianapolis 29th Street LP	86-1638905	SUBSIDIARY
TGA SC Kensington LP	86-1639231	SUBSIDIARY
TGA SC Lancaster LP	86-1676331	SUBSIDIARY
TGA The Warehouse At Ch II Investor Member LLC	86-1749539	SUBSIDIARY
TGAP The Warehouse at CH II LLC	86-1548653	SUBSIDIARY
TGAP The Warehouse at CH II Owner LLC	86-1548790	SUBSIDIARY
TGA The Yield Investor Member LLC	87-4300717	SUBSIDIARY
CC TGA The Yield Venture, LLC	87-3975391	SUBSIDIARY
CC TGA The Yield, LLC	87-3912682	SUBSIDIARY
TGA TMO IN Portfolio Investor Member LLC	88-1150650	SUBSIDIARY
TGA Tri-State Commerce Center LLC	84-3759437	SUBSIDIARY
TGA Twelve100 Apartments LLC	85-3917654	SUBSIDIARY
TGA UMH Properties Investor Member LLC	87-3992892	SUBSIDIARY
TGA UMH Venture Tranche 1 LLC		SUBSIDIARY
Sebring Square MHC TGA, LLC		SUBSIDIARY
TGA University Trails Investor Member LLC	87-4552535	SUBSIDIARY
TGAP University Trails LLC	87-4257683	SUBSIDIARY
TGAP University Trails Owner LLC	87-4257544	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
TGANX MOB Aurora LLC	92-1392352	SUBSIDIARY
TGANX MOB Wheat Ridge LLC	92-1383692	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 II Ltd		SUBSIDIARY
TIAA CLO II LLC		SUBSIDIARY
TIAA CLO II Holding, LLC		SUBSIDIARY
TIAA CLO III Ltd.		SUBSIDIARY
TIAA CLO III LLC		SUBSIDIARY
TIAA CLO IV Ltd.		SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
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	(16)
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	(37)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(38)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(39)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(38)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agrícolas Ltda.		SUBSIDIARY	
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	(37)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(39)
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	
Forestal GTR Chile Limitada		SUBSIDIARY	
Global Timber International LLC	46-3899490	SUBSIDIARY	
Global Timber Spain, SL		SUBSIDIARY	
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY	
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Monte Fresnos, S.A.		SUBSIDIARY	
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Taurion, S.A.		SUBSIDIARY	
GT Europe Cooperatief U.A.		SUBSIDIARY	
Global Timber NL, B.V.		SUBSIDIARY	
GTR Brasil Participacoes Ltda		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	
Brasilwood Terras Florestais S.A.		SUBSIDIARY	
Mogno das Alterosas Investimentos Florestais S.A.		SUBSIDIARY	
Mamoneira Agropastoril S.A.		AFFILIATE	
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY	
Paineira Investimentos Florestais S.A.		SUBSIDIARY	

(16) 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.

(37) 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.

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

(39) 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
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Darwin Holdings LLC	87-3292924	SUBSIDIARY
Glennmont Clean Energy Fund IV A SCSP		SUBSIDIARY
730 Parking LLC	81-5307354	SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
Holding 1867 NA30 Inc.		SUBSIDIARY
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
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 NBS, LLC	88-4376843	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 SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
TIAA Ventures LLC	88-3094952	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY	
TIAA-CREF Real Property Fund GP, LLC	46-1191235	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	87-11101091	SUBSIDIARY	
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE	
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE	
U.S. Cities Workplace Fund LP	38-4104483	SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Workplace Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Workplace Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF 5500 Jefferson LLC	87-4526709	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC	84-4773752	SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(35)
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	46-07503331	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 SJA Cornerstone LLC	88-1712199	SUBSIDIARY	
CRED SJA Norcross LLC	88-3419951	SUBSIDIARY	
CRED SJA Sonoma LLC	88-1712389	SUBSIDIARY	
CRED SJA Vistas LLC	88-2696709	SUBSIDIARY	
CRED SJA Woodland LLC	88-3419525	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	

(35) U.S. Cities Office Fund Maryland Farms Co-Invest is controlled 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

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			13-6110585	3792687			TIAA Board of Governors	NY	UDP						
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors		
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors		
			13-6022042	2378057	777535		College Retirement Equities Fund	NY	NIA	CREF Board of Governors	Board		CREF Board of Governors		
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			81-4374969	5659467			TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors		
			86-3201384	5788291			AGR Ag Infrastructure GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			36-4853278	5279520			AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Governors		100
			85-2581992	5616938			AGR Special Opportunities GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			83-4328253	5613245			Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			83-4307097	5652936			Nuveen Agribusiness Fund III, LP	DE	DS	Nuveen Agribusiness Fund III GP, LLC	Management		TIAA Board of Governors		
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors		
			36-4853278	5279520			AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors		100
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors		200
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Governors		
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Governors		
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			83-2245173	5510120			NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5497584			NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5511622			Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			88-1590237	5729940			NGC Master HoldCo LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-3758314	5784949			NGC Senior Master Holdco LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-2217234	5799226			NGTF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5656831			Churchill Fund III GP LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
				5511604			Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1917856	5652703			TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors		
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Governors		300
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors		
			86-3136043	5655825			Nuveen CP Holdings 1 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604	5657324			Nuveen CP LLC	DE	DS	Nuveen CP Holdings 1 LLC	Ownership	79.200	TIAA Board of Governors		400
			86-3147529	5655816			Nuveen CP Holdings 2 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5515604	5657324			Nuveen CP LLC	DE	DS	Nuveen CP Holdings 2 LLC	Ownership	0.800	TIAA Board of Governors		400
			47-3234364	5660557			Greenworks Lending LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors		

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			35-2597261	5660593			PACEWell 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-1326451	5660623			PACEWell 4 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-3650389	5678561			PACEWell 5 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			87-3649944	5678570			PACEWell 5 LLC	DE	DS	PACEWell 5 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			92-0681712	5789207			PACEWell 6 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			88-4182935	5789243			PACEWell 6 LLC	DE	DS	PACEWell 6 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			92-2404335				PACEWell 7 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			92-2105847				PACEWell 8 Depositor LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			92-2080938				PACEWell 8 LLC	DE	DS	PACEWell 8 Depositor LLC	Ownership	100.000	TIAA Board of Governors		
			92-0315265	5785218			NGC TT 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors		
			46-4998151	5660641			PACE Financial Servicing LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen CPACE Lending GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1819349	5486935			Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			98-1638974	5487101			Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	DS	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Governors		
			84-5180164	5599714			Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5652776			Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				5659412			Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
				5695166			Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen Korea Co., Ltd.	KOR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Governors		600
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Governors		
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Governors		600
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors		900
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors		900
				5659403			Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			87-4688838	5721449			Nuveen Natural Capital, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				5371666			GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors		
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors		
							NNC NGTF, LLC	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Natural Capital, LLC	Ownership	100.000	TIAA Board of Governors		
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors		
				4794482			Nuveen Natural Capital Limited	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				5279539			Westchester Group SRL	ROU	DS	Nuveen Natural Capital Limited	Ownership	99.000	TIAA Board of Governors		1000
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Nuveen Natural Capital Limited	Ownership	100.000	TIAA Board of Governors		
				5279539			Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	1.000	TIAA Board of Governors		1000
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Governors		
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				5720965			Westchester Group Chile Investment Management, SpA	CHL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
				5280003			Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
			84-3766552	5483541			Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors		
							Nuveen Private Capital LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	85.220	TIAA Board of Governors		
							Arcmont Asset Management Holdco Ltd.	JEY	DS	Nuveen Private Capital LLC	Ownership	100.000	TIAA Board of Governors		
							Arcmont Asset Management Ltd.	GBR	DS	Arcmont Asset Management Holdco Ltd.	Ownership	100.000	TIAA Board of Governors		
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Private Capital LLC	Ownership	75.000	TIAA Board of Governors		
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Governors		200
				5695102			CNV Investor GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-3187734	5349928			Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			98-1694147				Churchill CAD GP General Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
							Churchill CAD GP, L.P.	CAN	DS	Churchill CAD GP General Partner, LLC	Ownership	100.000	TIAA Board of Governors		
							Churchill CAD GP Limited Partner, LLC	CAN	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5720219			Churchill Co-Investment Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5375132			Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			83-1177850	5349937			Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			98-1449979	5349919			Churchill Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5616545			Churchill Junior Capital Opportunities Fund II Carry-Co, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5616536			Churchill Junior Capital Opportunities Fund II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5616554			Churchill Junior Capital Opportunities Fund II GP Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		

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 *
			85-3272173	5585986			Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5720200			Churchill Secondary Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			82-3784145	5375525			Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			87-2329839	5724413			CMIC Funding GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
				5511565			Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			88-1339633	5765827			Senior MPD Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors		
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			92-2846553				NRE CMCo LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			92-2847109				NRE DevCo LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			92-2847517				NRE MaintCo LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			92-0783544				NRE NewCo LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			92-2886561				NRE SafetyCo LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			82-2986445	5533503			Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			88-4085231	5785290			Nuveen Casa Bonita SMA GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-4598778	5534685			Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-3751720	5593413			CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors		
			85-2413081	5593422			CRED Rated Feeder GP LLC	DE	DS	CRED GP LLC	Ownership	100.000	TIAA Board of Governors		
			86-1561520	5618745			Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-1469500	5729203			Nuveen Real Estate U.S. Impact Housing Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-1444180	5729137			Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-1443255	5729267			Nuveen Real Estate U.S. Strategic Lab Vehicle LP	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle GP LLC	Ownership	100.000	TIAA Board of Governors		
			88-2640357	5756003			Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle LP	Ownership	100.000	TIAA Board of Governors		
			88-1443830	5729324			Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle Holdings LP	Ownership	100.000	TIAA Board of Governors		
				5767625			Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub GP LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	Ownership	100.000	TIAA Board of Governors		
				5767607			Nuveen Real Estate U.S. Strategic Lab Vehicle REIT Sub LP	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle REIT LLC	Ownership	100.000	TIAA Board of Governors		
			88-2561353	5754906			Nuveen Real Estate U.S. Strategic Lab Vehicle Non-REIT LLC	DE	DS	Nuveen Real Estate U.S. Strategic Lab Vehicle LP	Ownership	100.000	TIAA Board of Governors		
			92-2350406				U.S. Cities Diversified Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			92-2329690				U.S. Cities Diversified Fund LP	DE	DS	U.S. Cities Diversified Fund GP LLC	Ownership	100.000	TIAA Board of Governors		
			92-2330414				U.S. Cities Diversified Fund REIT LLC	DE	DS	U.S. Cities Diversified Fund LP	Ownership	100.000	TIAA Board of Governors		
			92-2330086				U.S. Cities Diversified Fund Operating GP LLC	DE	DS	U.S. Cities Diversified Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			92-2350698				U.S. Cities Diversified Fund Operating LP	DE	DS	U.S. Cities Diversified Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			35-2633108	5116616			U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			82-4054235	5672019			U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
				5116625			U.S. Cities Workplace Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-0587813	5720170			U.S. Single-Family Rental Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			88-0582227	5720161			U.S. Single-Family Rental Fund I LP	DE	DS	U.S. Single-Family Rental Fund I GP LLC	Ownership	100.000	TIAA Board of Governors		
			88-0582051	5720590			U.S. Single-Family Rental Fund I Holding Company LLC	DE	DS	U.S. Single-Family Rental Fund I LP	Ownership	100.000	TIAA Board of Governors		

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			85-2037572	5599705			U.S. Strategic Industrial Fund II GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			85-2857187	5656765			Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			85-2534232				Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors		
			82-1051997				Imajn Services LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			85-2545463				Imajn Asset Manager LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
							NR Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			87-1466953				SAF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			85-2603852	5616022			Sparrow Realty Investment I Managing Member LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
							Sparrow Realty Investment II Managing Member, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			87-1174074				USCMF Sparrow Realty Managing Member I, LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			92-1280325				Nuveen MyPlace Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			82-0631410	5613311			Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Governors		
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	50.000	TIAA Board of Governors		
			82-3426937	5659458			Nuveen Real Estate Global Cities Advisors LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			84-2502695	5652794			Nuveen Development Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors		1100
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors		
				5691908			Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors		1100
				5691917			Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors		
				5691926			Glennmont Asset Management Limited	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors		
				5692035			Clean Energy Partners CEP 2012 Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692080			Glennmont Partners I Limited	GBR	DS	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Governors		
				5692062			Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692044			Glennmont Partners III S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692053			Glennmont Partners IV S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				5692071			Glennmont REBS Europe S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
							Nuveen Energy Transition European Fund II GP S.a.r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors		
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Governors		
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Governors		1200
			98-1125673	4617705			Nuveen Investment Management Holdings Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors		1200
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors		
				5704246			Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				5704237			Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		

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				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors		
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors		
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4716783			Nuveen Investment Management International Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Governors		
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Investment Management Holdings Limited	Ownership	100.000	TIAA Board of Governors		
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Governors		
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5704200			ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							European Core-Plus Logistics Fund (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							European Core Renewable Infrastructure S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5802683			Japan Alternatives Living GP Pte. Ltd.	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							NRE Storage Portfolio Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							Nugreen Services AB	SWE	DS	NRE Storage Portfolio Limited	Ownership	83.000	TIAA Board of Governors		
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Governors		
				5474008			Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841265			Nuveen Australia Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5485004			Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Influence		TIAA Board of Governors		1300
				5704152			Nuveen Real Estate Debt Partners III (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
							Nuveen Switzerland GmbH	SWZ	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				5700538			Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Governors		

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				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors		
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Governors		
			82-4266474	5586518			Nuveen Real Estate NYC Property Fund GP Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-4213248	5586545			New York City Property Fund GP LLC	DE	DS	Nuveen Real Estate NYC Property Fund GP Member LLC	Ownership	50.000	TIAA Board of Governors		
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			82-4363605	5687965			Casa Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			86-1845840	5609819			Casa Partners IX GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors		
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-4330570	5659449			TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			36-4922991	5620412			U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors		
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors		
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Governors		
			36-3293941	5694589			NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
				5719398			Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			83-4025630	5486681			Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3252504	5280982			Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors		
			30-1032009	5354968			SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Governors		
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Governors		
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors		
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1157427	5659364			Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
							Nuveen TALF Opportunity GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors		
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors		
				5729182			Rocket 730 Data Bridge, LP	DE	DS	730 Databridge, LLC	Ownership	99.000	TIAA Board of Governors		
				5704228			730 Fiber, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2250697	5704433			Arcadian Infracom 1, LLC	DE	DS	730 Fiber, LLC	Ownership	92.500	TIAA Board of Governors		
			92-0957956	5719400			730 Lighting, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors		
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors		
				5777679			730 Rail LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5777727			730 Cthrail LLC	DE	DS	730 Rail LLC	Ownership	100.000	TIAA Board of Governors		
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5515518			730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5515527			730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Governors		
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors		1400
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors		1400
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Governors		1500
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors		1500
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	99.000	TIAA Board of Governors		
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Governors		
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	97.800	TIAA Board of Governors		

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			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Governors		
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors		
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors		1600
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Governors		
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Governors		
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors		
			85-4120472	5683257			Churchill Junior Capital Opportunities Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			98-1402136	5227521			Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-5024895	5656859			Churchill Middle Market Senior Loan Fund III, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
							Churchill MM Warehouse LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Governors		
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Governors		1700
			47-3337561	4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors		
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors		1700
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		

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			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1933477	5618334			Mesa Del Rio Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors		
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Governors		
			98-0580879	4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Governors		1800
				5485004			Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		1300
							Global Real Estate Debt Partners Fund III (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
							GreshamQuant Systematic Fixed Income Fund	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Governors		
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4309290	5615892			L.A. Teak Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5804052			Apical Reforestadora S.A.	PAN	DS	L.A. Teak Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
				4618346			Quercus Panama, LLC	DE	DS	L.A. Teak Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-2323824	5708794			Landed Educator Retention Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			47-4169877	4874656			Lewis & Clark Timberlands, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Governors		
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors		
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Governors		
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Governors		1900

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				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4643049			Nova Amaralina Propriedades Agrícolas S.A	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors		
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Governors		
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
				5777709			Castanheira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				5777718			Manacá Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				5777697			Paineira Propriedades Agrícolas S.A	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	58.550	TIAA Board of Governors		
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Governors		1900
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	99.990	TIAA Board of Governors		
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							NBPT Aggregator LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			11-3034756	4600789			ND Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		2000
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Governors		
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Governors		
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		2100
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Governors		2200
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		2300
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors		
				5354829			CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1435873	5356373			Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Governors		
			98-1433967	5371554			Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433956	5371563			Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433960	5371572			Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
			98-1433975	5371590			Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors		
				5585128			Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5618558			Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5618567			Cityhold Prinses AcquiCo B.V.	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Governors		
				5618576			Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors		
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Governors		2100
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1433939	5354847			Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1435880	5354856			Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Governors		2400
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Governors		2400
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Governors		2300
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5612501			Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5486962			Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
			98-1438380	5354838			Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5593178			Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5596807			OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Governors		2200
							Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Belgrave Operational Investment S. à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Cityhold Belgrave Operational Holding S. à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Belgrave House Operational Unit Trust	JEY	DS	Cityhold Belgrave Operational Holding S. à r.l.	Ownership	100.000	TIAA Board of Governors		
							Belgrave House Operational Trustee 1 Limited	GBR	DS	Belgrave House Operational Unit Trust	Ownership	100.000	TIAA Board of Governors		
							Belgrave House Operational Trustee 2 Limited	GBR	DS	Belgrave House Operational Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Governors		2500
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Governors		2500
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors		
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		2600
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors		2600
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Governors		2700
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Governors		2700
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors		2800
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors		2800
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors		
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors		
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Governors		
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors		
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors		
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Governors		2900
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.160	TIAA Board of Governors		2900
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors		
			82-4183425	5613357			New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Governors		
			87-4474636	5704134			15 Laight Street Holdings LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			87-4553231	5704394			15 Laight Street Lender LLC	DE	DS	15 Laight Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			87-3846434	5704125			Cory Road REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			87-3847578	5704143			Cory Road Operating LP	DE	DS	Cory Road REIT LLC	Ownership	98.620	TIAA Board of Governors		
			87-3737804	5777642			Cory Road Associates LLC	DE	DS	Cory Road Operating LP	Ownership	100.000	TIAA Board of Governors		
			87-4032308	5704406			Cory Road TRS LP	DE	DS	Cory Road Associates LLC	Ownership	100.000	TIAA Board of Governors		
			87-3783569	5704161			NYCPF II 94th Street Pooling LP	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
							309 East 94th Street Holdings LLC	DE	DS	NYCPF II 94th Street Pooling LP	Ownership	98.670	TIAA Board of Governors		
							309 East 94th Street Associates LLC	DE	DS	309 East 94th Street Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			83-4678924	5589537			New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			83-4701919	5588473			New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			83-4671194	5587841			New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	98.620	TIAA Board of Governors		
			84-3388831	5620690			125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	97.500	TIAA Board of Governors		
			84-3408615	5620702			125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Governors		
			83-4653622	5694600			125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			84-3408615	5620702			125 West Studio Holdings LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			88-4309659				Ridge Hill Holdings LLC	DE	DS	New York City Property Fund II LP	Influence		TIAA Board of Governors		
			36-5014830				Ridge Hill Associates LLC	DE	DS	Ridge Hill Holdings LLC	Ownership	83.330	TIAA Board of Governors		
			84-2320652	5486944			NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-1895540	5535329			Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1834824	5535347			Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Governors		
			85-3631808	5596740			NGFF FFI, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1857338	5535383			US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1842298	5535374			US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			84-1880235	5535365			US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			92-0403836	5786046			NGTF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-2031403	4860800			NRFC Inception IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			46-2062147	4860819			NRFC Inception V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			98-1549843				Nuveen CLO Issuance Fund LP	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-5180286	5633029			Nuveen Global Impact Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			83-4357309	5400584			Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors		
			83-4341275	5400511			Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Governors		
			88-1470999	5729230			Nuveen Real Estate U.S. Impact Housing Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1539505	5729276			Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund LP	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-1470699	5729315			Nuveen Real Estate U.S. Impact Housing Fund Operating GP LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			88-1472235	5729306			Nuveen Real Estate U.S. Impact Housing Fund Operating LP	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			88-3423227	5784967			IHF FA Woodbridge Investor Member LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			88-4255084	5802692			USIHF GP Holdco Parent LLC	DE	DS	Nuveen Real Estate U.S. Impact Housing Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			92-0790831	5802713			USIHF GP Holdco LLC	DE	DS	USIHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			92-1460099				USIHF GP NY Holdco LLC	DE	DS	USIHF GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			86-1702891	5614260			Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			81-2429791	5194061			Nuveen Real Estate U.S. Strategic Industrial Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors		
			26-4248579	4313025			Canadian Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1523334	5802704			2234328 Alberta ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4313100			Polar Star Canadian Oil and Gas Holding, ULC	CAN	DS	Canadian Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1933477	5596731			Otto's South Vineyard, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Governors		
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Governors		
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							REP Coinvest III TEC, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
							Seven30 Insurance (Bermuda) Co. Limited	BMU	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-3994280	4865047			SHF-33d North Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4155469	4865056			SHF-Millennium One Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2450195	4990958			SHF-The Rocks Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors		
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors		
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Governors		
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors		
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Governors		
				5399969			TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		
				5400481			TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors		
				5424133			TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5596768			TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5596777			TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
							TGA PBSA Asset Trust 5	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors		
				5699865			TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors		
				5708749			TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Governors		
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Governors		3000
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		3000
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Governors		
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							T-C Denmark ApS	DNK	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Nordsjaellandshusene 2 ApS	DNK	DS	T-C Denmark ApS	Ownership	100.000	TIAA Board of Governors		
							Nordsjaellandshusene 3 ApS	DNK	DS	T-C Denmark ApS	Ownership	100.000	TIAA Board of Governors		
							T-C Europe LuxCo 1 S.a.r.l	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							OBP 2700 Jersey Property Unit Trust	JEY	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Governors		
				5472901			Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Governors		
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors		
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Governors		
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Governors		3100
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5354865			Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5356382			Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		

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				5659476			Neptune Gliwice Sp. z o.o.	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Governors		3100
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							T-C Storage Portfolio HoldCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							T-C Storage HoldCo AB	SWE	DS	T-C Storage Portfolio HoldCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Green S AB	SWE	DS	T-C Storage HoldCo AB	Ownership	95.000	TIAA Board of Governors		
							T-C Storage BidCo AB	SWE	DS	Green S AB	Ownership	100.000	TIAA Board of Governors		
							TC-Norway AS	NOR	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors		
							Bilittveien 6 AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
							Lonningsflaten 22 Eiendom AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
							Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors		
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Governors		
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			84-2144204	5482311			2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Management		TIAA Board of Governors		
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Governors		
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Governors		
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors		
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Governors		
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Governors		
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Governors		
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Governors		
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Governors		
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Governors		
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		

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			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Governors		
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors		
			30-0769316				Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Governors		
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Governors		
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Governors		
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Governors		
			87-3992388	5689660			TGA Cass White 75 LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-1007987	5723322			TGA Forum on Peachtree Investor Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-1007587	5723331			TGA NAP Forum on Peachtree Venture LLC	DE	DS	TGA Forum on Peachtree Investor Member LLC	Ownership	96.000	TIAA Board of Governors		
			88-1007172	5723340			TGA NAP Forum on Peachtree Owner LLC	DE	DS	TGA NAP Forum on Peachtree Venture LLC	Ownership	100.000	TIAA Board of Governors		
			88-1913177	5729931			TGA Lonestar Investor Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-2029531	5741559			TGA BSL Lonestar JV LLC	DE	DS	TGA Lonestar Investor Member LLC	Ownership	75.000	TIAA Board of Governors		
			88-1913518	5741607			TGA BSL Lonestar Owner LLC	DE	DS	TGA BSL Lonestar JV LLC	Ownership	100.000	TIAA Board of Governors		
			87-4019549	5689651			TGA Midway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-0655999	5720675			TGA MOB 5005 McConnell Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			88-0656194	5720693			TGANX MOB 5005 McConnell Venture LLC	DE	DS	TGA MOB 5005 McConnell Member LLC	Ownership	100.000	TIAA Board of Governors		
			88-0655748	5720705			TGA MOB 5005 McConnell LLC	DE	DS	TGANX MOB 5005 McConnell Venture LLC	Ownership	100.000	TIAA Board of Governors		
			88-0635252	5720125			TGA Speedway Distribution Center LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors		
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Governors		
				5474053			European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Governors		
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Governors		1800
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Governors		
				5482281			T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3224525	5492075			T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors		
			85-2937933	5586013			TC MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Governors		
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Governors		
							T-C SV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							T-C S-T REIT LLC	DE	DS	T-C SV Member LLC	Management		TIAA Board of Governors		
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors		
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Governors		3200
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Governors		3200
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors		
				5483578			Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			84-3541603	5483523			Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors		
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1310729	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Governors		300
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Governors		
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors		
				5354810			Areal III Spolka z o.o.	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5424151			Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5425082			Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		

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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 *
				5424094			Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5093856			Dangro Invest SA	DNK	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117417			AGROLAND Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5474763			CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors		
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116492			OGARDY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116465			SZAFIR SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors		
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117462			JASIONNO Spolka z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5117677			TETYN SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors		
				5354801			Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors		
				5724115			Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473458			Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473467			Agrohop Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5473476			Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5700613			Cieszanowice Solar Park sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
				5424085			Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors		
			92-2740334				TEIC Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3332496	5482272			TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			92-1884082				TGA 2160 E 7th Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1739826	5653607			TGA 26600 26700 Aliso Viejo Parkway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2957526	5353747			TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-4830474	5371899			TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-0637658	5720152			TGA 601D Operating Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2548459	5474231			TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1740428	5653081			TGA 8500 8551 Research Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-0634999	5720134			TGA Adairsville DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2225812	5353886			TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			98-1429292	5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Management		TIAA Board of Governors		3300
							TGA APAC RE Holdings Pte. Ltd.	SGP	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			82-2311300	5477027			TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors		
			98-1429292	5593169			Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Management		TIAA Board of Governors		3300
			87-4097244	5687929			TGA ASI Eagles Landing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1120507	5723265			TGA ASI Mission Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-3673675	5606014			TGA ASI Monte Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-2376987	5609800			TGA ASI Riverstone Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3063209	5657306			TGA ASI Sage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-1120056	5723256			TGA ASI Sierra Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3830265	5500363			TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3285557	5495487			TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3475931	5515237			TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-1851559	5353868			TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3303586	5482245			TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3314123	5482236			TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4073425	5592649			TGA Boulder Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			85-4073222	5592667			TGA Bridge Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3441362	5514119			TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-2939313	5482209			TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523623	5515228			TGA Capital Beltway CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1681994				TGA Capital Gateway LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3487859	5515321			TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3314029	5482861			TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-3799476	5424142			TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4376282	5586385			TGA Central Square Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4880676	5586394			TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Governors		
			84-4893448	5586433			TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			84-4893383	5586406			TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			84-4924033	5586424			TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			83-0780652	5375123			TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			61-1892161	5597989			PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Governors		
			83-1011298	5597998			PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Governors		
			85-1065983	5592706			TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740496	5482964			TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740590	5482937			TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1762569	5620476			TGA Eastridge Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Governors		
							TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors		
			84-3740669	5482946			TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3502383	5515291			TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4076202	5615883			TGA Enterprise Park Business Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors		3400
				5371620			Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors		
				5371639			Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors		
				5482348			Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors		
				5482375			CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors		3500
				5486373			Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5493867			VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Governors		3500

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							Eagle Italy 1 S.r.l.	ITA	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5482366			Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654631			Wroc?aw Fabryczna 22 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5654622			Wroc?aw Prusa 9 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5802638			Preferred Housing Living Limited	GBR	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
							PHLL Holdco Limited	GBR	DS	Preferred Housing Living Limited	Ownership	100.000	TIAA Board of Governors		
							PHL Leeds Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
							PHL Nottingham Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
							PHL Telford Limited	GBR	DS	PHLL Holdco Limited	Ownership	100.000	TIAA Board of Governors		
				5727777			TGA Housing Holding S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors		
							TIAA General Account Housing German Services GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5727786			TIAA General Account Housing German Property GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors		
				5726921			TK Living GPCo Sarl	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
				5353812			TK Living Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors		
				5653803			TK Living JVCo Sarl	LUX	DS	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Governors		
				5653830			Lotomint S.L.	ESP	DS	TK Living JVCo Sarl	Ownership	100.000	TIAA Board of Governors		
				5653876			Carminsin S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Crisatino S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Lucerini, S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Mangaralia S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653867			Naralisno S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653858			Sanfergar S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Cordoba S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Tarragona S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Stay by Kronos Torrejon S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
				5653885			Tinesen S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Vesterone, S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
							Weslinero S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors		
			88-1762996	5729164			TGA Minority Interest Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2810033	5353774			TGA European RE Holdings I, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors		3400
			11-3034756	4600789			ND Properties, LLC	DE	DS	TGA Minority Interest Holdings LLC	Ownership	1.000	TIAA Board of Governors		2000
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2708488	5709018			Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Governors		
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Governors		
			84-3523773	5515282			TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523813	5533530			TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3332846	5482919			TGA Freeport DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4247949				TGA Germann Road Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-0783347				TGA GP Holdco Parent LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4207931				TGA GP Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			88-4400855				TGA GP NY Holdco LLC	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		

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			92-2882920				TGA GP TX HoldCo	DE	DS	TGA GP Holdco Parent LLC	Ownership	100.000	TIAA Board of Governors		
			84-3740749	5482928			TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3463522	3997186			TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-0668909	5789216			TGA Haines City LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3475313	5515264			TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523721	5515312			TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3718861	5444908			TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4376472	5613320			TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1280436	5619096			TGA JL III CT Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-1292481	5656783			TGA JL MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-4248374	5690451			TGA JL MCF II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4075985	5592676			TGA Lakes at Indian Creek Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3523582	5586349			TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3398451	5687947			TGA Los Tres Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4773958	5592902			TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Governors		3600
			84-2765297	5483028			TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-2908291	5653979			TGA MH III Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1169084	5354799			TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-1198745	5510214			TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Governors		
			82-1187131	5529038			TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Governors		
			87-3883343	5690479			TGA MOB Prescott Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3883887	5690518			TGANX MOB Prescott Venture LLC	DE	DS	TGA MOB Prescott Member LLC	Ownership	90.000	TIAA Board of Governors		
			87-3883657	5690527			TGANX MOB Prescott LLC	DE	DS	TGANX MOB Prescott Venture LLC	Ownership	100.000	TIAA Board of Governors		
			85-3566018	5615847			TGA MOB South Boerne LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Governors		
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Governors		

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			83-1916152	5353877			TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2379583	5354922			Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Greenhouse, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Highway 521 Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Kemps Landing, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Midtown Atlanta, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4153778	5482870			TGA Near East LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-1291326	5652785			TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-4139835	5482889			TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-4574378	5613263			TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2859128	5585753			TGA NYCAHP I Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3740851	5482898			TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3759605	5482852			TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			84-4774106	5586965			TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-4069421	5785311			TGA Oak Grove Plaza LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-1934291	5354454			TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3510351	5595369			TGA Octave Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3969114	5689642			TGA One Norman Square LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-4396119	5596795			TGA Pacific Landing LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1595214	5619087			TGA Pacific Landing Phase II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254652	5482982			TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254103	5482991			TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3254979	5482955			TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3029971	5687956			TGA PC Charleston Club Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3076626	5586004			TGA PC MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-2112453	5655665			TGA PC Richmond Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA Peaceable Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA Peaceable Investor Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA Peaceable Investor Member III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			88-3094495	5758874			TGA Peaceable Investor Member 2022 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA Peaceable Investor Member 2023 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-3250233	5400605			TGA Pleasant Prairie Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3285659	5482973			TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3830675	5514070			TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3533472	5687910			TGA River Club Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3533710	5690488			TGA River Club Townhomes LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-2699982				TGA Roswell Wieuca LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2938932	5353765			TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3487605	5586451			TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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			84-3476142	5515255			TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2863856	5592694			TGA Sparrow Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-2574637	5616031			Sparrow Realty Investment I LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Governors		
							Sparrow Realty Investment WHF, LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Governors		
							SN Arizona LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
							SN DFW LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			86-1703020	5652721			SN SA LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
							SN Tampa LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			85-3330672	5656840			Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors		
			87-4748024	5704796			TGA Sparrow II Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							Sparrow Realty Investment II, LLC	DE	DS	TGA Sparrow II Investor LLC	Ownership	100.000	TIAA Board of Governors		
							Sparrow Realty Investment WHF II, LLC	DE	DS	Sparrow Realty Investment II, LLC	Ownership	100.000	TIAA Board of Governors		
							TGA Specialty Shops Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA HP Specialty Shops Venture LLC	DE	DS	TGA Specialty Shops Investor Member LLC	Ownership	98.000	TIAA Board of Governors		
							TGA HP Specialty Shops Owner LLC	DE	DS	TGA HP Specialty Shops Venture LLC	Ownership	100.000	TIAA Board of Governors		
			83-2063402	5353804			TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-2147240	5354904			TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Governors		
			83-2123785	5371611			TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors		
			83-1869400	5593208			MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors		
			83-1869494	5593196			MPSP Ashwood MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2331138	5492963			MPSP Beltline Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2345909	5492833			MPSP Beltline Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2216330	5492860			MPSP Beltline MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1088601				MPSP Center Grove Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1076792				MPSP Center Grove MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2158715	5492824			MPSP Colinas South Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2158791	5492851			MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2169896	5492842			MPSP Colinas South MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2169973	5492712			MPSP Estancia Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2277681	5492682			MPSP Estancia Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-1976109	5492691			MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

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			83-4260197	5493232			MPSP Fairlane Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4283444	5493175			MPSP Fairlane Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-4241248	5493308			MPSP Fairlane Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2290488	5492954			MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2319726	5492972			MPSP Lakeview Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2199063	5492703			MPSP Lakeview MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1213262	5593226			MPSP Lemon Tree Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2548459	5593217			MPSP Lemon Tree MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1230821	5593244			MPSP Mobile Gardens Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-1230714	5593262			MPSP Mobile Gardens MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2379528	5492646			MPSP Parker Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2389423	5493269			MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2247177	5493250			MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2277774	5493223			MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2290439	5493241			MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2198856	5493205			MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2700633	5593253			MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2725391	5593235			MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2700544	5595529			MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2428644	5493214			MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2436652	5493184			MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2261982	5493193			MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2736822	5595547			MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2736936	5595538			MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2725560	5595510			MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

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			84-2319873	5493296			MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2331064	5493317			MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2216156	5493278			MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2389479	5493287			MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2428588	5493027			MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2247220	5493009			MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2345969	5492655			MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2361787	5492664			MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2239609	5492600			MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2361842	5492619			MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2379481	5492589			MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			84-2239646	5492598			MPSP Wildwood Village MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2848324				MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			86-1741788	5606005			TGA SS Self Storage Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-2470916	5652730			TGA SS Self Storage Tranche I Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors		
							Newmarket HCG LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
			83-1608525	5760596			Seminole Storage Units I LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742480			TGA T1 SC Durbin Park LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742462			TGA T1 SC Millenia LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
				5742471			TGA T1 SC San Marco LP	DE	DS	TGA SS Self Storage Tranche I Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1714431	5606032			TGA SS Self Storage Portfolio Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors		
			86-1623164	5608166			TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1624012	5608157			TGA SC Columbus Ford LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1623724	5608175			TGA SC Columbus Veterans LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639097	5608205			TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1623454	5608193			TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1639333	5608184			TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1676901	5608287			TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1638763	5608278			TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1677082	5608250			TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1638905	5608241			TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			86-1639231	5608232			TGA SC Kensington LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			86-1676331	5608223			TGA SC Lancaster LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors		
			84-3255382	5482665			TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-1763260	5620485			TGA TCA Durham Logistics Center Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
							TGA TCA Durham Logistics Center LLC	DE	DS	TGA TCA Durham Logistics Center Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
			85-3509669	5601402			TGA The Apartments at Blakeney LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3093962	5497614			TGA The Warehouse At CH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3055701	5582239			TGAP The Warehouse At CH LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Governors		
			84-3055465	5586273			TGAP The Warehouse At CH Owner LLC	DE	DS	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Governors		
			86-1749539	5609891			TGA The Warehouse At Ch II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			86-1548653	5727544			TGAP The Warehouse at CH II LLC	DE	DS	TGA The Warehouse At Ch II Investor Member LLC	Ownership	90.000	TIAA Board of Governors		
			86-1548790	5727571			TGAP The Warehouse at CH II Owner LLC	DE	DS	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Governors		
			87-4300717	5691609			TGA The Yield Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3975391	5691560			CC TGA The Yield Venture, LLC	DE	DS	TGA The Yield Investor Member LLC	Ownership	75.000	TIAA Board of Governors		
			87-3912682	5691645			CC TGA The Yield, LLC	DE	DS	CC TGA The Yield Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			88-1150650	5721430			TGA TMO IN Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3759437	5482601			TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			85-3917654	5592685			TGA Twelve100 Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3992892	5692213			TGA UMH Properties Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5789195			TGA UMH Venture Tranche 1 LLC	DE	DS	TGA UMH Properties Investor Member LLC	Ownership	60.000	TIAA Board of Governors		
							Sebring Square MHC TGA, LLC	DE	DS	TGA UMH Venture Tranche 1 LLC	Ownership	100.000	TIAA Board of Governors		
			87-4552535	5704198			TGA University Trails Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-4257683	5704415			TGAP University Trails LLC	DE	DS	TGA University Trails Investor Member LLC	Ownership	97.000	TIAA Board of Governors		
			87-4257544	5704424			TGAP University Trails Owner LLC	DE	DS	TGAP University Trails LLC	Ownership	100.000	TIAA Board of Governors		
			84-3830895	5514098			TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3441798	5514100			TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-3527380	5515273			TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			84-2939589	5482571			TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1392352				TGANX MOB Aurora LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			92-1383692				TGANX MOB Wheat Ridge LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-0723201	5375114			TGA Yorktown Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Governors		
			87-3750360	5690460			TGAMJC MHC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3750130	5690497			TGA-MJC Palladian LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3750414	5687938			TGAMJC Van Alen LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2826183	5692679			TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors		
			84-1905731				TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors		
				5652749			TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5652842			TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors		
							TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors		
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
				5354780			TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Governors		
				5371910			TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Governors		
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			37-1718179	5279511			Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Governors		
			59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Governors		
			36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Governors		
			81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Governors		
				5006838			TIAA Global Business Services (India) Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Governors		
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Governors		
			45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Governors		
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Governors		1600
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Governors		
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Governors		
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors		
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Governors		3700
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Governors		3800
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Governors		3900
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Governors		3800
				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Governors		
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Governors		
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Governors		
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Governors		
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors		3700
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Governors		3900
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Governors		
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Governors		
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Governors		
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors		
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber SA LLC	Ownership	99.900	TIAA Board of Governors		
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors		
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors		
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors		
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors		
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Governors		
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors		
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Governors		
				5484995			Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors		
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Governors		
				5481891			Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors		
				5481903			Mogno das Alterosas Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors		
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors		
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			87-3292924	5660632			730 Darwin Holdings LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

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				5683266			Glennmont Clean Energy Fund IV A SCSP	LUX	DS	730 Darwin Holdings LLC	Ownership	100.000	TIAA Board of Governors		
			81-5307354	5153983			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Governors		
				4936107			A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4887571			1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Governors		
				4946843			Holding 1867 NA30 Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors		
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Governors		
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Governors		
				4810597			North American Sustainable Energy GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Governors		
				4810551			North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			88-4376843				TIAA NBS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors		
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors		
			82-2885306	5688542			TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors		
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors		
			85-3343718	5601390			TIAA Shared Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Governors		
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors		
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Governors		
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors		
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Governors		
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Governors		
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors		

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 *
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors		
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Governors		
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Governors		
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Governors		
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Governors		
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Governors		
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Governors		
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Governors		
			88-3094952				TIAA Ventures LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Governors		
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Governors		
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			20-5631854	4314282			TIAA Kapsick, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Governors		
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Governors		
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Governors		
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Governors		
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Governors		
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors		
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors		
			87-1101091	5616040			Union Property Operations NRE III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			36-4932527	5514614			U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			30-1108455	5115507			U.S. Cities Multifamily Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			82-3970010	5671991			U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			82-4016503	5671982			U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors		
			82-4069923	5671973			U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			82-4037905	5671058			U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors		
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors		
			38-4104483	5115516			U.S. Cities Workplace Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	70.290	TIAA Board of Governors		
			61-1914684	5115945			U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Workplace Fund LP	Ownership	100.000	TIAA Board of Governors		
				5116595			U.S. Cities Workplace Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			36-4919858	5116791			U.S. Cities Workplace Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors		
			87-4526709	5704442			USCOF 5500 Jefferson LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			84-4773752	5515219			USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			84-4775239	5538834			U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors		3600
			84-4775394	5585119			VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Governors		
			87-1365205	5700574			USCOF Mobius Operating Member LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			85-3371600	5613272			USCOF Optical Court LLC	DE	DS	U.S. Cities Workplace Fund Operating LP	Ownership	100.000	TIAA Board of Governors		
			82-3988257	5612417			U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			82-3760575	5612435			CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Governors		
			47-1938723	5612444			CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Governors		
			84-2113010	5619274			CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-1296109	5618437			CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			86-3290456	5612471			CRED REIT Holdco Alta LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-1440716	5617793			CRED REIT Holdco Hacienda LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-0979505	5616415			CRED REIT Holdco Phoenix Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-2024014	5658424			CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			81-1392434	5658415			CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			86-2266688	5612453			CRED REIT Holdco Velocity LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			82-4800804				CRED REIT Manager LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			82-5347019				CRED REIT Member LP	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			87-2932666	5656774			CRED SJA 555 Mangum LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-1712199	5730517			CRED SJA Cornerstone LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-3419951				CRED SJA Norcross LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-1712389	5730508			CRED SJA Sonoma LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-2696709				CRED SJA Vistas LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			88-3419525				CRED SJA Woodland LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-3184068	5613302			CRED Slabtown LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			83-4107560	5613290			CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors		
			85-2116787	5599723			U.S. Strategic Industrial Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors		
			84-3440905	5514128			Western A Midwest TN, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			83-1931152	5700659			Winslow Growth Capital Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors		

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.

Asterisk	Explanation
0200	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.
0300	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.
0400	Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC.
0500	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0600	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
0700	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0800	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0900	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1000	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.
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	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.
1400	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%.
1500	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.
1600	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.
1700	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.
1800	Global Real Estate Debt Partners Fund I (UK) SCSp is controlled by TIAA, which owns 36.5%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
1900	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
2000	ND Properties LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.
2100	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.
2200	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).
2300	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.
2400	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%).
2500	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%).
2600	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%).
2700	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%).
2800	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%).
2900	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
3000	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.
3100	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%).
3200	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%.
3300	Asia Pacific Cities Fund, FCP is owned 12.04% by TGA APAC Fund Holdings, LLC and 12.04% by TGA Real Estate Fund Holdings, LLC
3400	TGA European RE Holdings I, LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by TGA Minority Interest Holdings LLC.
3500	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%.
3600	U.S. Cities Office Fund Maryland Farms Co-Invest is controlled by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
3700	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.
3800	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
3900	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(44,502,910)	(48,774,518)
2597. Summary of remaining write-ins for Line 25 from overflow page	(44,502,910)	(48,774,518)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Policyholder reinvestment of annuity benefits	17,897,877	18,305,574	68,536,112
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	17,897,877	18,305,574	68,536,112

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,871,490,593	3,698,887,860
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	85,429,442	214,931,358
	2.2 Additional investment made after acquisition	18,073,009	88,802,708
3.	Current year change in encumbrances	(872,089)	17,540,114
4.	Total gain (loss) on disposals		3,540,400
5.	Deduct amounts received on disposals		36,276,630
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		4,181,951
8.	Deduct current year's depreciation	30,059,650	111,753,266
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,944,061,305	3,871,490,593
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,944,061,305	3,871,490,593

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	37,695,567,426	36,829,229,425
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	298,518,420	3,774,206,129
	2.2 Additional investment made after acquisition	15,229,821	345,442,158
3.	Capitalized deferred interest and other	1,941,046	4,943,478
4.	Accrual of discount	398,717	919,005
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(359,116)	(5,101,693)
7.	Deduct amounts received on disposals	191,088,415	2,787,443,528
8.	Deduct amortization of premium and mortgage interest points and commitment fees	123,879	763,349
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	77,593,889	(465,864,200)
10.	Deduct current year's other than temporary impairment recognized	76,920,686	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	37,820,757,223	37,695,567,426
12.	Total valuation allowance	(193,913,909)	(35,938,973)
13.	Subtotal (Line 11 plus Line 12)	37,626,843,314	37,659,628,453
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	37,626,843,314	37,659,628,453

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	36,852,475,590	34,112,035,031
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	541,595,980	3,223,491,786
	2.2 Additional investment made after acquisition	2,511,835,566	4,953,329,588
3.	Capitalized deferred interest and other		
4.	Accrual of discount	156,246	62,243
5.	Unrealized valuation increase (decrease)	(140,193,702)	419,248,287
6.	Total gain (loss) on disposals	(24,693,504)	(8,284,625)
7.	Deduct amounts received on disposals	797,861,223	4,848,476,526
8.	Deduct amortization of premium and depreciation	106,345	200,814
9.	Total foreign exchange change in book/adjusted carrying value	66,220,090	39,916,347
10.	Deduct current year's other than temporary impairment recognized	252,933,631	1,038,645,727
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	38,756,495,066	36,852,475,590
12.	Deduct total nonadmitted amounts	437,177,315	541,014,904
13.	Statement value at end of current period (Line 11 minus Line 12)	38,319,317,752	36,311,460,686

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	210,228,066,437	207,832,138,280
2.	Cost of bonds and stocks acquired	11,489,824,094	47,185,725,807
3.	Accrual of discount	41,902,213	231,256,317
4.	Unrealized valuation increase (decrease)	402,368,707	(860,681,442)
5.	Total gain (loss) on disposals	(323,829,611)	(41,112,850)
6.	Deduct consideration for bonds and stocks disposed of	15,095,719,892	41,895,180,587
7.	Deduct amortization of premium	16,748,371	209,298,870
8.	Total foreign exchange change in book/adjusted carrying value	55,457,385	(419,645,663)
9.	Deduct current year's other than temporary impairment recognized	59,498,736	1,641,726,534
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,407,981	46,591,979
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	206,723,230,207	210,228,066,437
12.	Deduct total nonadmitted amounts	41,139,960	71,849,312
13.	Statement value at end of current period (Line 11 minus Line 12)	206,682,090,247	210,156,217,125

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	119,571,171,117	10,349,756,680	13,238,412,492	(125,640,359)	116,556,874,946			119,571,171,117
2.	NAIC 2 (a)	63,335,224,033	972,613,732	1,208,108,869	(252,021,556)	62,847,707,340			63,335,224,033
3.	NAIC 3 (a)	12,740,665,419	470,183,661	493,358,560	452,907,742	13,170,398,262			12,740,665,419
4.	NAIC 4 (a)	5,803,878,295	544,319,491	218,402,861	144,292,273	6,274,087,198			5,803,878,295
5.	NAIC 5 (a)	1,545,185,854	257,985,410	71,502,484	(159,226,943)	1,572,441,837			1,545,185,854
6.	NAIC 6 (a)	74,690,255	1,820,166	8,776,708	6,153,075	73,886,788			74,690,255
7.	Total Bonds	203,070,814,973	12,596,679,140	15,238,561,974	66,464,232	200,495,396,371			203,070,814,973
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	148,370,393			229,607	148,600,000			148,370,393
10.	NAIC 3								
11.	NAIC 4	71,829,121			(10,678,550)	61,150,571			71,829,121
12.	NAIC 5	175,701,409		10,000,000	(10,275,738)	155,425,671			175,701,409
13.	NAIC 6	9,735,115			(2,138,408)	7,596,707			9,735,115
14.	Total Preferred Stock	405,636,038		10,000,000	(22,863,089)	372,772,949			405,636,038
15.	Total Bonds and Preferred Stock	203,476,451,011	12,596,679,140	15,248,561,974	43,601,143	200,868,169,320			203,476,451,011

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

NAIC 1 $ 224,566,490 ; NAIC 2 $ 3,566,898 ; NAIC 3 $ 2,550,564 NAIC 4 $; NAIC 5 $ 29,080,640 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	35,198,101	XXX	35,185,490	318,014	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	509,303,728	442,732,551
2.	Cost of short-term investments acquired	23,596,557	1,138,777,796
3.	Accrual of discount	17,809	16,266
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	49,043,185	(51,168,688)
6.	Deduct consideration received on disposals	498,563,643	1,073,399,734
7.	Deduct amortization of premium	48,928	467,077
8.	Total foreign exchange change in book/adjusted carrying value	(48,150,607)	52,812,614
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)	35,198,101	509,303,728
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	35,198,101	509,303,728

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,592,484,076
2.	Cost Paid/(Consideration Received) on additions	130,333,367
3.	Unrealized Valuation increase/(decrease)	64,873,979
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(69,614,545)
6.	Considerations received/(paid) on terminations	(53,252,936)
7.	Amortization	(50,432,319)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(172,542,355)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,548,355,139
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,548,355,139

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year				
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1C	47,291,346	29,786,450	32,205,875	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	1,370,242	1,663,490	341081-EQ-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1FFE	28,416,208	30,542,385
				21,846,619	25,620,723						20030N-AC-5	COMCAST CORP CO.GUARNT	1GFE	21,846,619	25,620,723
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,808,621	25,843,497	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	45,602	157,174	3137BA-G6-3	FHR 4323 VZ Z SEQ	1A	25,763,019	25,686,323
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	23,645,673	25,581,109	24,006,999	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	676,140	831,745	478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	24,904,969	23,175,254
12518*B66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	15,450,675	16,598,755	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	44,586	157,174	842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	15,406,089	16,441,581
				9,975,936	10,402,395						12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	9,975,936	10,402,395
12518*D23	CDX.NA.HY31 SR. TRANCHE	1F	47,291,346	26,248,314	25,346,376	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	1,354,550	1,663,490	740189-AN-5	PRECISION CASTPARTS CORP SR UNSEC	1CFE	24,893,764	23,682,886
				24,694,373	21,764,011						743315-AT-0	PROGRESSIVE CORP SR UNSEC	1FFE	24,694,373	21,764,011
12518*E30	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,112,290	23,485,807	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	46,933	157,174	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,065,357	23,328,633
12518*E48	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,191,662	23,485,807	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	51,392	157,174	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,140,270	23,328,633
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,149,349	23,485,807	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	49,963	157,174	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	25,099,386	23,328,633
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,291,346	49,186,181	44,065,834	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	1,364,680	1,663,490	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,821,501	42,402,344
126076CT5	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,821,758	57,356,532	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	184,436	552,821	912810-QA-9	US TREASURY N/B United States Treasury No 3.5	1A	50,637,322	56,803,711
126076DC1	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	100,823,625	95,716,209	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	363,500	1,105,642	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	100,460,125	94,610,567
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,435,451	108,453,298	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	650,665	1,105,642	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	99,784,786	107,347,656
126076EM8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	45,253,125	39,695,946	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	325,507	552,821	912810-QX-9	US TREASURY N/B United States Treasury No 2.75	1A	44,927,618	39,143,125
				4,814,821	5,558,594						912810-FT-0	US TREASURY N/B United States Treasury No 4.5	1A	4,814,821	5,558,594
126076EN6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,425,845	48,074,110	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	294,926	552,821	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	50,130,919	47,521,289
126076ES5	CDX.NA.IG33 SR. TRANCHE	1F	45,000,000	40,866,853	39,378,594	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	164,986	497,539	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	40,701,867	38,881,055
				5,512,624	6,140,215						773903-AE-9	ROCKWELL AUTOMATION SR UNSEC	1GFE	5,512,624	6,140,215
126076EU0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,067,260	48,074,110	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	205,017	552,821	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	49,862,243	47,521,289
126076EY2	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,603,928	50,795,746	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,603,928	3,811,594	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC	1GFE	50,000,000	46,984,152
126076FB1	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,599,750	46,991,594	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,599,750	3,811,594	00775V-10-4	AEGON FUNDING CORP II NEW MONEY	2CFE	50,000,000	43,180,000
				20,009,057	20,994,247						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	20,009,057	20,994,247
126076FC9	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,562,955	49,531,840	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,562,955	3,811,594	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC	1GFE	50,000,000	45,720,246
126076FF2	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,428,199	50,440,043	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,457,291	3,811,594	49327M-2K-9	KEY BANK NA SR UNSEC	1GFE	49,970,908	46,628,449
126076FH8	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,409,368	52,543,666	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,464,012	3,811,594	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT	2CFE	49,945,356	48,732,072
126076FJ4	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,093,598	48,789,910	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,464,012	3,811,594	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,629,586	44,978,316
126076FL9	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	53,102,373	51,421,882	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	3,178,655	3,811,594	855244-AT-6	STARBUCKS CORP SR UNSEC	2AFE	49,923,718	47,610,288
126076FM7	CDX.NA.HY33 SR. TRANCHE	1F	48,773,077	52,398,954	61,527,852	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	2,595,092	3,811,594	822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	49,803,862	57,716,258
126076KM1	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	26,039,738	24,046,953	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	151,175	346,843	3137BG-FZ-7	FHR 4440 ZX SC Z PT	1A	25,888,563	23,700,110
126076KN9	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,099,354	23,892,906	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	134,128	346,843	3136AC-S8-5	FNR 2013-15 MZ Z SEQ	1A	24,965,226	23,546,063

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076KP4	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,093,511	48,919,824	10/16/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	225,967	693,686	38378M-BD-6	GNR 2013-23 ZC Z SEQ	1A	50,867,544	48,226,138
126076KQ2	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,488,766	48,250,669	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	239,726	693,686	3137BG-JS-9	FHR 4444 CZ Z SEQ	1A	51,249,040	47,556,983
126076KR0	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	25,365,308	27,023,688	10/27/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	229,903	693,686	202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	25,135,405	26,330,002
				24,899,361	23,248,715						882508-BD-5	TEXAS INSTRUMENTS INC SR UNSEC	1EFE	24,899,361	23,248,715
126076KS8	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	25,183,084	20,216,394	10/28/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	190,000	693,686	678858-BN-0	OKLAHOMA G&E CO SR UNSEC	1GFE	24,993,084	19,522,708
				24,929,538	17,819,927						89417E-AR-0	TRAVELERS COS INC 3.05% Due 6/8/2051 JD8	1FFE	24,929,538	17,819,927
126076KT6	CDX.NA.HY35 SR. TRANCHE	1B	98,923,077	105,137,368	113,977,712	10/29/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE, REC. 5% FIXED RATE	10,643,061	11,430,837	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	94,494,307	102,546,875
126076KU3	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,982,487	56,068,999	10/31/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	34,896	693,686	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	50,947,591	55,375,313
126076KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,836,153	55,043,530	11/21/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	273,484	693,686	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	50,562,669	54,349,844
126076KW9	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,079,378	46,271,811	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	280,746	693,686	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	50,798,632	45,578,125
126076KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,359,062	48,901,395	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	302,710	693,686	3137BD-C5-3	FHR 4377 LZ Z SEQ	1A	51,056,352	48,207,709
126076KY5	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	40,429,587	35,136,959	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	627,717	1,387,372	74456Q-BB-1	PUBLIC SERVICE ELECTRIC SECURED	1FFE	39,801,870	33,749,587
				40,000,000	38,301,553						95000U-2L-6	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,000,000	38,301,553
				20,027,893	21,580,089						695114-CB-2	PACIFICORP 1ST MORTG	1EFE	20,027,893	21,580,089
126076KZ2	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	35,422,879	35,037,807	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	550,805	1,387,372	717081-EC-3	PFIZER INC SR UNSEC	1EFE	34,872,074	33,650,435
				35,000,000	33,157,273						60687Y-AT-6	MIZUHO FINANCIAL GROUP SR UNSEC	1GFE	35,000,000	33,157,273
				29,877,799	26,581,521						459200-KB-6	IBM CORP SR UNSEC	1GFE	29,877,799	26,581,521
126076MT4	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	36,106,339	34,126,885	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	742,460	1,387,372	05964H-AF-2	BANCO SANTANDER SA SR UNSEC	1GFE	35,363,879	32,739,513
				34,201,563	32,513,041						797440-BM-5	SAN DIEGO G & E 1ST MORTG	1FFE	34,201,563	32,513,041
				30,000,000	26,083,767						06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1FFE	30,000,000	26,083,767
126076MU1	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	25,035,461	22,174,568	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	365,810	693,686	87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT	1DFE	24,669,651	21,480,882
				26,126,986	19,038,827						15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF	1FFE	26,126,986	19,038,827
126076MV9	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	32,044,402	30,118,616	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	351,810	693,686	110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI	1FFE	31,692,592	29,424,930
				20,899,901	17,050,409						02361D-AN-0	AMEREN ILLINOIS CO SR SEC	1FFE	20,899,901	17,050,409
126076MW7	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	2,236,809	2,556,319	01/30/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	323,978	693,686	057224-AZ-0	BAKER HUGHES A GE CO LLC SR UNSEC	1GFE	1,912,831	1,862,633
				22,961,807	23,484,526						144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	22,961,807	23,484,526
				33,164,428	57,072,981						74432Q-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	33,164,428	57,072,981
12607@ MX5	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	35,903,503	39,096,099	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	824,131	1,387,372	842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	35,079,372	37,708,727
				30,000,000	28,663,187						172967-LD-1	CITIGROUP INC SR UNSEC	1GFE	30,000,000	28,663,187
				34,942,989	37,140,861						149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	34,942,989	37,140,861
12607@ MY3	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,397,368	33,860,527	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	412,683	693,686	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	29,984,685	33,166,841
				20,000,000	18,810,132						95000U-2M-4	WELLS FARGO & COMPANY SERIES MTN	2AFE	20,000,000	18,810,132
126076NJ5	CDX.NA.IG35 SR. TRANCHE	1F	100,000,000	38,442,718	34,550,020	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	831,040	1,387,372	837004-CF-5	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	37,611,678	33,162,648
				32,287,801	40,629,556						149123-BL-4	CATERPILLAR INC SR UNSEC	1FFE	32,287,801	40,629,556
				29,684,857	28,327,502						369550-BH-0	GENERAL DYNAMICS CORP 4 1/4% Due 4/1/2040 AO1	1GFE	29,684,857	28,327,502

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@NC0	CDX.NA.IG35 SR. TRANCHE	1F	60,000,000	60,990,039	63,386,017	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	489,629	832,423	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	60,500,410	62,553,594
12607@PE4	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	29,754,400	27,816,243	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	398,731	693,686	377372-AJ-6	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	29,355,669	27,122,557
				20,267,739	16,494,578						040555-CT-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	20,267,739	16,494,578
12607@MZ0	CDX.NA.IG35 SR. TRANCHE	1F	25,000,000	25,163,066	27,183,757	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	199,976	346,843	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	24,963,090	26,836,914
12607@ND8	CDX.NA.IG35 SR. TRANCHE	1F	180,000,000	38,203,895	38,795,265	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,373,349	2,497,270	4042Q1-AB-3	HSBC BANK USA NA SUBORD	1FFE	36,830,546	36,297,995
				36,889,787	41,304,725						98385X-AQ-9	XTO ENERGY INC CO.GUARNT	1DFE	36,889,787	41,304,725
				35,307,029	30,294,491						209111-FC-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	35,307,029	30,294,491
				35,984,482	30,192,177						62878U-2B-7	NBN CO LTD SERIES 144A	1EFE	35,984,482	30,192,177
				34,000,000	31,875,000						87089N-AA-8	SWISS RE FINANCE LUX CO.GUARNT	1FFE	34,000,000	31,875,000
12607@NA4	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	25,368,679	22,193,096	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	368,679	693,686	668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	25,000,000	21,499,410
				25,135,558	19,085,192						032654-AW-5	ANALOG DEVICES INC 2.8% Due 10/1/2041 A01	1GFE	25,135,558	19,085,192
12607@NE6	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,201,350	28,053,019	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	355,854	693,686	532457-BT-4	ELI LILLY & CO SR UNSEC	1FFE	29,845,496	27,359,333
				20,215,082	14,535,832						040555-DA-9	ARIZONA PUBLIC SERVICE 3 1/2% Due 12/1/2049 JD1	1GFE	20,215,082	14,535,832
12607@NB2	CDX.NA.IG35 SR. TRANCHE	1F	25,000,000	25,249,950	22,855,063	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	176,594	346,843	3136AW-KH-9	FNR 2017-31 GB PAC	1A	25,073,356	22,508,220
12607@NF3	CDX.NA.IG35 SR. TRANCHE	1F	50,000,000	30,275,766	28,447,109	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	361,758	693,686	594918-BS-2	MICROSOFT CORP SR UNSEC	1AFE	29,914,008	27,753,423
				19,904,260	17,400,867						05578A-AN-8	BPCE SA SERIES 144A	1EFE	19,904,260	17,400,867
12607@NG1	CDX.NA.IG35 SR. TRANCHE	1F	75,000,000	38,147,932	31,010,725	05/13/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	779,795	1,040,529	00913R-AE-6	AIR LIQUIDE FINANCE CO.GUARNT	1FFE	37,368,137	29,970,196
				37,394,733	37,872,726						68233J-AH-7	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	37,394,733	37,872,726
12607@NH9	CDX.NA.IG35 SR. TRANCHE	1F	75,000,000	38,172,311	33,328,880	05/20/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	775,303	1,040,529	95709T-AH-3	WESTAR ENERGY INC 1ST MORTG	1FFE	37,397,008	32,288,351
				36,926,440	32,780,856						95709T-AJ-9	WESTAR ENERGY INC 1ST MORTG	1FFE	36,926,440	32,780,856
12607@NS5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	61,891,410	43,711,001	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	664,761	453,188	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,226,649	43,257,813
12607@NQ9	CDX.NA.IG37 SR. TRANCHE	1F	75,000,000	92,742,846	65,566,500	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	997,142	679,781	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	91,745,704	64,886,719
12607@RL6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	124,071,517	87,422,000	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,329,522	906,375	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	122,741,995	86,515,625
12607@NR7	CDX.NA.IG37 SR. TRANCHE	1F	75,000,000	91,050,529	65,566,500	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	965,059	679,781	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	90,085,470	64,886,719
12607@NT3	CDX.NA.IG37 SR. TRANCHE	1F	200,000,000	52,436,547	42,722,890	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	2,573,492	1,812,750	15189X-AM-0	CENTERPOINT ENER HOUSTON GENL REF MORT	1FFE	49,863,055	40,910,140
				49,556,612	45,136,129						25468P-CR-5	TWDC ENTERPRISES 18 CORP SR UNSEC	2AFE	49,556,612	45,136,129
				50,310,267	43,650,755						438516-BS-4	HONEYWELL INTERNATIONAL SR UNSEC	1FFE	50,310,267	43,650,755
				49,929,210	47,191,109						68233J-AT-1	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	49,929,210	47,191,109
12607@NX4	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	60,783,220	43,711,001	09/25/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	643,373	453,188	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	60,139,847	43,257,813
12607@NY2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	61,747,616	43,711,001	09/28/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	641,689	453,188	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,105,927	43,257,813
12607@NZ9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,247,490	45,431,504	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	617,904	453,188	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC	1EFE	49,629,586	44,978,316
12607@PA2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,748,861	45,685,231	09/29/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	587,529	453,188	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	50,161,332	45,232,043
12607@ PD6	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,780,794	37,056,756	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	565,773	453,188	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,215,021	36,603,568
12607@PB0	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	61,250,493	57,194,260	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	566,668	453,188	254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	2AFE	60,683,825	56,741,072
12607@PC8	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,403,417	51,715,470	10/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	552,354	453,188	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	49,851,063	51,262,282

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@NW6	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,365,433	49,830,904	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	549,910	453,188	546676-AU-1	LOUISVILLE GAS & ELEC 1ST MORTG	1FFE	49,815,523	49,377,716
12607@ PF1	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,253,411	54,168,191	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	542,737	453,188	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1EFE	49,710,674	53,715,003
12607@ PG9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,035,641	39,855,864	10/05/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	528,032	453,188	82620K-AM-5	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	49,507,609	39,402,676
12607@ PH7	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	51,943,871	35,696,281	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	521,487	453,188	040555-DB-7	ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15	1GFE	51,422,384	35,243,093
12607@ PJ3	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,312,438	36,101,578	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	512,514	453,188	694476-AE-2	PACIFIC LIFECORP SERIES 144A	1GFE	49,799,924	35,648,390
12607@ PK0	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,510,313	37,715,663	10/06/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	511,617	453,188	95000U-2Q-5	WELLS FARGO & COMPANY VAR % Due 4/30/2041 A030	2AFE	49,998,696	37,262,475
12607@PL8	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,234,816	43,436,398	10/07/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	480,457	453,188	74456Q-AZ-9	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	49,754,359	42,983,210
12607@PM6	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	65,360,672	57,304,993	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,769,443	14,484,232	713448-DP-0	PEPSICO INC SR UNSEC	1EFE	49,591,229	42,820,761
				48,748,677	41,531,793						88579Y-AH-4	3M COMPANY SR UNSEC	1EFE	48,748,677	41,531,793
12607@PN4	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	67,538,103	59,182,299	10/09/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,769,443	14,484,232	049560-AM-7	ATMOS ENERGY CORP SR UNSEC	1EFE	51,768,660	44,698,067
				48,117,126	30,827,370						02079K-AF-4	ALPHABET INC 2.05% Due 8/15/2050 FA15	1CFE	48,117,126	30,827,370
12607@PP9	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	86,290,544	75,041,946	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,746,569	14,484,232	05971K-AF-6	BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28	1GFE	70,543,975	60,557,714
				30,332,610	30,989,062						842400-FA-6	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	30,332,610	30,989,062
12607@PQ7	CDX.NA.HY37 SR. TRANCHE	1C	49,461,538	60,123,682	56,332,623	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,871,549	7,242,116	585055-BU-9	MEDTRONIC INC CO.GUARNT	1GFE	52,252,133	49,090,507
12607@SM3	CDX.NA.IG37 SR. TRANCHE	1D	75,000,000	51,688,248	37,045,425	10/13/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	695,903	679,781	575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A	1DFE	50,992,345	36,365,644
				28,281,487	20,423,181						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	28,281,487	20,423,181
12607@SN1	CDX.NA.HY37 SR. TRANCHE	1G	98,923,077	64,274,873	67,706,768	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,740,616	14,484,232	694476-AA-0	PACIFIC LIFE CORP SR UNSEC	1GFE	48,534,257	53,222,536
				47,945,403	46,031,489						456837-AM-5	ING GROEP NV SR UNSEC	1GFE	47,945,403	46,031,489
				3,985,600	3,172,112						93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	3,985,600	3,172,112
12607@PR5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	48,082,560	49,354,063	10/14/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	461,472	453,188	020002-AQ-4	ALLSTATE CORP SR UNSEC	1GFE	47,621,088	48,900,875
				2,411,457	2,821,640						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	2,411,457	2,821,640
12607@PS3	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	44,044,197	35,824,126	10/19/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,039,186	906,375	93884P-DW-7	WASHINGTON GAS LIGHT CO SR UNSEC	1GFE	43,005,011	34,917,751
				48,021,761	40,069,511						09659W-2K-9	BNP PARIBAS SERIES 144A	1GFE	48,021,761	40,069,511
				9,364,426	10,957,292						478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	9,364,426	10,957,292
12607@PT1	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	46,990,408	40,213,536	10/22/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	549,352	453,188	02361D-AQ-3	AMEREN ILLINOIS CO SR SEC	1FFE	46,441,056	39,760,348
				3,767,580	3,360,207						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	3,767,580	3,360,207
12607@QS2	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	50,190,645	38,260,262	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	527,039	453,188	931142-EU-3	WALMART INC 2 1/2% Due 9/22/2041 MS22	1CFE	49,663,606	37,807,074
12607@QT0	CDX.NA.HY37 SR. TRANCHE	1C	49,461,538	53,267,624	54,837,978	11/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,872,781	7,242,116	64952G-AE-8	NEW YORK LIFE INSURANCE SUBORD	1CFE	45,394,843	47,595,862
				4,854,263	4,163,042						74432Q-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	4,854,263	4,163,042
12607@QU7	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	51,095,208	41,453,457	11/23/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,095,208	906,375	404280-CY-3	HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22	1GFE	50,000,000	40,547,082
				25,053,171	21,502,855						263534-CP-2	E I DU PONT DE NEMOURS 2.3% Due 7/15/2030 JJ15	1GFE	25,053,171	21,502,855
				24,898,166	22,151,267						459200-KB-6	IBM CORP SR UNSEC	1GFE	24,898,166	22,151,267
12607@ QV5	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	37,239,601	34,728,545	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	516,593	453,188	89417E-AJ-8	TRAVELERS COS INC SR UNSEC	1FFE	36,723,008	34,275,357
				13,130,343	11,278,344						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	13,130,343	11,278,344
12607@ QW3	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	40,164,742	31,395,957	11/24/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,029,504	906,375	713448-FF-0	PEPSICO INC 2 5/8% Due 10/21/2041 A021	1EFE	39,135,238	30,489,582

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				37,401,236	30,795,267						744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,401,236	30,795,267
				22,866,764	19,715,741						00115A-AF-6	AEP TRANSMISSION CO LLC SR UNSEC	1FFE	22,866,764	19,715,741
126076RN2	CDX.NA.IG37 SR. TRANCHE	1F	200,000,000	35,074,145	34,165,552	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	1,516,076	1,812,750	06051G-HM-4	BANK OF AMERICA CORP SR UNSEC	1GFE	33,558,069	32,352,802
				34,582,903	28,054,056						23338V-AE-6	DTE ELECTRIC CO GENL REF MORT	1EFE	34,582,903	28,054,056
				33,325,000	28,624,340						33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A	1GFE	33,325,000	28,624,340
				30,333,041	25,455,150						559222-AV-6	MAGNA INTERNATIONAL INC 2.45% Due 6/15/2030 JD15	1GFE	30,333,041	25,455,150
				33,475,000	29,516,071						61744Y-AL-2	MORGAN STANLEY SR UNSEC	1GFE	33,475,000	29,516,071
				34,940,719	32,472,129						907818-DU-9	UNION PACIFIC CORP SR UNSEC	1GFE	34,940,719	32,472,129
126076QZ6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	23,101,666	16,653,259	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	754,346	906,375	30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15	1FFE	22,347,320	15,746,884
				30,419,383	31,960,213						745332-CA-2	PUGET SOUND ENERGY INC SR SEC	1FFE	30,419,383	31,960,213
				30,124,542	23,460,207						20030N-BU-4	COMCAST CORP CO.GUARNT	1GFE	30,124,542	23,460,207
				22,275,865	16,716,360						594918-BT-0	MICROSOFT CORP SR UNSEC	1AFE	22,275,865	16,716,360
126076QY9	CDX.NA.HY37 SR. TRANCHE	1C	197,846,154	63,311,885	60,034,647	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	30,943,286	28,968,464	20030N-BM-2	COMCAST CORP CO.GUARNT	1GFE	32,368,599	31,066,183
				31,907,286	35,996,389						136375-BN-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	31,907,286	35,996,389
				32,093,814	27,918,359						209111-FB-4	CON EDISON CO OF NY INC SR UNSEC	2AFE	32,093,814	27,918,359
				32,198,872	26,834,152						902613-AA-6	UBS GROUP AG SR UNSEC	1GFE	32,198,872	26,834,152
				31,605,761	25,342,754						89417E-AL-3	TRAVELERS COS INC SR UNSEC	1FFE	31,605,761	25,342,754
				30,745,822	24,754,881						911312-AZ-9	UNITED PARCEL SERVICE SR UNSEC	1FFE	30,745,822	24,754,881
				11,097,644	7,564,339						30036F-AA-9	EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 AO15	1FFE	11,097,644	7,564,339
126076QX1	CDX.NA.HY37 SR. TRANCHE	1C	197,846,154	66,332,347	65,529,515	11/27/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	30,921,897	28,968,464	010392-EE-4	ALABAMA POWER CO SR UNSEC	1GFE	35,410,450	36,561,051
				34,875,817	30,226,351						23338V-AA-4	DTE ELECTRIC CO GENL REF MORT	1FFE	34,875,817	30,226,351
				35,716,366	33,608,133						459200-KA-8	IBM CORP SR UNSEC	1GFE	35,716,366	33,608,133
				34,991,808	37,887,244						478160-AL-8	JOHNSON & JOHNSON SR UNSEC	1AFE	34,991,808	37,887,244
				35,832,774	29,553,841						68233J-BB-9	ONCOR ELECTRIC DELIVERY SR SEC	1FFE	35,832,774	29,553,841
				23,361,903	23,100,246						842434-CJ-9	SOUTHERN CALIF GAS CO 1ST MORTG	1EFE	23,361,903	23,100,246
126076RP7	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	25,493,345	23,684,132	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,642,005	14,484,232	254687-EB-8	WALT DISNEY COMPANY THE SERIES WI	1GFE	9,851,340	9,199,900
				22,757,715	19,087,617						74340X-BM-2	PROLOGIS LP 2 1/4% Due 4/15/2030 AO15	1GFE	22,757,715	19,087,617
				7,000,000	8,237,880						771367-CA-5	ROCHESTER GAS & ELECTRIC 1ST MORTG	1FFE	7,000,000	8,237,880
				24,974,759	20,514,075						78016E-YH-4	ROYAL BANK OF CANADA SERIES GMTN	1EFE	24,974,759	20,514,075
				7,000,000	6,250,358						857477-BN-2	STATE STREET CORP SERIES WI	1FFE	7,000,000	6,250,358
				5,493,925	4,846,148						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	5,493,925	4,846,148
				24,930,156	20,129,989						94974B-GK-0	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,930,156	20,129,989
126076RA0	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	25,638,615	22,410,493	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,642,005	14,484,232	00115A-AM-1	AEP TRANSMISSION CO LLC SERIES M	1GFE	9,996,610	7,926,261
				5,995,372	5,066,647						485134-BR-0	KANSAS CITY POWER & LT MORTGAGE	1FFE	5,995,372	5,066,647
				19,927,995	21,254,102						822582-AN-2	SHELL INTERNATIONAL FIN CO.GUARNT	1EFE	19,927,995	21,254,102
				24,715,736	21,480,882						87089H-AB-9	SWISS RE TREASURY -US CO.GUARNT	1DFE	24,715,736	21,480,882
				29,810,874	28,309,137						82620K-AF-0	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	29,810,874	28,309,137
				8,990,059	7,930,060						85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	8,990,059	7,930,060
126076RW2	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	10,910,866	9,717,553	11/30/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	921,912	906,375	85771P-AL-6	EQUINOR ASA CO.GUARNT	1DFE	9,988,954	8,811,178
				29,814,296	31,346,054						87305Q-CB-5	TTX CO SR UNSEC	1FFE	29,814,296	31,346,054
				29,909,912	25,304,909						927804-FT-6	VIRGINIA ELEC & POWER CO SR UNSEC	2AFE	29,909,912	25,304,909
				29,862,114	33,676,418						983024-AN-0	WYETH LLC CO.GUARNT	1EFE	29,862,114	33,676,418

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@RQ5	CDX.NA.HY37 SR. TRANCHE	1C	49,461,538	23,990,971	19,855,639	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,792,908	7,242,116	136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	16,198,063	12,613,523
				36,469,726	27,202,144						64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A	1CFE	36,469,726	27,202,144
12607@RS1	CDX.NA.HY37 SR. TRANCHE	1C	49,461,538	30,819,138	22,463,102	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,762,545	7,242,116	459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	23,056,593	15,220,986
				27,273,791	26,926,296						491674-BG-1	KENTUCKY UTILITIES CO 1ST MORTG	1FFE	27,273,791	26,926,296
12607@RT9	CDX.NA.IG37 SR. TRANCHE	1F	50,000,000	30,265,982	23,134,413	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	381,669	453,188	009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15	1FFE	29,884,313	22,681,225
				13,414,487	10,451,958						136375-BW-1	CANADIAN NATL RAILWAY SR UNSEC	1FFE	13,414,487	10,451,958
				6,914,872	4,702,742						459200-KL-4	IBM CORP 2.95% Due 5/15/2050 MN15	1GFE	6,914,872	4,702,742
12607@RV4	CDX.NA.HY37 SR. TRANCHE	1F	49,461,538	37,058,741	36,389,290	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,733,962	7,242,116	837004-CD-0	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	29,324,779	29,147,174
				20,348,435	17,496,029						911312-AR-7	UNITED PARCEL SERVICE SR UNSEC	1FFE	20,348,435	17,496,029
12607@ RC6	CDX.NA.IG37 SR. TRANCHE	1F	100,000,000	24,751,389	25,836,768	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	870,622	906,375	002824-BG-4	ABBOTT LABORATORIES SR UNSEC	1EFE	23,880,767	24,930,393
				4,496,530	3,040,600						713448-EP-9	PEPSICO INC 2 7/8% Due 10/15/2049 A015	1EFE	4,496,530	3,040,600
				23,953,376	24,684,300						842434-CG-5	SOUTHERN CALIF GAS CO 1ST MORTG	1EFE	23,953,376	24,684,300
				23,936,131	25,316,266						89417E-AH-2	TRAVELERS COS INC SR UNSEC	1FFE	23,936,131	25,316,266
				23,851,907	24,469,505						906548-BY-7	UNION ELECTRIC CO SR SEC	1FFE	23,851,907	24,469,505
12607@RR3	CDX.NA.HY37 SR. TRANCHE	1C	98,923,077	35,480,524	35,977,396	12/01/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	15,532,235	14,484,232	12189L-AA-9	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,948,289	21,493,164
				19,935,026	22,528,518						12189T-AX-2	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	19,935,026	22,528,518
				19,923,805	17,255,570						144141-DB-1	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	19,923,805	17,255,570
				19,994,276	22,124,474						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	19,994,276	22,124,474
				20,000,000	18,948,016						172967-LP-4	CITIGROUP INC SR UNSEC	1GFE	20,000,000	18,948,016
12607@TT7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	45,308,608	38,944,883	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,796,944	7,242,116	032654-AV-7	ANALOG DEVICES INC 2.1% Due 10/1/2031 A01	1GFE	37,511,664	31,702,767
				12,255,762	8,825,245						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	12,255,762	8,825,245
12607@TU4	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	43,329,754	48,846,152	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,773,713	7,242,116	478160-AN-4	JOHNSON & JOHNSON SR UNSEC	1AFE	35,556,041	41,604,036
				14,901,748	10,231,567						717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	14,901,748	10,231,567
12607@TV2	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	27,379,762	26,537,006	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	389,274	453,188	46647P-AV-8	JPMORGAN CHASE & CO SR UNSEC	1FFE	26,990,488	26,083,818
				23,596,712	19,719,163						89417E-AM-1	TRAVELERS COS INC SR UNSEC	1FFE	23,596,712	19,719,163
12607@TY6	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	8,154,107	6,049,894	12/02/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	381,870	453,188	717081-FA-6	PFIZER INC 2.7% Due 5/28/2050 MN28	1EFE	7,772,237	5,596,706
				23,253,178	18,267,128						976656-CE-6	WISC ELEC POWER SR UNSEC	1GFE	23,253,178	18,267,128
				18,778,000	16,915,984						30231G-AW-2	EXXON MOBIL CORP SR UNSEC	1DFE	18,778,000	16,915,984
12607@UT5	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	6,849,539	4,972,869	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	361,698	453,188	15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	6,487,841	4,519,681
				27,473,785	24,086,176						66989H-AF-5	NOVARTIS CAPITAL CORP CO.GUARNT	1DFE	27,473,785	24,086,176
				16,258,388	14,061,886						278865-BA-7	ECOLAB INC SR UNSEC	1GFE	16,258,388	14,061,886
12607@UU2	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	27,734,818	26,923,552	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,734,818	7,242,116	20765Q-AH-8	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	20,000,000	19,681,436
				19,975,658	16,088,595						209111-FH-1	CON EDISON CO OF NY INC SR UNSEC	1GFE	19,975,658	16,088,595
				9,990,892	9,259,244						02361D-AT-7	AMEREN ILLINOIS CO 1ST MORTG	1FFE	9,990,892	9,259,244
12607@TX8	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	36,797,798	33,167,990	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,747,338	7,242,116	209111-FG-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	29,050,460	25,925,874
				21,055,011	14,549,897						15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD	1FFE	21,055,011	14,549,897
12607@TW0	CDX.NA.IG37 SR. TRANCHE	1G	100,000,000	27,010,510	19,174,482	12/03/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	730,805	906,375	084664-CV-1	BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 A015	1CFE	26,279,705	18,268,107

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				25,223,902	23,499,340						693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC	1GFE	25,223,902	23,499,340
				24,909,895	21,068,893						494368-CD-3	KIMBERLY CLARK CORP 2% Due 11/2/2031 MN2	1FFE	24,909,895	21,068,893
				23,759,404	22,109,193						478160-BU-7	JOHNSON & JOHNSON SR UNSEC	1AFE	23,759,404	22,109,193
12518*2A7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	69,706,570	50,499,929	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,769,247	7,242,116	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,937,323	43,257,813
12607@TZ3	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	69,079,755	50,499,929	12/04/2021	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,756,363	7,242,116	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	61,323,392	43,257,813
12607@US7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	57,861,594	52,194,836	01/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,893,336	7,242,116	05531G-AB-7	BB&T CORP SUBORD	1GFE	49,968,258	44,952,720
12607@UA6	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	32,842,825	32,520,079	01/19/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,880,816	7,242,116	209111-EF-6	CON EDISON CO OF NY INC SR UNSEC	2AFE	24,962,009	25,277,963
				24,979,774	23,897,473						46625H-RX-0	JPMORGAN CHASE & CO SUBORD	1GFE	24,979,774	23,897,473
12607@UB4	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	9,719,974	8,685,400	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,852,455	7,242,116	059165-EH-9	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	1,867,519	1,443,284
				23,955,352	20,848,658						207597-EH-4	CONNECTICUT LIGHT & PWR 1ST MORTG	1EFE	23,955,352	20,848,658
				23,193,287	25,887,111						26442C-AB-0	DUKE ENERGY CAROLINAS 1ST REF MORT	1FFE	23,193,287	25,887,111
12607@UC2	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	30,968,210	29,572,168	01/21/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,824,118	7,242,116	369550-BM-9	GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 AO1	1GFE	23,144,092	22,330,052
				27,269,730	28,373,358						459200-AR-2	IBM CORP SR UNSEC	1GFE	27,269,730	28,373,358
12607@UD0	CDX.NA.IG37 SR. TRANCHE	1D	100,000,000	81,906,576	77,570,782	01/22/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	804,051	906,375	891160-MJ-9	TORONTO-DOMINION BANK SUBORD	1FFE	81,102,525	76,664,407
				18,734,628	20,805,324						904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	18,734,628	20,805,324
12607@UE8	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	50,337,135	55,731,257	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	362,660	453,188	341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	49,974,475	55,278,069
12607@ UF5	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	43,301,765	43,933,020	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,735,545	7,242,116	02360F-AB-2	UNION ELECTRIC CO SR SEC	1FFE	35,566,220	36,690,904
				20,457,743	21,120,057						209111-EH-2	CON EDISON CO OF NY INC SR UNSEC	2AFE	20,457,743	21,120,057
12607@UM0	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	57,584,071	61,995,301	01/25/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,729,085	7,242,116	837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	49,854,986	54,753,185
12607@UN8	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	57,300,096	63,242,666	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,715,200	7,242,116	904764-AH-0	UNILEVER CAPITAL CORP CO.GUARNT	1EFE	49,584,896	56,000,550
12607@UP3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	15,417,298	17,219,971	01/27/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	345,882	453,188	872287-AL-1	TCI COMMUNICATIONS INC SR UNSEC	1GFE	15,071,416	16,766,783
				20,038,905	23,086,503						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	20,038,905	23,086,503
				14,999,906	16,243,833						773903-AB-5	ROCKWELL AUTOMATION INC SR UNSEC	1GFE	14,999,906	16,243,833
12607@UR9	CDX.NA.IG37 SR. TRANCHE	1D	25,000,000	25,053,602	22,842,615	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	127,574	226,594	539830-BN-8	LOCKHEED MARTIN CORP SR UNSEC	1GFE	24,926,028	22,616,021
12607@UQ1	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	57,901,842	63,603,428	01/28/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,649,062	7,242,116	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	50,252,780	56,361,312
12607@VE7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	58,229,736	62,668,217	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,631,819	7,242,116	907818-CF-3	UNION PACIFIC CORP SR UNSEC	1GFE	50,597,917	55,426,101
				130,649	134,759						020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	130,649	134,759
12607@VK3	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	40,262,652	37,031,910	02/04/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	262,652	453,188	617446-8P-7	MORGAN STANLEY SERIES MTN	1EFE	40,000,000	36,578,722
				10,045,884	10,622,379						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	10,045,884	10,622,379
12607@VM9	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	52,493,871	54,087,908	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,566,769	7,242,116	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	44,927,102	46,845,792
				4,658,086	5,183,033						020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	4,658,086	5,183,033
12607@VF4	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	45,122,088	47,720,936	02/05/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	165,281	453,188	842400-EV-1	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	44,956,807	47,267,748
				4,997,407	4,349,227						45138L-BA-0	IDAHO POWER CO 1ST MORTG	1FFE	4,997,407	4,349,227
12607@VG2	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	48,422,072	48,485,589	02/08/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,543,986	7,242,116	250847-DZ-0	DTE ELECTRIC CO GENL REF MORT	1FFE	40,878,086	41,243,473
				8,893,780	8,654,258						91324P-BU-5	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	8,893,780	8,654,258
12607@VH0	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	30,422,583	32,496,162	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	227,464	453,188	244199-BD-6	DEERE & COMPANY SR UNSEC	1FFE	30,195,119	32,042,974

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				19,981,043	21,928,500						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1GFE	19,981,043	21,928,500
126076VL1	CDX.NA.IG37 SR. TRANCHE	1D	50,000,000	32,742,406	34,552,299	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	181,237	453,188	976656-BW-7	WISC ELEC POWER SR UNSEC	1GFE	32,561,169	34,099,111
				17,989,679	18,214,474						207597-DS-1	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	17,989,679	18,214,474
126076VJ6	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	40,810,744	44,462,877	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,583,080	7,242,116	263901-AB-6	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	33,227,664	37,220,761
				16,598,819	17,714,478						842400-FL-2	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	16,598,819	17,714,478
126076VS6	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	45,201,809	47,442,430	02/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,546,501	7,242,116	202795-HK-9	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	37,655,308	40,200,314
				12,585,399	12,800,050						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	12,585,399	12,800,050
126076VN7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	44,835,246	38,037,383	02/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,434,010	7,242,116	744448-CG-4	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	37,401,236	30,795,267
				12,948,026	14,429,064						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	12,948,026	14,429,064
126076VP2	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	32,431,078	29,010,961	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,432,589	7,242,116	91159H-HW-3	US BANCORP SUBORD	1FFE	24,998,489	21,768,845
				24,982,704	25,176,628						949746-JM-4	WELLS FARGO & COMPANY SR UNSEC	2AFE	24,982,704	25,176,628
126076VQ0	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	41,256,882	37,987,566	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,420,607	7,242,116	845743-BN-2	SOUTHWESTERN PUBLIC SERV 1ST MORTG	1GFE	33,836,275	30,745,450
				15,689,013	12,783,071						665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	15,689,013	12,783,071
126076VR8	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	33,313,533	29,496,883	02/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,385,781	7,242,116	91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC	1FFE	25,927,752	22,254,767
				23,850,000	22,784,100						86562M-BG-4	SUMITOMO MITSUI FINL GRP SR UNSEC	1GFE	23,850,000	22,784,100
126076VR7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	26,949,277	24,579,573	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,093,228	7,242,116	040555-CN-2	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	19,856,049	17,337,457
				19,868,984	23,416,969						195869-AD-4	COLONIAL PIPELINE CO SR UNSEC	1GFE	19,868,984	23,416,969
				9,989,447	9,175,526						458140-BM-1	INTEL CORP 4 3/4% Due 3/25/2050 MS25	1FFE	9,989,447	9,175,526
126076WS5	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	37,093,228	33,325,883	03/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	7,093,228	7,242,116	06051G-HU-6	BANK OF AMERICA CORP SR UNSEC	1FFE	30,000,000	26,083,767
				24,637,829	22,277,317						254687-EF-9	WALT DISNEY COMPANY THE SERIES WI	2AFE	24,637,829	22,277,317
126076WT3	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	23,513,456	24,648,210	03/12/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,521,512	3,621,058	737679-CY-4	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	19,991,944	21,027,152
				4,977,403	5,543,250						69351U-AM-5	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	4,977,403	5,543,250
126076WV8	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	28,511,553	28,543,426	03/15/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,511,553	3,621,058	15405E-AA-6	CENTRAL MAINE POWER CO SR UNSEC	1GFE	25,000,000	24,922,368
126076WU0	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	23,487,524	23,347,630	05/03/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,487,524	3,621,058	55608J-AP-3	MACQUARIE GROUP LTD SR UNSEC	1GFE	20,000,000	19,726,572
				4,978,248	5,212,925						911312-BV-7	UNITED PARCEL SERVICE 5.2% Due 4/1/2040 AO1	1FFE	4,978,248	5,212,925
126076WX4	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	28,181,967	29,536,221	05/10/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,387,968	3,621,058	020002-AS-0	ALLSTATE CORP SR UNSEC	1GFE	24,793,999	25,915,163
126076WW6	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	13,322,528	14,131,570	05/20/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,322,528	3,621,058	617446-8N-2	MORGAN STANLEY Flt % Due 3/24/2051 MS24	1GFE	10,000,000	10,510,512
				15,000,011	15,991,289						695114-CD-8	PACIFICORP 1ST MORTG	1EFE	15,000,011	15,991,289
126076XC9	CDX.NA.HY37 SR. TRANCHE	1D	24,730,769	23,341,606	25,910,328	06/11/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,341,606	3,621,058	745332-BW-5	PUGET SOUND ENERGY INC SR SEC	1FFE	20,000,000	22,289,270
				5,006,811	5,878,138						98385X-AM-8	XTO ENERGY INC CO.GUARNT	1DFE	5,006,811	5,878,138
126076XD7	CDX.NA.HY37 SR. TRANCHE	1G	49,461,538	59,092,183	67,350,166	06/14/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	6,351,083	7,242,116	054536-AA-5	AXA SA SUBORD	1FFE	52,741,100	60,108,050
126076XE5	CDX.NA.HY37 SR. TRANCHE	1G	24,730,769	18,045,049	19,721,083	06/17/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	3,065,994	3,621,058	20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	14,979,055	16,100,025
				9,999,131	10,497,123						209111-EL-3	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,999,131	10,497,123
126076YU8	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,061,283	5,315,200	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(29,239)	45,319	341081-EP-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,090,522	5,269,881
126076YW4	CDX.NA.IG37 SR. TRANCHE	1F	5,000,000	5,032,591	5,329,348	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(29,894)	45,319	45138L-AQ-6	IDAHO POWER CO 1ST MORTG	1FFE	5,062,485	5,284,029

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@YV6	CDX.NA.IG37 SR. TRANCHE	1E	5,000,000	5,114,755	5,250,407	09/09/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.IG37 SR. TRANCHE, REC. 1% FIXED RATE	(29,676)	45,319	341081-ES-2	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	5,144,431	5,205,088
12607@YY0	CDX.NA.HY37 SR. TRANCHE	2A	4,946,154	5,685,326	5,975,573	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	691,271	724,212	94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	4,994,055	5,251,361
12607@YZ7	CDX.NA.HY37 SR. TRANCHE	1G	4,946,154	5,688,933	5,939,201	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	691,271	724,212	976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	4,997,662	5,214,989
12607@YX2	CDX.NA.HY37 SR. TRANCHE	1F	4,946,154	5,443,183	6,336,948	09/13/2022	12/20/2026	CREDIT DEFAULT SWAP ON CDX.NA.HY37 SR. TRANCHE, REC. 5% FIXED RATE	691,271	724,212	983024-AN-0	WYETH LLC CO.GUARNT	1EFE	4,751,912	5,612,736
12607@ZA1	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,141,952	10,684,186	09/27/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,818,945)	(150,663)	454889-AM-8	INDIANA MICHIGAN POWER SR UNSEC	1GFE	9,960,897	10,834,849
				19,905,233	21,617,407						571748-AK-8	MARSH & MCLENNAN COS INC SR UNSEC	2AFE	19,905,233	21,617,407
				1,968,912	1,984,247						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	1,968,912	1,984,247
				19,953,881	22,128,035						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	19,953,881	22,128,035
				502,688	521,556						67021C-AF-4	NSTAR ELECTRIC CO SR UNSEC	1EFE	502,688	521,556
12607@ZB9	CDX.NA.IG39 SR. TRANCHE	1G	100,000,000	16,078,678	20,288,759	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,835,254)	(301,326)	45138L-AP-8	IDAHO POWER CO 1ST MORTG	1FFE	19,913,932	20,590,085
				9,960,034	10,260,118						250847-EA-4	DTE ELECTRIC CO SR SEC	1FFE	9,960,034	10,260,118
				19,955,723	21,995,275						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	19,955,723	21,995,275
				19,864,933	20,556,592						67021C-AC-1	NSTAR ELECTRIC CO SR UNSEC	1FFE	19,864,933	20,556,592
				14,766,840	14,881,856						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	14,766,840	14,881,856
				19,996,281	21,393,334						69351U-AH-6	PPL ELECTRIC UTILITIES 1ST MORTG	1EFE	19,996,281	21,393,334
12607@ZC7	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	19,779,817	22,925,188	09/28/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,058,648)	(150,663)	12189T-AK-0	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	21,838,465	23,075,851
				7,695,675	8,714,277						12189T-AZ-7	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	7,695,675	8,714,277
				2,953,368	2,976,371						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,953,368	2,976,371
				21,396,899	22,929,938						7425A0-BC-3	PRINCIPAL LIFE GLOBAL SR SEC	1EFE	21,396,899	22,929,938
12607@ZD5	CDX.NA.IG39 SR. TRANCHE	1F	100,000,000	47,333,950	57,702,942	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,916,467)	(301,326)	054536-AA-5	AXA SA SUBORD	1FFE	51,250,417	58,004,268
				14,737,364	15,814,579						450319-AA-6	ITC MIDWEST LLC 1ST MORTG	1FFE	14,737,364	15,814,579
				19,996,306	22,737,890						826418-BE-4	SIERRA PACIFIC POWER CO GENL REF MORT	1FFE	19,996,306	22,737,890
				19,932,585	21,749,606						958587-BG-1	NSTAR ELECTRIC CO SR UNSEC	1EFE	19,932,585	21,749,606
12607@ZF0	CDX.NA.IG39 SR. TRANCHE	1E	50,000,000	12,936,174	16,032,103	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,049,306)	(150,663)	341081-FC-6	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	14,985,480	16,182,766
				14,938,101	16,545,552						532457-BA-5	ELI LILLY & CO SR UNSEC	1FFE	14,938,101	16,545,552
				5,388,783	6,734,001						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	5,388,783	6,734,001
				2,953,368	2,976,371						478160-AV-6	JOHNSON & JOHNSON SR UNSEC	1AFE	2,953,368	2,976,371
				14,939,903	16,804,539						743315-AL-7	PROGRESSIVE CORP SR UNSEC	1FFE	14,939,903	16,804,539
12607@ZE3	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	13,610,727	16,256,378	09/30/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(2,001,491)	(150,663)	12189Q-AB-6	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	15,612,218	16,407,041
				6,971,381	7,884,694						837004-BV-1	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	6,971,381	7,884,694
				14,965,000	17,130,609						263901-AA-8	DUKE ENERGY INDIANA LLC 1ST MORTG	1FFE	14,965,000	17,130,609
				14,989,787	16,425,956						837004-CB-4	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	14,989,787	16,425,956
12607@ZP8	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	21,124,696	24,176,746	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,931,363	8,395,579	136375-BL-5	CANADIAN NATL RAILWAY SR UNSEC	1FFE	14,193,333	15,781,167
				16,938,832	18,367,574						250847-DU-1	DTE ELECTRIC CO SR SEC	1FFE	16,938,832	18,367,574
				20,444,838	23,451,173						882389-CC-1	TEXAS EASTERN TRANSMISSI SR UNSEC	1GFE	20,444,838	23,451,173
12607@ZQ6	CDX.NA.HY39 SR. TRANCHE	1A	100,000,000	114,166,315	107,947,408	10/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	13,689,741	16,791,158	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	100,476,574	91,156,250
12607@ZR4	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	18,997,841	20,795,415	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,006,167	8,395,579	46051M-AC-6	INTERNATIONAL TRANSMISSI 1ST MORTG	1FFE	11,991,674	12,399,836
				11,983,984	12,924,418						74456Q-AR-7	PUBLIC SERVICE ELECTRIC SR SEC	1FFE	11,983,984	12,924,418
				12,000,000	13,170,160						745332-BX-3	PUGET SOUND ENERGY INC SR SEC	1FFE	12,000,000	13,170,160
				2,071,684	2,308,650						822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	2,071,684	2,308,650
				11,887,671	13,605,919						89417E-AD-1	TRAVELERS COS INC SR UNSEC	1FFE	11,887,671	13,605,919

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@ZS2	CDX.NA.IG39 SR. TRANCHE	1G	50,000,000	8,584,352	10,423,178	10/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,425,350)	(150,663)	010392-EC-8	ALABAMA POWER CO SR UNSEC	1GFE	10,009,702	10,573,841
				24,964,511	26,555,949						010392-FB-9	ALABAMA POWER CO SR UNSEC	1GFE	24,964,511	26,555,949
				1,866,143	2,212,804						665772-CB-3	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	1,866,143	2,212,804
				9,970,200	10,908,761						907818-CX-4	UNION PACIFIC CORP SR UNSEC	1GFE	9,970,200	10,908,761
				5,461,330	6,131,482						532457-BC-1	ELI LILLY & CO SR UNSEC	1FFE	5,461,330	6,131,482
12607@ZU7	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	14,806,713	19,036,075	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,089,130)	(301,326)	002824-AY-6	ABBOTT LABORATORIES SR UNSEC	1EFE	17,895,843	19,337,401
				11,088,502	13,107,101						129466-AM-0	BERKSHIRE HATHAWAY ENERG SR UNSEC	1GFE	11,088,502	13,107,101
				7,373,085	6,894,040						254687-DZ-6	WALT DISNEY COMPANY THE SERIES WI	2AFE	7,373,085	6,894,040
				15,083,531	16,162,340						291011-AQ-7	EMERSON ELECTRIC CO SR UNSEC	1FFE	15,083,531	16,162,340
				18,060,003	21,349,799						377372-AE-7	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	18,060,003	21,349,799
				17,496,767	20,258,448						641423-BU-1	NEVADA POWER CO GENL REF MORT	1FFE	17,496,767	20,258,448
				17,112,323	19,197,344						744448-BZ-3	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	17,112,323	19,197,344
12607@A42	CDX.NA.HY39 SR. TRANCHE	1.F	100,000,000	24,493,991	28,244,094	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	13,799,490	16,791,158	092114-AB-3	BLACK HILLS POWER INC 1ST MORTG	1FFE	10,694,501	11,452,936
				1,200,259	1,256,046						12189T-AN-4	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	1,200,259	1,256,046
				14,970,140	16,469,906						149123-BK-6	CATERPILLAR INC SR UNSEC	1FFE	14,970,140	16,469,906
				16,481,193	18,573,863						149123-BN-0	CATERPILLAR INC SR UNSEC	1FFE	16,481,193	18,573,863
				14,653,161	16,257,063						171232-AQ-4	CHUBB CORP CO.GUARNT	1FFE	14,653,161	16,257,063
				17,373,061	16,764,016						254687-DM-5	WALT DISNEY COMPANY THE SERIES WI	2AFE	17,373,061	16,764,016
				14,088,147	16,374,908						532457-AP-3	ELI LILLY & CO SR UNSEC	1FFE	14,088,147	16,374,908
				12,973,738	14,129,494						693304-AH-0	PECO ENERGY CO 1ST REF MORT	1FFE	12,973,738	14,129,494
12607@A67	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	7,839,611	10,331,117	10/08/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,610,334)	(150,663)	11778B-AB-8	SKY GROUP FINANCE PLC CO.GUARNT	1GFE	9,449,945	10,481,780
				20,804,925	22,525,408						144141-CU-0	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	20,804,925	22,525,408
				24,238,125	22,792,331						254687-DV-5	WALT DISNEY COMPANY THE SERIES WI	2AFE	24,238,125	22,792,331
12607@B58	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	101,116,822	107,372,893	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,452,597)	(301,326)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	104,569,419	107,674,219
12607@A75	CDX.NA.HY39 SR. TRANCHE	1.F	100,000,000	112,420,067	98,706,172	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	13,334,064	16,791,158	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC	2AFE	99,086,003	81,915,014
12607@B41	CDX.NA.HY39 SR. TRANCHE	1.F	100,000,000	53,336,647	50,820,405	10/12/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	13,336,329	16,791,158	210518-CU-8	CONSUMERS ENERGY CO 1ST MORTG	1FFE	40,000,318	34,029,247
				20,000,000	17,199,528						668074-AU-1	NORTHWESTERN CORP 1ST MORTG	1GFE	20,000,000	17,199,528
				40,001,973	36,018,356						95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN	2AFE	40,001,973	36,018,356
12607@B66	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	16,636,072	22,406,310	10/13/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,331,342)	(301,326)	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1EFE	19,967,414	22,707,636
				6,485,935	7,195,969						039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	6,485,935	7,195,969
				26,659,711	28,202,694						049560-AG-0	ATMOS ENERGY CORP SR UNSEC	1EFE	26,659,711	28,202,694
				51,318,690	50,299,844						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	51,318,690	50,299,844
				4,654,498	5,038,198						039483-AN-2	ARCHER DANIELS SR UNSEC	1FFE	4,654,498	5,038,198
12607@A34	CDX.NA.IG39 SR. TRANCHE	1A	100,000,000	100,762,184	92,135,784	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(3,669,828)	(301,326)	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	104,432,012	92,437,110
12607@A26	CDX.NA.HY39 SR. TRANCHE	1.F	100,000,000	102,399,750	103,193,502	10/14/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	12,949,217	16,791,158	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	89,450,533	86,402,344
12607@ZW3	CDX.NA.HY39 SR. TRANCHE	1.F	75,000,000	19,954,463	24,227,058	10/15/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	9,991,964	12,593,368	013716-AQ-8	RIO TINTO ALCAN INC SR UNSEC	1FFE	9,962,499	11,633,690
				11,461,521	12,425,900						144141-CY-2	DUKE ENERGY PROGRESS LLC 1ST MORTG	1FFE	11,461,521	12,425,900
				9,996,451	10,863,955						207597-DV-4	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	9,996,451	10,863,955
				8,564,587	9,159,056						207597-EA-9	CONNECTICUT LIGHT & PWR 1ST REF MORT	1EFE	8,564,587	9,159,056

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				12,877,743	15,127,534						478160-AJ-3	JOHNSON & JOHNSON SR UNSEC	1AFE	12,877,743	15,127,534
				11,995,246	13,038,781						665772-BQ-1	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	11,995,246	13,038,781
				10,787,726	13,480,636						737679-DC-1	POTOMAC ELECTRIC POWER 1ST MORTG	1FFE	10,787,726	13,480,636
126076ZV5	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	32,000,122	29,788,393	10/20/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,055,296	8,395,579	744320-CE-3	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	24,944,826	21,392,814
				24,905,099	20,712,168						74456Q-BQ-8	PUBLIC SERVICE ELECTRIC 1ST MORTG	1FFE	24,905,099	20,712,168
126076ZT0	CDX.NA.HY39 SR. TRANCHE	1G	50,000,000	31,615,108	31,703,505	10/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	6,912,336	8,395,579	694476-AD-4	PACIFIC LIFECORP SR UNSEC	1GFE	24,702,772	23,307,926
				24,610,588	21,825,782						822582-BQ-4	SHELL INTERNATIONAL FIN CO.GUARNT	1DFE	24,610,588	21,825,782
126076B74	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	48,542,586	45,224,337	11/04/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,271,754)	(150,663)	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	49,814,340	45,375,000
				4,987,461	5,044,474						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,461	5,044,474
126076D31	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	48,470,849	45,427,462	11/10/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(1,147,154)	(150,663)	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,618,003	45,578,125
				4,916,023	5,322,862						45138L-AL-7	IDAHO POWER CO 1ST MORTG	1FFE	4,916,023	5,322,862
126076ZX1	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	34,011,124	26,339,835	11/18/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,738,409	8,395,579	009158-BA-3	AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15	1FFE	26,272,715	17,944,256
				24,941,289	22,106,623						049560-AL-9	ATMOS ENERGY CORP SR UNSEC	1EFE	24,941,289	22,106,623
126076ZY9	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,367,022	15,318,237	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(620,908)	(150,663)	210518-CP-9	CONSUMERS ENERGY CO 1ST MORTG	1FFE	14,987,930	15,468,900
				19,961,060	20,460,237						341081-FD-4	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	19,961,060	20,460,237
				14,946,068	15,751,927						74456Q-AV-8	PUBLIC SERVICE ELECTRIC 1ST REF MORT	1FFE	14,946,068	15,751,927
				4,860,204	5,247,375						797440-BH-6	SAN DIEGO G & E 1ST MORTG	1FFE	4,860,204	5,247,375
126076A59	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	11,071,052	11,618,335	11/29/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,907,098	8,395,579	195869-AJ-1	COLONIAL PIPELINE CO SR UNSEC	1GFE	3,163,954	3,222,756
				17,002,290	17,852,838						45138L-AN-3	IDAHO POWER CO 1ST MORTG	1FFE	17,002,290	17,852,838
				15,179,025	15,779,293						665772-CE-7	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	15,179,025	15,779,293
				14,982,164	15,754,082						94980V-AG-3	WELLS FARGO BANK NA SUBORD	2AFE	14,982,164	15,754,082
126076D49	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	44,399,550	43,050,509	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(550,920)	(150,663)	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	44,950,470	43,201,172
				6,965,270	7,344,870						341099-CB-3	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	6,965,270	7,344,870
126076C81	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	33,059,745	30,416,319	12/03/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,059,745	8,395,579	46647P-AJ-5	JPMORGAN CHASE & CO SR UNSEC	1FFE	25,000,000	22,020,740
				24,988,287	31,472,957						717081-CY-7	PFIZER INC SR UNSEC	1EFE	24,988,287	31,472,957
126076A83	CDX.NA.IG39 SR. TRANCHE	1.F	50,000,000	49,015,644	44,623,125	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(549,920)	(150,663)	478160-BV-5	JOHNSON & JOHNSON SR UNSEC	1AFE	49,565,564	44,773,788
				3,993,484	4,244,670						149123-BS-9	CATERPILLAR INC SR UNSEC	1FFE	3,993,484	4,244,670
126076A91	CDX.NA.HY39 SR. TRANCHE	1.F	75,000,000	86,346,183	80,655,868	12/06/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	11,966,776	12,593,368	912810-QU-5	US TREASURY N/B United States Treasury No 3.12	1A	74,379,407	68,062,500
126076B25	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	52,809,236	51,596,751	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,936,609	8,395,579	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	44,872,627	43,201,172
126076B33	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	32,928,421	31,764,678	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,928,421	8,395,579	172967-LS-8	CITIGROUP INC SR UNSEC	1GFE	25,000,000	23,369,099
				24,860,397	19,795,848						202795-JJ-0	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	24,860,397	19,795,848
126076B82	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	24,241,692	28,233,882	12/07/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(717,576)	(150,663)	002824-AV-2	ABBOTT LABORATORIES SR UNSEC	1EFE	24,959,268	28,384,545
				24,846,186	24,561,821						79466L-AF-1	SALESFORCE.COM INC SR UNSEC	1FFE	24,846,186	24,561,821
				4,993,018	5,366,675						20030N-AF-8	COMCAST CORP CO.GUARNT	1GFE	4,993,018	5,366,675
126076B90	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	18,133,913	19,383,115	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,146,376	8,395,579	209111-EM-1	CON EDISON CO OF NY INC SR UNSEC	2AFE	9,987,537	10,987,536
				9,996,265	12,042,289						244199-AZ-8	DEERE & COMPANY SR UNSEC	1FFE	9,996,265	12,042,289
				22,646,870	22,248,008						912810-RE-0	US TREASURY N/B United States Treasury No 3.62	1A	22,646,870	22,248,008

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				6,977,485	7,452,963						842400-FH-1	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	6,977,485	7,452,963
126076C24	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	46,292,318	42,251,681	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(492,416)	(150,663)	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	46,784,734	42,402,344
				4,997,447	5,527,807						341081-FB-8	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	4,997,447	5,527,807
126076C32	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	39,456,458	39,884,077	12/16/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,083,375	8,395,579	656531-AC-4	EQUINOR ASA CO.GUARNT	1DFE	31,373,083	31,488,498
				19,978,267	21,594,167						71644E-AE-2	SUNCOR ENERGY INC SR UNSEC	2AFE	19,978,267	21,594,167
126076C40	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	29,846,404	30,595,021	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,918,690	8,395,579	209111-EY-5	CON EDISON CO OF NY INC SR UNSEC	2AFE	21,927,714	22,199,442
				10,446,017	11,296,500						22541L-AE-3	CREDIT SUISSE USA INC CO.GUARNT	1GFE	10,446,017	11,296,500
				22,098,771	22,475,679						842400-FP-3	SOUTHERN CAL EDISON 1ST REF MORT	1GFE	22,098,771	22,475,679
126076C57	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	14,913,419	15,699,314	12/17/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(734,647)	(150,663)	055451-AV-0	BHP BILLITON FIN USA LTD CO.GUARNT	1FFE	15,648,066	15,849,977
				19,879,955	20,664,241						678858-BF-7	OKLAHOMA GAS & ELECTRIC SR UNSEC	1GFE	19,879,955	20,664,241
				19,899,695	19,751,797						485134-BM-1	KANSAS CITY POWER & LT MORTGAGE	1FFE	19,899,695	19,751,797
126076C65	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	55,548,623	50,797,923	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,840,939	8,395,579	912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	47,707,684	42,402,344
126076C73	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	48,985,207	45,427,462	12/21/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(809,634)	(150,663)	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	49,794,841	45,578,125
				3,984,999	4,309,569						842400-ES-8	SOUTHERN CAL EDISON 1ST REF MORT	2AFE	3,984,999	4,309,569
126076C99	CDX.NA.HY39 SR. TRANCHE	1.F	50,000,000	58,023,430	53,973,704	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,966,762	8,395,579	912810-QT-8	US TREASURY N/B United States Treasury No 3.12	1A	50,056,668	45,578,125
126076D23	CDX.NA.IG39 SR. TRANCHE	1A	50,000,000	43,016,801	43,050,509	12/23/2022	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(654,962)	(150,663)	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	43,671,763	43,201,172
				9,986,714	10,501,964						341081-EY-9	FLORIDA POWER & LIGHT CO 1ST MORTG	1EFE	9,986,714	10,501,964
TBD	CDX.NA.IG39 SR. TRANCHE	1*	25,000,000	14,480,662	15,025,568	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(93,358)	(75,332)	037833-BW-9	APPLE INC SR UNSEC	1BFE	14,574,020	15,100,900
				5,983,093	6,248,413						74456Q-AQ-9	PUB SVC ELEC & GAS 1ST REF MORT	1FFE	5,983,093	6,248,413
				5,010,372	5,214,989						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	5,010,372	5,214,989
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	19,136,364	19,708,957	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	4,207,503	4,197,790	037735-CE-5	APPALACHIAN POWER CO SR UNSEC	2AFE	14,928,861	15,511,167
				9,995,325	10,429,979						976656-BZ-0	WISCONSIN ELECTRIC POWER SR UNSEC	1GFE	9,995,325	10,429,979
TBD	CDX.NA.IG39 SR. TRANCHE	1*	25,000,000	29,711,415	32,430,540	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(75,637)	(75,332)	656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	29,787,052	32,505,872
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	26,523,673	25,798,376	01/12/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	4,242,110	4,197,790	912810-RB-6	US TREASURY N/B United States Treasury No 2.87	1A	22,281,563	21,600,586
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	49,934,521	52,556,508	01/19/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(138,857)	(150,663)	826200-AD-9	SIEMENS FINANCIERINGSMAT CO.GUARNT	1EFE	50,073,378	52,707,171
				1,831,358	2,272,338						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	1,831,358	2,272,338
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	25,232,673	27,944,089	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(241,387)	(150,663)	013716-AU-9	RIO TINTO ALCAN INC SR UNSEC	1FFE	25,474,060	28,094,752
				9,990,976	10,023,778						20765Q-AJ-4	CONNECTICUT NATURAL GAS SR UNSEC	1FFE	9,990,976	10,023,778
				19,897,087	18,728,003						59156R-BG-2	METLIFE INC SR UNSEC	1GFE	19,897,087	18,728,003
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	55,371,267	59,669,017	01/20/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,352,863	8,395,579	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,018,404	51,273,438
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	24,828,909	21,207,983	01/26/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(163,991)	(150,663)	233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A	1GFE	24,992,900	21,358,646
				25,066,809	26,897,310						595620-AE-5	MIDAMERICAN ENERGY CO 1ST MORTG	1EFE	25,066,809	26,897,310
				1,407,085	1,485,012						202795-HG-8	COMMONWEALTH EDISON CO 1ST MORTG	1FFE	1,407,085	1,485,012
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	19,723,516	20,964,736	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(111,209)	(150,663)	494368-BG-7	KIMBERLY-CLARK CORP SR UNSEC	1FFE	19,834,725	21,115,399
				27,164,914	37,028,730						59156R-AM-0	METLIFE INC SR UNSEC	1GFE	27,164,914	37,028,730
				4,987,461	5,044,474						049560-AK-1	ATMOS ENERGY CORP SR UNSEC	1EFE	4,987,461	5,044,474
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	28,455,944	30,681,386	01/31/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,537,159	8,395,579	020002-AT-8	ALLSTATE CORP SR UNSEC	1GFE	19,918,785	22,285,807

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				34,265,582	37,113,024						12189T-AA-2	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	34,265,582	37,113,024
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	9,919,850	10,035,590	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	9,804	(150,663)	172967-EC-1	CITIGROUP INC SR UNSEC	1GFE	9,910,046	10,186,253
				46,745,867	53,499,920						89420G-AE-9	TRAVELERS PPTY CASUALTY CO.GUARNT	1FFE	46,745,867	53,499,920
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	58,625,457	62,069,407	02/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,579,250	8,395,579	912810-QL-5	US TREASURY N/B United States Treasury No 4.25	1A	50,046,207	53,673,828
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	18,485,880	18,648,035	02/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,515,667	8,395,579	26442C-AH-7	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	9,970,213	10,252,456
				39,688,452	27,027,772						745332-CK-0	PUGET SOUND ENERGY INC 2.893% Due 9/15/2051 MS15	1FFE	39,688,452	27,027,772
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	48,785,358	43,992,777	02/15/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,514,535	8,395,579	00440E-AQ-0	CHUBB INA HOLDINGS INC CO.GUARNT	1FFE	40,270,823	35,597,198
				11,878,944	13,213,861						12189T-AG-9	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	11,878,944	13,213,861
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	42,734,931	45,693,391	02/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,491,411	8,395,579	377372-AB-3	GLAXOSMITHKLINE CAP INC CO.GUARNT	1FFE	34,243,520	37,297,812
				38,279,311	40,117,572						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	38,279,311	40,117,572
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	24,911,671	20,102,702	02/17/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(88,329)	(150,663)	06051G-HA-0	BANK OF AMERICA CORP SR UNSEC	1GFE	25,000,000	20,253,365
				22,108,179	21,201,172						912810-QY-7	US TREASURY N/B United States Treasury No 2.75	1A	22,108,179	21,201,172
				2,997,476	3,299,291						976826-BE-6	WISCONSIN POWER & LIGHT SR UNSEC	1GFE	2,997,476	3,299,291
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	24,449,479	23,165,865	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(162,656)	(150,663)	3137BB-CR-9	FHR 4354 GL EXCH SEQ	1A	24,612,135	23,316,528
				31,301,043	21,628,906						912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,301,043	21,628,906
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	68,787,896	51,653,392	02/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,417,274	8,395,579	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	60,370,622	43,257,813
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	55,956,134	59,669,017	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,368,705	8,395,579	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	47,587,429	51,273,438
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	66,165,003	65,851,837	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(220,324)	(150,663)	912810-RC-4	US TREASURY N/B United States Treasury No 3.62	1A	66,385,327	66,002,500
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	35,276,604	25,826,696	02/22/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	4,163,570	4,197,790	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	1A	31,113,034	21,628,906
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	32,934,353	56,922,318	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(230,075)	(150,663)	74432Q-AC-9	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	33,164,428	57,072,981
				22,200,348	22,356,630						040555-CF-9	ARIZONA PUBLIC SERVICE SR UNSEC	1GFE	22,200,348	22,356,630
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	28,362,757	28,156,224	03/02/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,366,671	8,395,579	29379V-BB-8	ENTERPRISE PRODUCTS OPER CO.GUARNT	2AFE	19,996,086	19,760,645
				35,000,000	35,115,745						87264A-AT-2	T-MOBILE USA INC CO.GUARNT	2CFE	35,000,000	35,115,745
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	29,778,993	31,390,749	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(175,777)	(150,663)	532457-AZ-1	ELI LILLY & CO SR UNSEC	1FFE	29,954,770	31,541,412
				19,521,417	21,017,234						665772-BN-8	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	19,521,417	21,017,234
				1,486,954	1,822,547						744448-CA-7	PUBLIC SERVICE COLORADO 1ST MORTG	1FFE	1,486,954	1,822,547
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	33,348,954	41,854,559	03/09/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,426,109	8,395,579	59156R-AE-8	METLIFE INC SR UNSEC	1GFE	24,922,845	33,458,980
				11,307,846	21,229,782						74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	11,307,846	21,229,782
				10,268,308	11,423,173						665772-CA-5	NORTHERN STATES PWR-MINN 1ST MORTG	1FFE	10,268,308	11,423,173
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	24,872,628	29,078,734	03/10/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(331,040)	(150,663)	26442C-AE-4	DUKE ENERGY CAROLINAS 1ST MORTG	1FFE	25,203,668	29,229,397
				24,477,777	31,023,115						771196-AU-6	ROCHE HOLDINGS INC CO.GUARNT	1CFE	24,477,777	31,023,115
				1,112,242	1,205,713						592173-AE-8	METROPOLITAN LIFE INS CO SUBORD	1FFE	1,112,242	1,205,713
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	14,244,585	15,779,487	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(554,221)	(150,663)	013716-AW-5	RIO TINTO ALCAN INC SR UNSEC	1FFE	14,798,806	15,930,150
				29,197,494	37,934,669						172062-AE-1	CINCINNATI FINL CORP SR UNSEC	1GFE	29,197,494	37,934,669
				7,886,105	7,558,970						254687-DH-6	WALT DISNEY COMPANY THE SERIES WI	2AFE	7,886,105	7,558,970
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	24,691,523	27,977,337	03/11/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	8,089,614	8,395,579	195869-AG-7	COLONIAL PIPELINE CO SR UNSEC	1GFE	16,601,909	19,581,758

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				32,908,670	35,386,956						896678-AD-1	AEROQUIP-VICKERS INC SR UNSEC	1GFE	32,908,670	35,386,956
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	23,094,579	24,129,825	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,912,450	8,395,579	055450-AH-3	BHP BILLITON FINANCE CO.GUARNT	1FFE	15,182,129	15,734,246
				19,951,785	22,996,430						278058-AW-2	EATON CORP CO.GUARNT	1GFE	19,951,785	22,996,430
				14,942,596	15,502,089						695114-BZ-0	PACIFICORP 1ST MORTG	1EFE	14,942,596	15,502,089
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	7,161,354	18,229,731	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(890,226)	(150,663)	054536-AC-1	AXA SA JR SUBORDINATED	1GFE	8,051,580	18,380,394
				17,015,683	22,921,457						59156R-AJ-7	METLIFE INC SR UNSEC	1GFE	17,015,683	22,921,457
				12,989,338	14,869,997						656531-AM-2	EQUINOR ASA CO.GUARNT	1DFE	12,989,338	14,869,997
				12,924,396	14,635,917						020002-AJ-0	ALLSTATE CORP SR UNSEC	1GFE	12,924,396	14,635,917
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	11,018,984	12,332,211	03/14/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(952,140)	(150,663)	12189L-AE-1	BURLINGTN NORTH SANTA FE SR UNSEC	1DFE	11,971,124	12,482,874
				12,589,618	13,750,097						695114-CL-0	PACIFICORP 1ST MORTG	1EFE	12,589,618	13,750,097
				8,859,838	15,714,343						74432Q-AK-1	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	8,859,838	15,714,343
				12,461,580	14,202,111						341099-CL-1	DUKE ENERGY FLORIDA LLC 1ST MORTG	1FFE	12,461,580	14,202,111
				6,686,357	6,753,624						594918-BK-9	MICROSOFT CORP SR UNSEC	1AFE	6,686,357	6,753,624
TBD	CDX.NA.HY39 SR. TRANCHE	1*	50,000,000	17,677,870	19,753,072	03/16/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	7,788,365	8,395,579	46625H-HF-0	JPMORGAN CHASE & CO SR UNSEC	1FFE	9,889,505	11,357,493
				41,362,846	43,258,592						907818-CS-5	UNION PACIFIC CORP SR UNSEC	1GFE	41,362,846	43,258,592
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	32,522,684	36,302,885	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,964,953	4,197,790	039483-AT-9	ARCHER DANIELS SR UNSEC	1FFE	28,557,731	32,105,095
TBD	CDX.NA.IG39 SR. TRANCHE	1*	50,000,000	30,164,551	31,397,458	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.IG39 SR. TRANCHE, REC. 1% FIXED RATE	(820,994)	(150,663)	059165-DX-5	BALTIMORE GAS & ELECTRIC SR UNSEC	1GFE	30,985,545	31,548,121
				16,981,294	18,419,994						656531-AG-5	EQUINOR ASA CO.GUARNT	1DFE	16,981,294	18,419,994
				3,102,525	3,147,694						907818-BY-3	UNION PACIFIC CORP SR UNSEC	1GFE	3,102,525	3,147,694
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	8,753,181	9,638,183	03/18/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,924,012	4,197,758	24820R-AG-3	EQUINOR ASA CO.GUARNT	1DFE	4,829,169	5,440,425
				12,917,665	21,848,093						74432Q-AH-8	PRUDENTIAL FINANCIAL INC SR UNSEC	1GFE	12,917,665	21,848,093
				3,487,242	4,146,519						837004-BX-7	DOMINION ENERGY SOUTH 1ST MORTG	1FFE	3,487,242	4,146,519
TBD	CDX.NA.HY39 SR. TRANCHE	1*	25,000,000	6,546,292	7,260,989	03/24/2023	12/20/2027	CREDIT DEFAULT SWAP ON CDX.NA.HY39 SR. TRANCHE, REC. 5% FIXED RATE	3,936,102	4,197,790	144141-CV-8	DUKE ENERGY PROGRESS INC 1ST MORTG	1FFE	2,610,190	3,063,199
				21,555,170	22,226,092						278058-DB-5	EATON CORP CO.GUARNT	1GFE	21,555,170	22,226,092
91283#AD5	10yr U.S. Treasury Note	1B	10,000,000	10,060,293	7,067,558	07/15/2016	07/15/2026	CREDIT DEFAULT SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(2,564,343)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	1A	10,060,293	9,631,901
81379LA@5	Pay SOFR Receive 0.4565% due 08/28/2030	1A	25,000,000	29,407,512	26,260,513	08/28/2020	08/28/2030	CREDIT DEFAULT SWAP ON Pay SOFR Receive 0.4565% due 08/28/2030, REC. 0.4565% FIXED RATE		(4,503,550)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	29,407,512	30,764,063
81379LA*7	Pay SOFR Receive 0.476% due 08/28/2030	1A	25,000,000	28,036,487	26,232,960	08/28/2020	08/28/2030	CREDIT DEFAULT SWAP ON Pay SOFR Receive 0.476% due 08/28/2030, REC. 0.476% FIXED RATE		(4,531,103)	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1A	28,036,487	30,764,063
9999999999 - Totals				14,470,532,942	13,955,869,809	XXX	XXX	XXX	803,740,212	859,746,849	XXX	XXX	XXX	13,666,792,730	13,096,122,960

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	220	13,701,101,364							220	13,701,101,364
2. Add: Opened or Acquired Transactions	36	1,824,464,923							36	1,824,464,923
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	23	993,988,764							23	993,988,764
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	61,044,581	XXX		XXX		XXX		XXX	61,044,581
7. Ending Inventory	233	14,470,532,942							233	14,470,532,942

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,548,355,146	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,548,355,146
4.	Part D, Section 1, Column 6	1,822,048,064	
5.	Part D, Section 1, Column 7	(273,692,918)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	1,441,894,015	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,441,894,015
10.	Part D, Section 1, Column 9	2,008,223,787	
11.	Part D, Section 1, Column 10	(566,329,794)	
12	Total (Line 9 minus Line 10 minus Line 11)		22
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	13,400,566,825	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	13,400,566,836	
16.	Total (Line 13 plus Line 14 minus Line 15)		(11)

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	261,045,665	91,467,222
2.	Cost of cash equivalents acquired	2,817,314,077	21,672,466,085
3.	Accrual of discount	881,197	5,778,465
4.	Unrealized valuation increase (decrease)		5,731,679
5.	Total gain (loss) on disposals	23,096	239,459
6.	Deduct consideration received on disposals	2,854,697,544	21,496,072,046
7.	Deduct amortization of premium		5,778,465
8.	Total foreign exchange change in book/adjusted carrying value		(12,786,734)
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)	224,566,491	261,045,665
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	224,566,491	261,045,665

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Otto's South Vineyard LLC	NAPA	CA	08/05/2020	TIAA				60,220
One Brickell Square	Miami	FL	08/28/2002	Various				381,189
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				667
Bridge Pointe	Woodridge	IL	10/04/2019	Various				73,728
Somerset Industrial Center II	Somerset	NJ	10/04/2019	Various				146,314
Englewood DC	Englewood	NJ	10/04/2019	Various				1,080
Hollins End	Halethorpe	MD	10/04/2019	Various				28,769
Washington DC Corporate Center	Washington	DC	10/04/2019	Various				611,957
Landover DC	Landover	MD	10/04/2019	Various				18,000
Park 355	Woodridge	IL	10/04/2019	Various				30,343
Centerpointe	Moreno Valley	CA	10/04/2019	Various		(4,397,833)		355,952
Freeport DC	Coppell	TX	10/04/2019	Various		(4,086,633)		65,483
3355 East La Palma Avenue & 1145 North Ocean Circle	Anaheim	CA	11/15/2012	Various				172,650
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				260,071
Auburn Business Park - Kent Valley IP	Auburn	WA	12/30/2002	Various		(1,793,672)		
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various		(2,178,397)		282
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various		(3,605,013)		364,363
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				25,331
Franklin 299	Redwood City	CA	06/03/2016	Various				27,087
600-650 College Road	Princeton	NJ	11/03/2016	Various				240,481
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				(2,162)
Yorktown Apartments	Dallas	TX	07/25/2018	Various				28,953
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				(9,929)
730 Third Avenue	New York	NY	01/01/1973	Various				1,276,720
Southern Service Center	Charlotte	NC	07/01/1999	Various				(7,500)
Octave Apartments	Nashville	TN	10/30/2020	Various				33,142
Apartments at Blakeney	Charlotte	NC	11/02/2020	Various				255,960
Twelve100 Apartments	Austin	TX	12/15/2020	Various				38,524
Enterprise Park Business Center	Denver	CO	12/18/2020	Various				(1)
Pacific Landing Industrial	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC				480,993
Bridge Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC				62,588
Boulder Creek Apartments	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC				18,384
River Club Apartments	Athens	GA	12/22/2021	Madison Exchange				293,650
One Norman Square	Cornelius	NC	12/23/2021	CCC One Norman Square LLC				(421)
GA Mobius Life Science East No Central	Middleton	WI	08/05/2021	Peak 1031 Exchange Inc				1,500
Pacific Landing Industrial Phase II	Salt Lake City	UT	08/31/2021	Various		17,098,880		944,821
Adairsville Distribution Center	Adairsville	GA	06/09/2022	Various				8,301,644
Oak Grove Plaza	Sachse	TX	12/01/2022	LaSalle Investment Mgmt.				(151)
SCL Health Aurora Crossroads	Aurora	CO	03/01/2023	Sisters of Charity of Leavenworth Health System, Inc.	154,221			3,301,525
7th Street Studios	Los Angeles	CA	03/28/2023	RREF III 7th Street LLC	85,275,222			
0199999. Acquired by Purchase					85,429,443	1,037,332		17,882,207
Beckwith Farms	Mount Juliet	TN	10/04/2019	Various				70,492
33D North Apartments	Denton	TX	06/23/2015	Various				5,108
Millennium One Apartments	Charlotte	NC	10/15/2015	Various		(165,243)		94,836
The Rocks Apartments	East Lansing	MI	05/10/2016	Various				20,363
0299999. Acquired by Internal Transfer						(165,243)		190,799
0399999 - Totals					85,429,443	872,089		18,073,006

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0718502 (GBP 60,000,000)	London	GBR		01/25/2023	8.491	74,157,000		70,834,530
0842801	Bellevue	WA		02/06/2023	4.480	57,500,000		109,000,000
0855501 (GBP 1,230,521)	London	GBR		10/27/2022	7.320		1,511,019	88,637,359
0909101	El Segundo	CA		12/23/2019	7.150		3,161,641	16,059,572
0944801 (EUR 70,000,000)	Dublin	IRL		03/30/2023	4.440	76,391,000		289,764,357
0955600	Torrance	CA		12/03/2021	7.510		293,295	86,250,000
0961100	Boston	MA		12/10/2021	7.060		1,161,368	235,500,000
04103200	Leander	TX		11/16/2022	8.430		231,458	34,425,000
04105600 (GBP 5,009,655)	London	GBR		12/21/2022	8.320		6,125,556	110,666,200
04120800 (GBP 4,950,000)	Manchester	GBR		03/31/2023	4.700		6,106,320	8,256,600
04121400 (AUD 1,986,240)	Melbourne	AUS		12/13/2022	8.220		1,215,403	14,563,172
04123400 (EUR 79,000,000)	Madrid	ESP		03/06/2023	3.170	84,364,100		219,948,089
0599999. Mortgages in good standing - Commercial mortgages-all other						298,518,420	13,699,740	1,283,904,879
0940101	Bronx	NY		06/30/2021	9.320		56,755	91,150,000
0955601	Torrance	CA		12/03/2021	7.510		97,765	28,750,000
0962301	Wellesley	MA		05/04/2022	10.780		172,637	22,060,000
0974801	Philadelphia	PA		07/06/2022	8.930		705,414	108,075,000
0976201	Raleigh	NC		05/19/2022	8.280		420,358	48,840,476
04103201	Round Rock	TX		11/16/2022	8.430		77,153	11,475,000
0699999. Mortgages in good standing - Mezzanine Loans							1,530,081	310,350,476
0899999. Total Mortgages in good standing						298,518,420	15,229,821	1,594,255,355
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						298,518,420	15,229,821	1,594,255,355

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

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0694400	FAIRFAX	VA		03/01/2023	02/28/2023	72,619,642							72,267,870	72,267,870			
0842800	Bellevue	WA		11/01/2027	03/30/2023	47,840,426		159,574			159,574		48,000,000	48,000,000			
EB1540091888	NORWELL	MA		09/18/2015	01/12/2023	755,503		(8,670)			(8,670)		746,833	746,833			
EB1540092761	PHILADELPHIA	PA		12/18/2015	01/12/2023	627,228		(7,460)			(7,460)		619,768	619,768			
EB1541039693	LONGWOOD	FL		12/18/2015	03/10/2023	722,679		(8,357)			(8,357)		711,251	711,251			
EB1787002755	CASTRO VALLEY	CA		07/17/2015	02/16/2023	536,660		(466)			(466)		534,934	534,934			
EB1789004950	SAN JOSE	CA		12/16/2016	02/16/2023	508,495		588			588		507,941	507,941			
FR125713748	LOS ANGELES	CA		11/04/2016	01/11/2023	603,833		(1,400)			(1,400)		602,433	602,433			
PEB1382003178	REDLANDS	CA		07/23/2021	01/12/2023	597,398		257			257		597,655	597,655			
PEB1540095305	REISTERSTOWN	MD		07/23/2021	02/16/2023	447,401		(10,929)			(10,929)		435,318	435,318			
PEB1541043061	DALLAS	TX		07/23/2021	01/12/2023	883,784		8,698			8,698		892,482	892,482			
PEB1596055295	DAVIE	FL		07/23/2021	02/16/2023	331,981		(5,949)			(5,949)		323,602	323,602			
PEB1596055412	THOUSAND OAKS	CA		07/23/2021	01/12/2023	697,297		(13,784)			(13,784)		653,746	653,746			
PEB1596055590	SEATTLE	WA		07/23/2021	01/12/2023	507,133		(9,798)			(9,798)		497,335	497,335			

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PEB1596056200	TUCSON	AZ		07/23/2021	03/10/2023	614,979		11,973			11,973		624,518	624,518			
PEB1795002215	NEW YORK	NY		07/23/2021	03/10/2023	655,065		9,708			9,708		660,783	660,783			
0199999. Mortgages closed by repayment						128,949,504		123,984			123,984		128,676,469	128,676,469			
0416002	BOSTON	MA		07/23/2014		37,024,424							239,589	239,589			
0450203	CORALVILLE	IA		08/03/2012		87,138,990							(210,128)	(210,128)			
0463803	ARLINGTON	TX		08/03/2012		221,134,078							1,217,758	1,217,758			
0473203	FRIENDSWOOD	TX		08/03/2012		220,929,062							1,219,198	1,219,198			
0491204	DALLAS	TX		09/06/2012		248,915,777							1,095,101	1,095,101			
0499002	LEXINGTON	KY		04/26/2011		63,783,936							1,016,749	1,016,749			
0534705	PALMYRA	PA		10/15/2013		47,717,126							349,683	349,683			
0534706	DALLAS	TX		10/15/2013		35,909,159							263,151	263,151			
0545702	SAN DIEGO	CA		02/11/2013		67,305,951							475,833	475,833			
0548901	Atlanta	GA		05/03/2013		62,872,367							461,561	461,561			
0552604	RICHMOND	VA		08/30/2013		87,090,083							505,543	505,543			
0552701	NEW YORK	NY		09/13/2013		43,015,267							281,478	281,478			
0553801	COLUMBUS	OH		02/11/2013		213,524,110							1,105,485	1,105,485			
0553802	COLUMBUS	OH		03/04/2016		14,802,733							69,713	69,713			
0582812	DFW Airport	TX		06/03/2014		52,198,310							310,274	310,274			
0582813	Southaven	MS		06/03/2014		16,692,210							99,221	99,221			
0582814	San Bernardino	CA		06/03/2014		46,012,220							273,503	273,503			
0582815	San Bernardino	CA		06/03/2014		42,050,056							249,952	249,952			
0584501	Seattle	WA		12/29/2011		66,052,327							468,806	468,806			
0584502	Seattle	WA		12/29/2011		33,607,798							295,092	295,092			
0606801	Willow Grove	PA		09/21/2015		72,618,545							497,038	497,038			
0611500	LAS VEGAS	NV		09/27/2005		3,949,415							325,066	325,066			
0613100	LAS VEGAS	NV		12/20/2006		5,800,508							317,122	317,122			
0624600	CHICAGO	IL		01/03/2006		89,300,180							474,229	474,229			
0628401	SECAUCUS	NJ		11/12/2015		62,664,017							305,335	305,335			
0642800	HOUSTON	TX		09/27/2007		31,483,838							297,666	297,666			
0642801	HOUSTON	TX		07/28/2016		2,112,735							19,975	19,975			
0661801	Potomac	MD		01/29/2019		61,868,902							237,613	237,613			
0663700	NEW YORK	NY		04/01/2008		23,638,226							545,804	545,804			
0677101	San Diego	CA		08/27/2013		82,623,195							584,851	584,851			
0677102	San Diego	CA		12/20/2017		27,272,200							154,296	154,296			
0690400	POTOMAC	MD		09/14/2012		17,673,481							107,764	107,764			
0691200	CHERRY HILL	NJ		08/15/2012		122,334,506							3,750,042	3,750,042			
0691300	HOUSTON	TX		02/21/2013		62,837,145							643,767	643,767			
0693900	Dallas	TX		12/21/2012		30,504,973							254,462	254,462			
0694300	NEW YORK	NY		03/06/2013		48,475,198							177,227	177,227			
0694400	FAIRFAX	VA		03/01/2023		72,619,642							351,772	351,772			
0695000	FORT WORTH	TX		04/08/2013		52,351,758							270,514	270,514			
0696400	NEW YORK	NY		07/31/2013		76,893,696							519,305	519,305			
0696500	NEW YORK	NY		07/31/2013		68,349,952							461,605	461,605			
0696900	Los Angeles	CA		06/27/2013		113,725,177							691,580	691,580			
0697600	New York	NY		08/01/2013		17,874,836							134,885	134,885			
0698000	Annapolis	MD		10/01/2013		97,414,180							406,028	406,028			
0698800	McLean	VA		08/30/2013		229,315,521							1,762,711	1,762,711			
0699800	BLOOMFIELD	CT		01/13/2014		31,000,754							144,206	144,206			
0700300	ANDOVER	MA		12/20/2013		33,005,333							200,157	200,157			
0701500	PHILADELPHIA	PA		12/06/2013		43,878,461							261,500	261,500			
0702500	WARWICK	RI		01/13/2014		20,667,169							96,138	96,138			

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0703600	New York	NY		03/12/2014		65,010,682							302,774	302,774			
0703700	MCLEAN	VA		04/29/2014		88,940,892							606,891	606,891			
0703900	Glenview	IL		07/01/2014		39,153,862							1,764,962	1,764,962			
0704700	STAMFORD	CT		06/19/2014		75,661,374							347,019	347,019			
0706100	BOLTON	GBR		07/10/2014		115,630,760							789,093	789,093	(203,460)		(203,460)
0706800	Boston	MA		08/20/2014		161,469,749							873,446	873,446			
0708400	Manteca	CA		08/19/2014		4,535,841							27,264	27,264			
0708401	San Juan Capistrano	CA		08/19/2014		1,536,269							11,619	11,619			
0708402	Los Angeles	CA		08/19/2014		1,825,044							14,828	14,828			
0708403	Los Angeles	CA		08/19/2014		1,216,716							10,177	10,177			
0708404	San Diego	CA		08/19/2014		800,844							8,323	8,323			
0708407	Van Nuys	CA		10/16/2014		4,334,814							24,693	24,693			
0708408	Gainesville	GA		09/29/2015		2,033,904							10,752	10,752			
0708800	Austin	TX		10/14/2014		74,520,710							483,822	483,822			
0712900	Fountain Valley	CA		06/05/2015		70,978,607							365,165	365,165			
0713000	Alexandria	VA		02/17/2015		31,633,883							183,635	183,635			
0713700	New York	NY		02/05/2015		51,895,068							270,114	270,114			
0714100	Newton	MA		07/31/2015		129,253,696							647,623	647,623			
0714201	Charlotte	NC		07/10/2017		77,386,242							455,410	455,410			
0715100	Austin	TX		06/09/2015		18,790,717							104,403	104,403			
0715200	KEARNY	NJ		10/21/2015		38,616,038							257,801	257,801			
0716300	Houston	TX		12/31/2015		235,435,818							667,571	667,571			
0716400	Walnut Creek	CA		08/26/2015		91,979,641							515,297	515,297			
0716600	Frisco	TX		08/10/2015		42,229,376							227,729	227,729			
0717000	Bellevue	WA		09/24/2015		215,619,485							966,885	966,885			
0717300	Coppell	TX		08/28/2015		62,376,311							306,491	306,491			
0717700	ARLINGTON	VA		11/04/2015		62,562,577							306,353	306,353			
0717800	Mandan	ND		10/08/2015		915,249							8,761	8,761			
0717900	Austin	TX		08/11/2015		28,267,556							150,797	150,797			
0719000	San Antonio	TX		09/30/2015		29,938,104							145,605	145,605			
0719200	Manhasset	NY		11/20/2015		157,077,705							760,612	760,612			
0719500	Woodland Hills	CA		11/18/2015		41,850,622							214,826	214,826			
0719600	BOSTON	MA		11/17/2015		275,923,679							1,909,978	1,909,978			
0719700	CAMBRIDGE	GBR		12/11/2015		53,209,268							649,749	649,749	(135,780)		(135,780)
0719800	Glendale	AZ		01/06/2016		131,400,123							592,779	592,779			
0719900	Cerritos	CA		10/30/2015		171,655,770							792,508	792,508			
0721000	Seattle	WA		01/20/2016		50,755,759							247,721	247,721			
0721300	THE COLONY	TX		03/15/2016		61,377,585							310,223	310,223			
0722400	Kansas City	MO		03/28/2016		297,661,231							1,640,823	1,640,823			
0722500	Alpharetta	GA		05/20/2016		46,300,584							258,521	258,521			
0722700	Atlanta	GA		06/29/2016		34,107,318							162,734	162,734			
0802500	Falls Church	VA		11/10/2016		84,885,054							453,109	453,109			
0803300	Sarasota	FL		10/24/2016		279,551,586							1,352,880	1,352,880			
0803900	Mountain View	CA		11/21/2016		101,043,408							500,112	500,112			
0833600	Harrisburg	PA		12/29/2016		45,789,874							247,156	247,156			
0834300	Charlotte	NC		03/01/2017		153,078,254							646,686	646,686			
0835800	Denver	CO		03/20/2017		80,941,534							366,021	366,021			
0837000	Tysons	VA		06/05/2017		192,177,233							860,689	860,689			
0837700	Raleigh	NC		05/01/2017		145,181,712							671,681	671,681			
0837800	Oklahoma City	OK		05/11/2017		52,310,750							237,566	237,566			
0837900	Austin	TX		05/11/2017		109,513,564							515,497	515,497			

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0838000	Austin	TX		05/11/2017		57,849,998							267,782	267,782			
0838500	Frederick	MD		05/11/2017		110,969,265							614,903	614,903			
0839300	San Diego	CA		06/29/2017		93,292,638							429,802	429,802			
0839400	La Jolla	CA		06/29/2017		59,548,492							274,342	274,342			
0839500	Boston	MA		05/22/2017		62,575,149							320,380	320,380			
0843500	Englewood	NJ		09/28/2017		51,944,694							232,931	232,931			
0843600	Mt Arlington	NJ		09/19/2017		69,285,085							329,466	329,466			
0847000	Marlton	NJ		11/15/2017		37,400,000							166,267	166,267			
0847100	Rockaway	NJ		11/15/2017		27,291,451							130,164	130,164			
0847400	Middletown	NJ		11/15/2017		30,825,596							147,020	147,020			
0848100	Chicago	IL		12/15/2017		55,200,000							161,325	161,325			
0848500	Newport Beach	CA		01/19/2018		112,000,000							175,034	175,034			
0848900	Houston	TX		01/25/2018		28,000,000							41,728	41,728			
0849600	Scarsdale	NY		12/28/2017		193,468,932							814,235	814,235			
0849901	Gig Harbor	WA		03/13/2018		32,950,156							163,250	163,250			
0849902	Bakersfield	CA		06/12/2018		198,045,962							952,851	952,851			
0850500	Charlotte	NC		12/22/2017		41,572,734							220,821	220,821			
0851000	Metuchen	NJ		12/29/2017		67,552,271							332,948	332,948			
0853300	Novi	MI		03/14/2018		92,480,321							463,461	463,461			
0856300	Hackensack	NJ		05/22/2018		39,341,065							223,197	223,197			
0857000	Hopkins	MN		06/26/2018		48,386,126							231,363	231,363			
0857100	New York	NY		06/28/2018		62,439,007							285,177	285,177			
0860800	Philadelphia	PA		07/10/2018		83,125,299							363,893	363,893			
0863400	Kirkland	WA		08/01/2018		46,005,726							252,994	252,994			
0869600	Brooklyn Park	MN		01/31/2019		94,731,829							389,962	389,962			
0870600	Maplewood	NJ		04/16/2019		31,704,348							129,126	129,126			
0902400	Neptune City	NJ		12/16/2019		55,998,723							278,689	278,689			
0903600	Sandy Springs	GA		12/20/2019		48,000,000							151,303	151,303			
0972900	Sacramento	CA		05/11/2022		226,146,500							1,458,317	1,458,317			
04098700	London	GBR		11/30/2022		9,423,765							(16,749)	(16,749)	(16,749)		(16,749)
04121400	Melbourne	AUS		12/13/2022		13,081,522							(2,109)	(2,109)	(2,109)		(2,109)
04121401	Melbourne	AUS		12/13/2022		4,777,525							(821)	(821)	(821)		(821)
04121402	Melbourne	AUS		12/13/2022		63,945							(196)	(196)	(196)		(196)
A881619	NORMAN	OK		04/18/1997		33,719							2,050	2,050			
EB1027549259	CHARLOTTE	NC		12/16/2016		448,110							2,901	2,901			
EB1104004417	FORT WORTH	TX		12/18/2015		368,481							2,647	2,647			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		566,697							4,191	4,191			
EB1143010864	WARREN	NJ		07/17/2015		539,340							3,841	3,841			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		415,406							2,779	2,779			
EB1143013484	WYCKOFF	NJ		12/16/2016		558,684							3,963	3,963			
EB1144000074	NEW YORK	NY		10/09/2015		701,906							4,026	4,026			
EB1144000089	NEW YORK	NY		08/07/2015		918,589							6,597	6,597			
EB1144000106	NEW YORK	NY		06/24/2016		215,956							3,616	3,616			
EB1144000136	BROOKLYN	NY		11/20/2015		357,412							2,505	2,505			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		534,879							5,349	5,349			
EB1144000257	NEW YORK	NY		12/18/2015		637,377							10,130	10,130			
EB1144000435	NEW YORK	NY		06/24/2016		449,990							3,003	3,003			
EB1171010551	BELLEVUE	WA		10/09/2015		515,293							3,653	3,653			
EB1171010808	SEATTLE	WA		07/17/2015		114,413							8,458	8,458			
EB1171010943	SEATTLE	WA		07/17/2015		718,551							3,490	3,490			
EB1171012158	BOTHELL	WA		12/18/2015		373,163							2,626	2,626			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1171012415	BOTHELL	WA		12/18/2015		260,453							6,484	6,484			
EB1171012482	BELLEVUE	WA		12/18/2015		458,484							6,577	6,577			
EB1171013196	SEATTLE	WA		06/24/2016		573,315							3,847	3,847			
EB1171013474	SEATTLE	WA		03/24/2016		528,161							3,307	3,307			
EB1171014557	BELLEVUE	WA		08/19/2016		361,676							3,514	3,514			
EB1171015379	GREENBANK	WA		12/16/2016		538,481							3,381	3,381			
EB1171015609	KIRKLAND	WA		12/16/2016		878,981							6,150	6,150			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		429,819							3,447	3,447			
EB1216002733	TAVERNIER	FL		12/18/2015		766,664							8,830	8,830			
EB1216002934	CORAL GABLES	FL		06/24/2016		360,706							3,284	3,284			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		503,212							3,212	3,212			
EB1216003368	CORAL GABLES	FL		08/19/2016		404,276							2,743	2,743			
EB1216003655	COCONUT GROVE	FL		12/16/2016		400,955							2,598	2,598			
EB1216003667	MIAMI	FL		12/16/2016		940,411							6,475	6,475			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		716,088							5,013	5,013			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		408,768							3,161	3,161			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		553,974							2,611	2,611			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		359,354							3,902	3,902			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		652,028							4,424	4,424			
EB1221065631	JACKSONVILLE	FL		12/18/2015		367,776							1,733	1,733			
EB1221066003	JACKSONVILLE	FL		06/24/2016		307,855							2,067	2,067			
EB1221066207	JACKSONVILLE	FL		06/24/2016		523,503							4,081	4,081			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		549,865							3,795	3,795			
EB1221066985	JACKSONVILLE	FL		06/24/2016		520,680							3,504	3,504			
EB1221067634	JACKSONVILLE	FL		08/19/2016		274,194							10,000	10,000			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		448,651							3,016	3,016			
EB1222516505	SAN GABRIEL	CA		12/18/2015		631,266							2,987	2,987			
EB1222530332	CEDAR HILL	TX		07/17/2015		780,531							5,414	5,414			
EB1222531773	WESTPORT	CT		08/07/2015		518,056							3,945	3,945			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		897,936							6,207	6,207			
EB1222534409	MORRISTOWN	NJ		12/18/2015		518,684							4,616	4,616			
EB1222535958	NEW ORLEANS	LA		12/18/2015		393,959							3,855	3,855			
EB1222540366	ALBANY	CA		10/12/2016		500,595							3,261	3,261			
EB1222541566	SEATTLE	WA		08/19/2016		544,403							3,630	3,630			
EB1222545020	SAN DIEGO	CA		08/17/2016		537,049							3,623	3,623			
EB1222546150	CARLSBAD	CA		08/17/2016		570,061							3,845	3,845			
EB1222546556	GLENDALE	CA		10/12/2016		741,517							5,752	5,752			
EB1223010400	COCOA	FL		12/18/2015		412,402							2,779	2,779			
EB1223010541	MELBOURNE	FL		06/24/2016		51,023							10,675	10,675			
EB1223010671	COCOA BEACH	FL		12/18/2015		285,385							6,189	6,189			
EB1223012170	OAK HILL	VA		12/16/2016		834,015							5,824	5,824			
EB1223012229	INDIALANTIC	FL		10/12/2016		433,343							15,067	15,067			
EB1223013138	ORLANDO	FL		12/16/2016		406,463							2,916	2,916			
EB1247002667	DELRAY BEACH	FL		07/17/2015		368,518							2,694	2,694			
EB1247002767	BOCA RATON	FL		11/20/2015		831,926							6,139	6,139			
EB1247002781	PARKLAND	FL		07/17/2015		570,781							3,981	3,981			
EB1247003086	DAVIE	FL		12/18/2015		379,169							2,775	2,775			
EB1249003192	LAFAYETTE	CA		12/16/2016		969,087							7,596	7,596			
EB1249003388	NAPLES	FL		12/16/2016		841,891							7,554	7,554			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		718,676							4,755	4,755			
EB1249003968	PUNTA GORDA	FL		12/16/2016		613,747							8,470	8,470			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1259001254	VAIL	CO		09/25/2015		1,077,739							10,036	10,036			
EB1259001363	ASPEN	CO		08/07/2015		853,536							6,046	6,046			
EB1259001548	EAGLE	CO		12/18/2015		371,816							2,541	2,541			
EB1259002243	ASPEN	CO		08/19/2016		1,701,925							11,190	11,190			
EB1259002337	PARK CITY	UT		08/19/2016		386,469							2,567	2,567			
EB1259002374	WASHINGTON	DC		08/19/2016		434,243							2,900	2,900			
EB1259002723	NAPERVILLE	IL		12/16/2016		396,917							2,778	2,778			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		650,798							4,292	4,292			
EB1259002907	EAGLE	CO		12/16/2016		511,103							3,454	3,454			
EB1341001773	DAVIE	FL		12/18/2015		510,665							3,536	3,536			
EB1351002030	NEW YORK	NY		07/30/2015		620,530							4,514	4,514			
EB1351002305	EAST MEADOW	NY		07/30/2015		344,669							2,170	2,170			
EB1351002957	BROOKLYN	NY		10/09/2015		481,542							3,487	3,487			
EB1351003265	NEW YORK	NY		10/09/2015		544,553							5,533	5,533			
EB1351003327	BROOKLYN	NY		08/07/2015		989,179							6,775	6,775			
EB1351003676	NEW YORK	NY		11/20/2015		366,146							2,595	2,595			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		495,548							3,608	3,608			
EB1351003811	MANHASSET	NY		08/07/2015		1,029,503							7,252	7,252			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		256,338							6,538	6,538			
EB1351003905	NEW YORK	NY		08/07/2015		481,580							3,316	3,316			
EB1351003915	NEW YORK	NY		12/18/2015		940,914							6,537	6,537			
EB1351003930	NEW YORK	NY		11/20/2015		2,184,545							24,437	24,437			
EB1351004353	NEW YORK	NY		12/18/2015		1,088,065							7,342	7,342			
EB1351004649	BROOKLYN	NY		06/24/2016		640,983							5,162	5,162			
EB1351004817	STATEN ISLAND	NY		08/19/2016		730,488							6,260	6,260			
EB1351005094	NEW YORK	NY		06/24/2016		870,687							5,903	5,903			
EB1351005144	NEW YORK	NY		08/19/2016		1,617,548							11,046	11,046			
EB1351005791	ARLINGTON	VA		12/16/2016		576,301							3,834	3,834			
EB1351005922	PLAINVIEW	NY		12/16/2016		393,432							1,848	1,848			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,118,544							11,140	11,140			
EB1352003934	SETAUKET	NY		11/20/2015		428,930							2,944	2,944			
EB1352004188	QUIOGUE	NY		12/18/2015		836,423							5,686	5,686			
EB1352004267	LARCHMONT	NY		12/18/2015		851,999							8,164	8,164			
EB1352004398	HOBOKEN	NJ		06/24/2016		369,226							7,497	7,497			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		364,588							2,583	2,583			
EB1353005061	SUMMIT	NJ		07/17/2015		974,076							6,995	6,995			
EB1353005122	DENVILLE	NJ		12/18/2015		552,535							3,838	3,838			
EB1353005230	ALBERTSON	NY		11/20/2015		205,966							3,916	3,916			
EB1353005303	CRANFORD	NJ		12/18/2015		742,597							5,251	5,251			
EB1353006687	TOWACO	NJ		12/16/2016		612,640							4,344	4,344			
EB1354012258	RIVERSIDE	CT		11/20/2015		538,970							3,639	3,639			
EB1357000849	MARSHFIELD	MA		12/18/2015		349,414							3,056	3,056			
EB1357000907	BEDFORD	MA		12/18/2015		442,608							3,143	3,143			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		838,568							5,834	5,834			
EB1357001084	BROOKLINE	MA		08/19/2016		637,800							4,351	4,351			
EB1357001173	BROOKLINE	MA		12/16/2016		554,053							3,947	3,947			
EB1365004217	LUCAS	TX		09/18/2015		639,331							4,554	4,554			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,126,672							8,203	8,203			
EB1367012826	SAN DIEGO	CA		03/24/2016		510,139							3,501	3,501			
EB1367013146	CARLSBAD	CA		03/24/2016		448,161							4,256	4,256			
EB1367014476	SAN DIEGO	CA		08/17/2016		653,225							3,077	3,077			

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EB1367014488	SAN DIEGO	CA		08/17/2016		640,473							4,354	4,354			
EB1367014513	VISTA	CA		10/12/2016		509,848							3,576	3,576			
EB1367015025	SAN DIEGO	CA		08/17/2016		782,097							5,276	5,276			
EB1367015277	SAN DIEGO	CA		12/16/2016		543,202							3,590	3,590			
EB1369002397	SARASOTA	FL		07/17/2015		413,323							3,089	3,089			
EB1369002572	SARASOTA	FL		12/18/2015		454,681							2,996	2,996			
EB1369003121	SARASOTA	FL		08/19/2016		416,742							2,906	2,906			
EB1369003522	SARASOTA	FL		12/16/2016		454,703							2,950	2,950			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		750,489							7,036	7,036			
EB1371004891	CHATHAM	NJ		11/20/2015		444,148							3,431	3,431			
EB1373010876	NORWALK	CT		12/18/2015		628,396							4,401	4,401			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		564,550							2,570	2,570			
EB1380003155	LAVALLETTE	NJ		12/16/2016		672,293							4,497	4,497			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,273,767							5,689	5,689			
EB1382002217	SAN DIEGO	CA		12/18/2015		583,487							4,263	4,263			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		854,535							5,871	5,871			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		810,324							5,612	5,612			
EB1382002872	SAN DIEGO	CA		03/24/2016		546,274							3,846	3,846			
EB1382003035	WALNUT CREEK	CA		03/24/2016		533,329							4,194	4,194			
EB1382003273	PHOENIX	AZ		12/16/2016		478,564							3,255	3,255			
EB1389003067	RICHBORO	PA		12/18/2015		359,989							2,586	2,586			
EB1393008998	BROOKLYN	NY		06/24/2016		600,453							4,049	4,049			
EB1395005332	WALPOLE	MA		12/18/2015		358,877							2,585	2,585			
EB1400000584	GILBERT	AZ		09/18/2015		651,284							4,639	4,639			
EB1400003481	CAVE CREEK	AZ		06/24/2016		431,575							2,909	2,909			
EB1400003619	CAVE CREEK	AZ		08/19/2016		486,341							3,180	3,180			
EB1400003749	CAVE CREEK	AZ		08/19/2016		453,010							3,263	3,263			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		376,897							2,654	2,654			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		229,079							10,054	10,054			
EB1540092407	NEW YORK	NY		10/09/2015		848,035							5,930	5,930			
EB1540092773	MCKEES ROCK	PA		09/25/2015		263,842							10,362	10,362			
EB1540092836	BOTHELL	WA		10/09/2015		461,677							10,073	10,073			
EB1540093153	WHITE STONE	VA		08/07/2015		457,209							4,983	4,983			
EB1540093154	CANTON	MA		10/07/2016		226,160							218,064	218,064			
EB1540093178	MARS	PA		09/25/2015		575,079							4,010	4,010			
EB1540093211	SHARON	MA		10/09/2015		499,288							3,485	3,485			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		442,924							3,185	3,185			
EB1540093224	FALLS CHURCH	VA		08/07/2015		562,488							3,938	3,938			
EB1540093251	NEW YORK	NY		08/07/2015		682,138							4,670	4,670			
EB1540093258	NEW YORK	NY		10/09/2015		564,222							3,804	3,804			
EB1540093290	SWARTHMORE	PA		08/07/2015		392,907							3,734	3,734			
EB1540093300	CANONSBURG	PA		08/07/2015		445,856							2,072	2,072			
EB1540093310	EAST GREENWICH	RI		08/07/2015		358,671							4,181	4,181			
EB1540093368	PLYMOUTH	MN		11/20/2015		74,145							7,951	7,951			
EB1540093370	SPANISH FORT	AL		08/07/2015		376,610							2,624	2,624			
EB1540093412	CHANTILLY	VA		11/20/2015		828,498							8,069	8,069			
EB1540093419	NAPLES	FL		10/09/2015		409,774							13,382	13,382			
EB1540093780	ANDOVER	MA		12/18/2015		755,573							5,063	5,063			
EB1540093798	GLEN ALLEN	VA		08/19/2016		430,775							3,019	3,019			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		675,621							4,643	4,643			
EB1540094353	NEW YORK	NY		08/19/2016		810,738							5,254	5,254			

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EB1540094366	AVON	NC		08/19/2016		415,209							4,632	4,632			
EB1540094368	INDIALANTIC	FL		08/19/2016		670,653							4,273	4,273			
EB1540094372	DALLAS	TX		08/19/2016		954,525							6,502	6,502			
EB1540094392	DALLAS	TX		08/19/2016		710,782							4,824	4,824			
EB1540094402	BRADENTON	FL		08/17/2016		437,427							10,477	10,477			
EB1540094405	EAST HAMPTON	NY		08/19/2016		374,283							2,486	2,486			
EB1540094622	TAMPA	FL		12/16/2016		543,450							3,843	3,843			
EB1540094649	CARROLLTON	TX		12/16/2016		394,695							1,719	1,719			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		738,793							10,341	10,341			
EB1541037934	MONTGOMERY	TX		09/18/2015		745,179							5,897	5,897			
EB1541038421	DALLAS	TX		10/09/2015		523,590							2,366	2,366			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		414,420							5,443	5,443			
EB1541039088	DEERFIELD	IL		08/19/2016		803,775							5,553	5,553			
EB1541039250	HOUSTON	TX		08/07/2015		563,866							3,842	3,842			
EB1541039282	ARCADIA	OK		10/09/2015		1,360,503							11,233	11,233			
EB1541039287	WILMETTE	IL		10/09/2015		1,204,211							9,402	9,402			
EB1541039289	KATY	TX		08/07/2015		593,817							4,143	4,143			
EB1541039644	LAKE FOREST	IL		12/18/2015		621,437							5,552	5,552			
EB1541039674	SPICEWOOD	TX		12/18/2015		465,035							2,082	2,082			
EB1541039693	LONGWOOD	FL		12/18/2015		722,679							3,072	3,072			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		493,883							3,322	3,322			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		516,916							3,503	3,503			
EB1541039760	PITTSBURGH	PA		12/18/2015		504,992							3,397	3,397			
EB1541039816	TELLURIDE	CO		12/18/2015		507,804							7,976	7,976			
EB1541040031	MAGNOLIA	TX		12/18/2015		474,061							3,154	3,154			
EB1541040297	CLEMMONS	NC		06/24/2016		505,147							3,236	3,236			
EB1541040302	PLANO	TX		06/24/2016		759,685							8,140	8,140			
EB1541040428	RIDGEFIELD	CT		08/19/2016		389,375							1,746	1,746			
EB1541040437	DALLAS	TX		08/19/2016		784,299							5,420	5,420			
EB1541040459	SUGAR LAND	TX		08/19/2016		444,665							2,969	2,969			
EB1541040460	VESTAVIA	AL		08/19/2016		468,741							3,078	3,078			
EB1541040473	LEAGUE CITY	TX		08/19/2016		541,508							7,185	7,185			
EB1541040501	SARASOTA	FL		08/17/2016		607,638							5,100	5,100			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		603,134							4,032	4,032			
EB1541040509	FAIRVIEW	TN		08/19/2016		425,689							3,281	3,281			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		897,269							30,057	30,057			
EB1541040688	SARASOTA	FL		12/16/2016		505,158							4,267	4,267			
EB1541040757	FAIRFIELD	CT		12/16/2016		688,147							7,672	7,672			
EB1541040767	FRANKLIN	TN		12/16/2016		518,186							3,254	3,254			
EB1541040778	MALVERN	PA		12/16/2016		506,053							3,576	3,576			
EB1541040861	THE WOODLANDS	TX		12/16/2016		619,200							3,997	3,997			
EB1564000618	DENVER	CO		08/07/2015		683,688							4,655	4,655			
EB1564000716	FRASER	CO		12/18/2015		301,656							4,015	4,015			
EB1564000993	DENVER	CO		08/19/2016		452,120							3,260	3,260			
EB1564001065	DENVER	CO		12/16/2016		573,657							4,003	4,003			
EB1564001105	DENVER	CO		12/16/2016		468,761							15,605	15,605			
EB1564001170	ERIE	CO		12/16/2016		391,611							3,633	3,633			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		556,353							3,698	3,698			
EB1596049353	TAHOE CITY	CA		06/24/2016		441,192							2,948	2,948			
EB1596050604	SAN RAMON	CA		10/09/2015		1,156,864							7,593	7,593			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,170,566							5,640	5,640			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1596051083	REDWOOD CITY	CA		09/25/2015		675,713							4,712	4,712			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		440,355							2,994	2,994			
EB1596051197	DALLAS	TX		10/09/2015		1,520,145							10,392	10,392			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		811,160							6,409	6,409			
EB1596051978	SEATTLE	WA		12/18/2015		554,082							4,866	4,866			
EB1596052367	SEATTLE	WA		12/18/2015		540,322							3,520	3,520			
EB1596052803	UNION CITY	CA		10/12/2016		879,452							5,718	5,718			
EB1596052956	NAPLES	FL		06/24/2016		405,808							6,358	6,358			
EB1596053283	MALIBU	CA		10/12/2016		1,307,583							8,700	8,700			
EB1596053391	BLUFFDALE	UT		08/17/2016		388,256							1,702	1,702			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,056,439							6,707	6,707			
EB1596053514	CARMEL	CA		08/17/2016		474,083							5,040	5,040			
EB1596053750	EL SEGUNDO	CA		10/07/2016		569,631							15,782	15,782			
EB1596053766	DUCK	NC		12/16/2016		635,298							4,688	4,688			
EB1596053821	ERIE	CO		12/16/2016		490,142							2,172	2,172			
EB1596053825	LONG BEACH	CA		12/16/2016		868,290							8,724	8,724			
EB1596053910	DENVER	CO		12/16/2016		1,047,541							6,578	6,578			
EB1596053911	BOTHELL	WA		12/16/2016		618,970							4,522	4,522			
EB1596053960	PACIFICA	CA		12/16/2016		592,710							3,910	3,910			
EB1596054021	LOS ANGELES	CA		12/16/2016		862,747							158,006	158,006			
EB1596054080	SOLANA BEACH	CA		12/16/2016		838,861							5,182	5,182			
EB1706505057	BEVERLY	MA		12/18/2015		431,655							2,798	2,798			
EB1723001246	LOS ANGELES	CA		06/24/2016		1,018,786							6,944	6,944			
EB1725002346	PALM SPRINGS	CA		11/20/2015		380,593							2,631	2,631			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,206,777							11,966	11,966			
EB1725002836	LOS ANGELES	CA		06/24/2016		358,305							4,967	4,967			
EB1725002907	COSTA MESA	CA		03/24/2016		678,892							4,442	4,442			
EB1771000666	SANTA ANA	CA		09/18/2015		581,735							4,120	4,120			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		853,310							5,927	5,927			
EB1784001925	BELMONT	CA		06/24/2016		1,073,739							7,568	7,568			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		451,971							2,109	2,109			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		840,194							6,983	6,983			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,115,918							7,881	7,881			
EB1784002358	EMERALD HILLS	CA		07/17/2015		573,503							5,746	5,746			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		990,460							6,853	6,853			
EB1784002442	PALO ALTO	CA		08/07/2015		1,075,346							7,582	7,582			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		306,861							9,057	9,057			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		718,142							4,904	4,904			
EB1784002958	MENLO PARK	CA		06/24/2016		471,663							3,218	3,218			
EB1784003436	SANTA ROSA	CA		06/24/2016		443,037							2,838	2,838			
EB1784003927	SAN JOSE	CA		06/24/2016		882,562							6,217	6,217			
EB1784004040	CORTE MADERA	CA		08/17/2016		603,892							2,726	2,726			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		578,881							2,571	2,571			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		593,749							3,877	3,877			
EB1784004245	TIBURON	CA		12/16/2016		648,123							4,383	4,383			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		671,040							4,535	4,535			
EB1784004775	BELMONT	CA		12/16/2016		730,219							13,548	13,548			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		497,925							4,652	4,652			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		631,089							4,886	4,886			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,008,292							6,958	6,958			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		446,290							2,947	2,947			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1785003246	LOS ANGELES	CA		03/24/2016		454,920							3,072	3,072			
EB1785003407	SAN JOSE	CA		07/17/2015		689,365							8,103	8,103			
EB1785004180	FREMONT	CA		06/24/2016		676,359							3,036	3,036			
EB1786002179	HALF MOON BAY	CA		07/30/2015		1,091,847							11,453	11,453			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,499,629							6,999	6,999			
EB1786002708	TRUCKEE	CA		11/20/2015		491,295							3,556	3,556			
EB1786002719	MENLO PARK	CA		07/17/2015		660,249							4,799	4,799			
EB1786002720	EL GRANADA	CA		11/20/2015		795,363							5,725	5,725			
EB1786003297	LOS ALTOS	CA		10/07/2016		798,749							5,273	5,273			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		676,522							4,577	4,577			
EB1786003598	FOSTER CITY	CA		08/17/2016		817,674							6,667	6,667			
EB1786003623	SAN MATEO	CA		12/16/2016		1,123,083							7,825	7,825			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		589,739							3,838	3,838			
EB1786003970	SAN MATEO	CA		12/16/2016		839,326							5,388	5,388			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		536,660							1,261	1,261			
EB1787002772	NOVATO	CA		07/17/2015		545,714							3,799	3,799			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		509,148							9,757	9,757			
EB1787003214	WALNUT CREEK	CA		03/24/2016		714,397							4,730	4,730			
EB1787003346	DANVILLE	CA		06/24/2016		358,949							2,434	2,434			
EB1787003434	UNION CITY	CA		10/12/2016		593,489							4,036	4,036			
EB1787003834	SAN BRUNO	CA		12/16/2016		983,147							11,322	11,322			
EB1787003938	SAN JOSE	CA		12/16/2016		387,811							3,472	3,472			
EB1787003973	DUBLIN	CA		12/16/2016		543,855							3,753	3,753			
EB1787004002	PENNGROVE	CA		12/16/2016		605,562							5,553	5,553			
EB1787004136	DUBLIN	CA		12/16/2016		380,700							2,559	2,559			
EB1789003029	REDWOOD CITY	CA		06/24/2016		643,740							4,458	4,458			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,247,018							8,827	8,827			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		447,187							3,269	3,269			
EB1789003454	APTOS	CA		06/24/2016		591,981							4,175	4,175			
EB1789003531	SUNNYVALE	CA		10/12/2016		536,233							3,710	3,710			
EB1789003549	SAN MATEO	CA		06/24/2016		813,614							7,479	7,479			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		852,701							7,042	7,042			
EB1789003629	BELMONT	CA		11/20/2015		630,772							5,495	5,495			
EB1789003711	SANTA CRUZ	CA		10/12/2016		575,031							4,039	4,039			
EB1789004398	REDWOOD CITY	CA		06/24/2016		912,178							4,092	4,092			
EB1789004486	ALCOA	TN		08/19/2016		465,418							3,175	3,175			
EB1789004521	BURLINGAME	CA		08/17/2016		877,965							7,100	7,100			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		621,702							4,108	4,108			
EB1789004848	SAN JOSE	CA		12/16/2016		761,402							5,227	5,227			
EB1789004889	REDWOOD CITY	CA		12/16/2016		250,854							1,879	1,879			
EB1789004944	SAN JOSE	CA		12/16/2016		556,034							4,145	4,145			
EB1789004950	SAN JOSE	CA		12/16/2016		508,495							1,142	1,142			
EB1791002786	MCLEAN	VA		08/07/2015		628,269							5,242	5,242			
EB1793000960	ARLINGTON	VA		07/17/2015		674,267							4,694	4,694			
EB1793001664	DARIEN	CT		12/16/2016		552,467							3,813	3,813			
EB1794003388	ANNANDALE	VA		08/07/2015		480,512							3,608	3,608			
EB1794003584	ANNANDALE	VA		06/24/2016		258,734							5,134	5,134			
EB1795000799	WESTFIELD	NJ		09/18/2015		520,355							2,467	2,467			
EB1795001038	STATEN ISLAND	NY		12/18/2015		458,150							3,008	3,008			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		375,010							1,778	1,778			
EB1795001933	ROCKAWAY	NJ		12/16/2016		607,928							4,010	4,010			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		583,950							3,004	3,004			
FR125686555	SAN RAFAEL	CA		09/09/2016		877,048							5,946	5,946			
FR125689476	DANVILLE	CA		10/07/2016		392,612							2,605	2,605			
FR125690953	LEXINGTON	MA		09/09/2016		518,914							3,554	3,554			
FR125692496	SAN FRANCISCO	CA		10/07/2016		846,436							5,768	5,768			
FR125693379	SAN FRANCISCO	CA		09/09/2016		773,746							5,302	5,302			
FR125694955	WELLESLEY	MA		09/23/2016		1,095,325							7,438	7,438			
FR125695028	KENSINGTON	CA		09/23/2016		909,764							6,267	6,267			
FR125697404	SAN FRANCISCO	CA		11/04/2016		597,760							4,076	4,076			
FR125697446	WELLESLEY	MA		10/07/2016		649,474							4,430	4,430			
FR125698956	BURLINGAME	CA		11/18/2016		775,203							5,287	5,287			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		591,099							4,032	4,032			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,017,923							6,834	6,834			
FR125708359	LEXINGTON	MA		12/02/2016		733,497							4,977	4,977			
FR125709076	SONOMA	CA		11/18/2016		667,734							4,378	4,378			
FR125709688	PASADENA	CA		11/18/2016		618,379							3,997	3,997			
FR125713839	SAN FRANCISCO	CA		10/21/2016		453,451							5,681	5,681			
FR125716923	NEWTON	MA		11/18/2016		716,846							4,840	4,840			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		872,929							5,937	5,937			
FR125718697	SANTA MONICA	CA		12/22/2016		824,090							5,557	5,557			
FR125718747	SAN JOSE	CA		12/02/2016		943,214							6,622	6,622			
FR125718754	SAN JOSE	CA		10/21/2016		1,047,515							7,426	7,426			
FR125722053	DANVILLE	CA		11/04/2016		567,630							3,845	3,845			
FR125725346	SAN FRANCISCO	CA		11/18/2016		694,988							4,686	4,686			
FR125727805	TIBURON	CA		11/04/2016		1,619,733							10,973	10,973			
FR125727854	NEEDHAM	MA		11/04/2016		312,334							39,304	39,304			
FR125751169	BOSTON	MA		11/18/2016		824,346							23,585	23,585			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		781,943							5,271	5,271			
FR125768932	POUND RIDGE	NY		12/22/2016		612,930							4,115	4,115			
FR125769161	EL CERRITO	CA		12/02/2016		597,504							4,052	4,052			
FR125772785	CORTE MADERA	CA		12/22/2016		1,152,004							7,813	7,813			
FR125773668	BOSTON	MA		12/02/2016		730,929							4,933	4,933			
FR125774310	SAN FRANCISCO	CA		12/02/2016		680,655							4,618	4,618			
FR125799077	CAMBRIDGE	MA		12/22/2016		592,880							3,869	3,869			
FR225706346	WATER MILL	NY		10/21/2016		1,732,015							11,816	11,816			
PEB1027558076	MOUNT JULIET	TN		07/23/2021		574,015							3,417	3,417			
PEB1027558435	WEDDINGTON	NC		07/23/2021		468,987							2,881	2,881			
PEB1027559460	CINCINNATI	OH		07/23/2021		435,012							2,706	2,706			
PEB1027602715	PONTE VEDRA BEACH	FL		07/23/2021		574,931							3,457	3,457			
PEB1027606900	POTOMAC	MD		07/23/2021		650,880							4,023	4,023			
PEB1028559327	MOORPARK	CA		07/23/2021		387,631							2,235	2,235			
PEB1143017039	WATCHUNG	NJ		07/23/2021		461,559							2,856	2,856			
PEB1143017692	LONG VALLEY	NJ		07/23/2021		471,098							2,930	2,930			
PEB1171015052	SAMMAMISH	WA		07/23/2021		545,265							3,898	3,898			
PEB1171015311	SAMMAMISH	WA		07/23/2021		547,304							3,834	3,834			
PEB1171015499	BELLEVUE	WA		07/23/2021		845,518							11,650	11,650			
PEB1171016677	SEATTLE	WA		07/23/2021		427,555							2,955	2,955			
PEB1215003188	AVENTURA	FL		07/23/2021		405,089							2,674	2,674			
PEB1215003457	LIGHTHOUSE POINT	FL		07/23/2021		585,878							3,662	3,662			
PEB1216003388	DAVIE	FL		07/23/2021		447,034							3,061	3,061			
PEB1216003564	CORAL GABLES	FL		07/23/2021		517,403							2,669	2,669			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1216003634	MIAMI	FL		07/23/2021		370,118							4,226	4,226			
PEB1216004178	BOYNTON BEACH	FL		07/23/2021		504,044							3,056	3,056			
PEB1221067205	JACKSONVILLE BEACH	FL		07/23/2021		294,804							5,009	5,009			
PEB1221067400	PONTE VEDRA BEACH	FL		07/23/2021		505,734							3,518	3,518			
PEB1221067823	FERNANDINA BEACH	FL		07/23/2021		427,132							1,968	1,968			
PEB1221068090	FERNANDINA BEACH	FL		07/23/2021		977,259							6,455	6,455			
PEB1221068567	FERNANDINA BEACH	FL		07/23/2021		403,717							4,508	4,508			
PEB1221068664	JACKSONVILLE	FL		07/23/2021		404,595							5,304	5,304			
PEB1221068700	SAINT AUGUSTINE	FL		07/23/2021		477,731							3,524	3,524			
PEB1221071980	PALM BEACH GARDENS	FL		07/23/2021		757,413							4,577	4,577			
PEB1221073313	JACKSONVILLE	FL		07/23/2021		560,028							3,493	3,493			
PEB1221074267	SAINT AUGUSTINE	FL		07/23/2021		286,431							9,681	9,681			
PEB1222558023	FAIRFIELD	CT		07/23/2021		394,897							6,940	6,940			
PEB1222600811	RIPON	CA		07/23/2021		490,769							3,085	3,085			
PEB1222602001	MAGNOLIA	TX		07/23/2021		614,014							5,311	5,311			
PEB1222608127	CHESTNUT HILL	MA		07/23/2021		890,070							3,651	3,651			
PEB1222609215	BROOKLYN	NY		07/23/2021		383,538							3,238	3,238			
PEB1248002639	TAMPA	FL		07/23/2021		765,922							5,880	5,880			
PEB1249003049	NORTH VENICE	FL		07/23/2021		144,464							18,324	18,324			
PEB1249004719	NAPLES	FL		07/23/2021		450,468							2,686	2,686			
PEB1259002479	MOUNTAIN VILLAGE	CO		07/23/2021		870,837							5,915	5,915			
PEB1259002556	WASHINGTON	DC		07/23/2021		534,735							2,462	2,462			
PEB1259002806	ROCKVILLE	MD		07/23/2021		436,506							3,778	3,778			
PEB1259002817	BRECKENRIDGE	CO		07/23/2021		585,295							7,584	7,584			
PEB1259002856	OLNEY	MD		07/23/2021		396,448							2,781	2,781			
PEB1259003608	BOYDS	MD		07/23/2021		445,071							2,668	2,668			
PEB1259003719	WELLESLEY	MA		07/23/2021		587,325							4,752	4,752			
PEB1259003732	PARK CITY	UT		07/23/2021		793,721							4,956	4,956			
PEB1341002296	PALM BEACH GARDENS	FL		07/23/2021		502,376							4,606	4,606			
PEB1351005612	GREAT NECK	NY		07/23/2021		723,177							4,779	4,779			
PEB1351006203	NEW YORK	NY		07/23/2021		510,826							3,161	3,161			
PEB1351006403	STATEN ISLAND	NY		07/23/2021		586,114							6,619	6,619			
PEB1351006742	STATEN ISLAND	NY		07/23/2021		445,349							2,741	2,741			
PEB1351006820	STATEN ISLAND	NY		07/23/2021		396,008							2,479	2,479			
PEB1351006877	HOLMDEL	NJ		07/23/2021		777,628							6,032	6,032			
PEB1351007129	BROOKLYN	NY		07/23/2021		1,148,943							6,793	6,793			
PEB1352004687	EAST QUOGUE	NY		07/23/2021		869,267							5,773	5,773			
PEB1352004738	EASTPORT	NY		07/23/2021		406,906							2,501	2,501			
PEB1352005237	BROOKLYN	NY		07/23/2021		1,426,366							8,116	8,116			
PEB1352005431	ROCKVILLE CENTRE	NY		07/23/2021		454,206							2,825	2,825			
PEB1352005445	CUTCHOGUE	NY		07/23/2021		416,211							2,601	2,601			
PEB1352005522	MANHASSET HILLS	NY		07/23/2021		816,073							6,925	6,925			
PEB1352005531	FIRE ISLAND PINES	NY		07/23/2021		603,594							3,824	3,824			
PEB1353006108	FRANKLIN LAKES	NJ		07/23/2021		796,762							5,511	5,511			
PEB1353007262	MORRISTOWN	NJ		07/23/2021		479,170							3,892	3,892			
PEB1353007397	WAYNE	NJ		07/23/2021		393,874							3,399	3,399			
PEB1353007702	SOUTH ORANGE	NJ		07/23/2021		702,816							8,389	8,389			
PEB1353007729	MORRISTOWN	NJ		07/23/2021		748,841							5,175	5,175			
PEB1353007772	FAIRFIELD	NJ		07/23/2021		409,661							2,522	2,522			
PEB1354016435	JERSEY CITY	NJ		07/23/2021		584,537							2,411	2,411			
PEB1354016668	POUND RIDGE	NY		07/23/2021		516,230							3,126	3,126			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1357001137	NEEDHAM	MA		07/23/2021		253,283							6,950	6,950			
PEB1357001231	BOSTON	MA		07/23/2021		780,062							5,616	5,616			
PEB1357001273	SUDBURY	MA		07/23/2021		522,756							3,474	3,474			
PEB1357001953	CAMBRIDGE	MA		07/23/2021		503,289							3,098	3,098			
PEB1357001962	MARSHFIELD	MA		07/23/2021		423,193							2,566	2,566			
PEB1357001972	SEATTLE	WA		07/23/2021		597,664							3,871	3,871			
PEB1367015141	SAN DIEGO	CA		07/23/2021		600,869							4,127	4,127			
PEB1367015596	LA JOLLA	CA		07/23/2021		944,598							5,710	5,710			
PEB1367015807	HAWI	HI		07/23/2021		789,350							4,781	4,781			
PEB1369002667	LAKELAND	FL		07/23/2021		425,705							1,931	1,931			
PEB1369003125	NAPLES	FL		07/23/2021		790,707							5,247	5,247			
PEB1369003269	LONGBOAT KEY	FL		07/23/2021		573,178							3,723	3,723			
PEB1369003319	NAPLES	FL		07/23/2021		407,297							2,632	2,632			
PEB1371007074	TROPHY CLUB	TX		07/23/2021		384,235							1,780	1,780			
PEB1382003151	PASO ROBLES	CA		07/23/2021		676,212							2,928	2,928			
PEB1382003168	CLOVIS	CA		07/23/2021		870,258							6,227	6,227			
PEB1382003232	CLOVIS	CA		07/23/2021		454,662							3,154	3,154			
PEB1382003271	SAN DIEGO	CA		07/23/2021		547,599							3,620	3,620			
PEB1382003283	TEMECULA	CA		07/23/2021		1,115,705							9,475	9,475			
PEB1389003764	FLOURTOWN	PA		07/23/2021		399,450							6,012	6,012			
PEB1389005611	TUPPER LAKE	NY		07/23/2021		248,894							5,261	5,261			
PEB1393010534	FOREST HILLS	NY		07/23/2021		710,784							6,053	6,053			
PEB1400005055	CEDAR RAPIDS	IA		07/23/2021		389,748							2,785	2,785			
PEB1538606265	PONTE VEDRA BEACH	FL		07/23/2021		525,267							3,823	3,823			
PEB1540093538	PONTE VEDRA	FL		07/23/2021		461,238							5,194	5,194			
PEB1540093740	COHASSET	MA		07/23/2021		773,496							5,079	5,079			
PEB1540093879	MARVIN	NC		07/23/2021		533,106							3,814	3,814			
PEB1540094412	PARKLAND	FL		07/23/2021		841,505							5,886	5,886			
PEB1540094504	PALM HARBOR	FL		07/23/2021		608,776							4,468	4,468			
PEB1540094529	COROLLA	NC		07/23/2021		513,340							4,891	4,891			
PEB1540094569	ORMOND BEACH	FL		07/23/2021		420,460							3,361	3,361			
PEB1540094659	ALLENTOWN	PA		07/23/2021		479,791							11,178	11,178			
PEB1540094684	SAN FRANCISCO	CA		07/23/2021		730,477							4,878	4,878			
PEB1540095063	FRISCO	TX		07/23/2021		419,697							2,433	2,433			
PEB1540095082	NEW YORK	NY		07/23/2021		674,677							3,842	3,842			
PEB1540095141	VIRGINIA BEACH	VA		07/23/2021		552,291							3,115	3,115			
PEB1540095152	BROOKLYN	NY		07/23/2021		465,197							1,695	1,695			
PEB1540095181	ALLENDALE	NJ		07/23/2021		630,072							2,407	2,407			
PEB1540095253	SAN RAMON	CA		07/23/2021		564,055							3,238	3,238			
PEB1540095305	REISTERSTOWN	MD		07/23/2021		447,401							1,154	1,154			
PEB1540095376	COOPER CITY	FL		07/23/2021		279,655							3,758	3,758			
PEB1540095404	MOUNTAINSIDE	NJ		07/23/2021		846,806							3,276	3,276			
PEB1540095405	SUGAR LAND	TX		07/23/2021		566,971							3,391	3,391			
PEB1540095427	WASHINGTON	DC		07/23/2021		606,557							3,654	3,654			
PEB1540095441	THE WOODLANDS	TX		07/23/2021		415,759							2,630	2,630			
PEB1540095491	READING	MA		07/23/2021		287,508							10,712	10,712			
PEB1540095567	MAHWAH	NJ		07/23/2021		401,007							2,325	2,325			
PEB1540095581	TAMPA	FL		07/23/2021		700,944							186,551	186,551			
PEB1540095614	SAN JUAN CAPISTRANO	CA		07/23/2021		1,163,602							6,904	6,904			
PEB1540095676	BROOKLYN	NY		07/23/2021		1,088,797							6,397	6,397			
PEB1540095693	BALTIMORE	MD		07/23/2021		659,024							28,117	28,117			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PEB1540095759	GREAT NECK	NY		07/23/2021		1,183,716							6,957	6,957			
PEB1540095771	STATEN ISLAND	NY		07/23/2021		1,064,092							6,560	6,560			
PEB1540095842	SPRINGFIELD	VA		07/23/2021		580,146							3,412	3,412			
PEB1540095870	CHARLOTTESVILLE	VA		07/23/2021		469,971							1,870	1,870			
PEB1540095886	BROOKLYN	NY		07/23/2021		434,966							3,598	3,598			
PEB1540096030	REISTERSTOWN	MD		07/23/2021		451,530							3,422	3,422			
PEB1541040485	SAN FRANCISCO	CA		07/23/2021		703,471							13,678	13,678			
PEB1541040558	OKLAHOMA CITY	OK		07/23/2021		498,430							7,355	7,355			
PEB1541040620	FRISCO	TX		07/23/2021		570,250							4,687	4,687			
PEB1541040715	GREAT FALLS	VA		07/23/2021		707,411							5,101	5,101			
PEB1541040721	AUSTIN	TX		07/23/2021		921,080							5,703	5,703			
PEB1541040724	HOUSTON	TX		07/23/2021		418,296							2,677	2,677			
PEB1541040745	WINNETKA	IL		07/23/2021		1,031,180							6,907	6,907			
PEB1541040872	HAM LAKE	MN		07/23/2021		433,940							2,796	2,796			
PEB1541041266	SPICEWOOD	TX		07/23/2021		490,604							2,740	2,740			
PEB1541041408	HOUSTON	TX		07/23/2021		938,602							5,596	5,596			
PEB1541041458	AUSTIN	TX		07/23/2021		898,305							5,332	5,332			
PEB1541041609	NICHOLS HILLS	OK		07/23/2021		1,143,420							9,590	9,590			
PEB1541041620	ELMHURST	IL		07/23/2021		677,470							4,781	4,781			
PEB1541041724	BROOMFIELD	CO		07/23/2021		383,256							4,955	4,955			
PEB1541041865	LOCUST GROVE	VA		07/23/2021		408,376							2,488	2,488			
PEB1541041866	UPLAND	CA		07/23/2021		463,338							3,461	3,461			
PEB1541041914	AUSTIN	TX		07/23/2021		438,292							1,622	1,622			
PEB1541041994	LAKE ZURICH	IL		07/23/2021		425,591							2,422	2,422			
PEB1541042093	MINNEAPOLIS	MN		07/23/2021		488,632							3,211	3,211			
PEB1541042102	TAHLEQUAH	OK		07/23/2021		673,027							3,413	3,413			
PEB1541042184	SEATTLE	WA		07/23/2021		410,772							2,446	2,446			
PEB1541042229	CARENCRO	LA		07/23/2021		490,246							2,980	2,980			
PEB1541042245	AUSTIN	TX		07/23/2021		470,304							2,785	2,785			
PEB1541042295	HOUSTON	TX		07/23/2021		1,149,383							6,657	6,657			
PEB1541042305	PARK CITY	UT		07/23/2021		663,199							3,732	3,732			
PEB1541042324	BODEGA BAY	CA		07/23/2021		790,910							5,803	5,803			
PEB1541042368	NASHVILLE	TN		07/23/2021		447,123							3,453	3,453			
PEB1541042433	LIBERTYVILLE	IL		07/23/2021		453,387							3,536	3,536			
PEB1541042438	WILMETTE	IL		07/23/2021		977,709							6,204	6,204			
PEB1541042447	TOMS RIVER	NJ		07/23/2021		736,626							6,053	6,053			
PEB1541042455	BRENTWOOD	TN		07/23/2021		458,687							2,713	2,713			
PEB1541042494	SEATTLE	WA		07/23/2021		811,001							4,802	4,802			
PEB1541042506	AUSTIN	TX		07/23/2021		456,839							2,693	2,693			
PEB1541042536	SOLON	OH		07/23/2021		413,582							102,806	102,806			
PEB1541042550	KENMORE	WA		07/23/2021		674,520							3,966	3,966			
PEB1541042600	EDMOND	OK		07/23/2021		396,398							1,514	1,514			
PEB1541042714	NASHVILLE	TN		07/23/2021		762,813							16,722	16,722			
PEB1541042729	SANTE FE	NM		07/23/2021		427,427							2,121	2,121			
PEB1541042840	DAVIDSON	NC		07/23/2021		689,207							3,704	3,704			
PEB1541042885	REDWOOD CITY	CA		07/23/2021		400,912							2,259	2,259			
PEB1541043008	EL MACERO	CA		07/23/2021		785,537							3,049	3,049			
PEB1541043016	NASHVILLE	TN		07/23/2021		1,520,573							10,485	10,485			
PEB1541043036	NASHVILLE	TN		07/23/2021		494,951							3,911	3,911			
PEB1564001096	DENVER	CO		07/23/2021		447,787							2,910	2,910			
PEB1564001129	AURORA	CO		07/23/2021		392,644							2,559	2,559			

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	2	3					8	9	10	11	12	13					
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PEB1564001298	PARKER	CO		07/23/2021		736,775							4,884	4,884			
PEB1564001353	GREENWOOD VILLAGE	CO		07/23/2021		850,721							5,831	5,831			
PEB1567001879	FORT COLLINS	CO		07/23/2021		679,718							4,496	4,496			
PEB1596053342	RANCHO MIRAGE	CA		07/23/2021		303,095							15,602	15,602			
PEB1596053362	KINGS BEACH	CA		07/23/2021		588,418							4,267	4,267			
PEB1596053389	BARRINGTON	IL		07/23/2021		501,746							3,352	3,352			
PEB1596053483	LAKE STEVENS	WA		07/23/2021		728,890							4,259	4,259			
PEB1596053565	MURRIETA	CA		07/23/2021		441,133							3,223	3,223			
PEB1596053567	LA SELVA BEACH	CA		07/23/2021		901,946							6,503	6,503			
PEB1596053725	BRENTWOOD	TN		07/23/2021		582,264							3,817	3,817			
PEB1596053737	PINECREST	FL		07/23/2021		532,361							3,756	3,756			
PEB1596053769	NOVATO	CA		07/23/2021		776,019							3,273	3,273			
PEB1596053792	LONG BEACH	CA		07/23/2021		612,053							2,707	2,707			
PEB1596053852	FORT LAUDERDALE	FL		07/23/2021		645,685							5,884	5,884			
PEB1596053902	CORNELIUS	NC		07/23/2021		504,311							3,236	3,236			
PEB1596053924	LOS ANGELES	CA		07/23/2021		1,024,771							6,602	6,602			
PEB1596054631	LOS ANGELES	CA		07/23/2021		691,145							3,726	3,726			
PEB1596054702	COPLEY TOWNSHIP	OH		07/23/2021		309,759							6,005	6,005			
PEB1596054803	MIAMI	FL		07/23/2021		507,851							10,259	10,259			
PEB1596054811	BURBANK	CA		07/23/2021		601,350							3,379	3,379			
PEB1596054934	NORTHRIDGE	CA		07/23/2021		699,549							3,948	3,948			
PEB1596054999	SANTA CLARA	CA		07/23/2021		838,313							4,810	4,810			
PEB1596055089	DENVER	CO		07/23/2021		818,000							4,789	4,789			
PEB1596055132	LAFAYETTE	CO		07/23/2021		707,229							4,120	4,120			
PEB1596055141	LOS ANGELES	CA		07/23/2021		691,265							11,310	11,310			
PEB1596055185	BROOKLYN	NY		07/23/2021		496,170							1,823	1,823			
PEB1596055295	DAVIE	FL		07/23/2021		331,981							2,429	2,429			
PEB1596055307	DENVER	CO		07/23/2021		608,682							3,444	3,444			
PEB1596055350	EDEN PRAIRIE	MN		07/23/2021		671,249							2,590	2,590			
PEB1596055412	THOUSAND OAKS	CA		07/23/2021		697,297							29,767	29,767			
PEB1596055415	CARBONDALE	CO		07/23/2021		712,024							4,627	4,627			
PEB1596055434	DALLAS	TX		07/23/2021		570,205							3,375	3,375			
PEB1596055531	ISSAQUAH	WA		07/23/2021		571,261							3,213	3,213			
PEB1596055536	WESTON	FL		07/23/2021		535,253							3,012	3,012			
PEB1596055570	REDWOOD CITY	CA		07/23/2021		1,737,832							10,282	10,282			
PEB1596055586	SAN DIEGO	CA		07/23/2021		667,034							4,623	4,623			
PEB1596055669	SAN FRANCISCO	CA		07/23/2021		829,398							5,025	5,025			
PEB1596055708	HAYWARD	CA		07/23/2021		492,631							2,904	2,904			
PEB1596055717	CARNATION	WA		07/23/2021		615,984							3,629	3,629			
PEB1596055947	PALM CITY	FL		07/23/2021		401,642							3,856	3,856			
PEB1596055990	PHOENIX	AZ		07/23/2021		399,443							5,996	5,996			
PEB1596056115	SAN RAFAEL	CA		07/23/2021		364,231							2,770	2,770			
PEB1596056200	TUCSON	AZ		07/23/2021		614,979							2,434	2,434			
PEB1596056268	SUNNYVALE	CA		07/23/2021		764,082							4,414	4,414			
PEB1596056279	FORESTHILL	CA		07/23/2021		535,911							8,281	8,281			
PEB1706602876	BRONX	NY		07/23/2021		420,130							1,756	1,756			
PEB1706607177	ROCKVILLE	MD		07/23/2021		419,192							2,529	2,529			
PEB1706608395	HOLMDEL	NJ		07/23/2021		490,388							3,064	3,064			
PEB1706611082	AUSTIN	TX		07/23/2021		556,528							3,426	3,426			
PEB1723001568	PACIFIC PALISADES	CA		07/23/2021		448,157							2,800	2,800			
PEB1725003797	SAN MARINO	CA		07/23/2021		2,371,917							18,966	18,966			

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PEB1771002679	SAN JUAN CAPISTRANO	CA		07/23/2021		951,398							6,014	6,014			
PEB1784004135	WOODINVILLE	WA		07/23/2021		443,371							3,091	3,091			
PEB1784004165	SAN ANSELMO	CA		07/23/2021		588,370							3,804	3,804			
PEB1784004521	SAN FRANCISCO	CA		07/23/2021		715,335							5,032	5,032			
PEB1784004556	SAN ANSELMO	CA		07/23/2021		620,382							5,244	5,244			
PEB1784004560	SAN FRANCISCO	CA		07/23/2021		866,483							5,891	5,891			
PEB1784004692	MILL VALLEY	CA		07/23/2021		771,726							5,376	5,376			
PEB1784004714	SAN FRANCISCO	CA		07/23/2021		857,811							3,882	3,882			
PEB1784004763	SAN FRANCISCO	CA		07/23/2021		868,435							5,874	5,874			
PEB1784005838	SAN FRANCISCO	CA		07/23/2021		784,764							4,811	4,811			
PEB1784005854	SCOTTSDALE	AZ		07/23/2021		468,231							2,902	2,902			
PEB1784005994	SCOTTSDALE	AZ		07/23/2021		1,493,582							15,250	15,250			
PEB1784006089	SAN FRANCISCO	CA		07/23/2021		912,037							5,775	5,775			
PEB1784006269	SANTA CLARA	CA		07/23/2021		528,730							2,093	2,093			
PEB1785004451	SAN JOSE	CA		07/23/2021		741,606							5,046	5,046			
PEB1785004717	SAN JOSE	CA		07/23/2021		1,077,352							7,225	7,225			
PEB1785004743	MONTEREY	CA		07/23/2021		556,556							3,956	3,956			
PEB1785004746	SAN JOSE	CA		07/23/2021		566,997							3,683	3,683			
PEB1785005454	SANTA CRUZ	CA		07/23/2021		337,760							5,071	5,071			
PEB1785005644	SOUTHAMPTON	NY		07/23/2021		840,079							5,094	5,094			
PEB1785005793	REDWOOD CITY	CA		07/23/2021		524,062							3,632	3,632			
PEB1786003594	SUNNYVALE	CA		07/23/2021		1,145,533							7,779	7,779			
PEB1786003653	PALO ALTO	CA		07/23/2021		595,085							3,824	3,824			
PEB1786003751	SAN JOSE	CA		07/23/2021		840,978							5,516	5,516			
PEB1787003477	SAN BRUNO	CA		07/23/2021		460,537							11,296	11,296			
PEB1787003974	ALAMO	CA		07/23/2021		665,156							4,282	4,282			
PEB1787004014	LIVERMORE	CA		07/23/2021		888,878							65,543	65,543			
PEB1787004442	DUBLIN	CA		07/23/2021		624,593							3,645	3,645			
PEB1787004615	WALNUT CREEK	CA		07/23/2021		494,841							2,972	2,972			
PEB1787005042	PLEASANTON	CA		07/23/2021		547,463							6,965	6,965			
PEB1789004748	SARATOGA	CA		07/23/2021		1,306,195							8,878	8,878			
PEB1789004768	MENLO PARK	CA		07/23/2021		829,173							3,666	3,666			
PEB1789004772	REDWOOD CITY	CA		07/23/2021		751,052							5,054	5,054			
PEB1789004833	SAN ANSELMO	CA		07/23/2021		1,097,138							8,050	8,050			
PEB1789005269	SAN CARLOS	CA		07/23/2021		585,484							3,516	3,516			
PEB1789005436	SUNNYVALE	CA		07/23/2021		546,783							53,522	53,522			
PEB1789005670	LOS ALTOS	CA		07/23/2021		591,065							4,008	4,008			
PEB1790003029	OAK HILL	VA		07/23/2021		865,661							6,261	6,261			
PEB1790003058	WASHINGTON	DC		07/23/2021		595,980							4,193	4,193			
PEB1790003255	CAMPBELL	CA		07/23/2021		794,501							7,386	7,386			
PEB1790004069	WASHINGTON	DC		07/23/2021		497,359							2,930	2,930			
PEB1794004055	NAGS HEAD	NC		07/23/2021		469,028							2,653	2,653			
PEB1794004229	ARLINGTON	VA		07/23/2021		812,113							3,224	3,224			
PEB1795002131	SEASIDE HEIGHTS	NJ		07/23/2021		400,140							3,324	3,324			
PEB1795002215	NEW YORK	NY		07/23/2021		655,065							3,990	3,990			
PH7118585004	HARVARD	MA		10/10/2014		445,647							3,113	3,113			
PH7118593339	GROTON	MA		12/29/2014		422,271							2,948	2,948			
PH7118595441	ACTON	MA		12/29/2014		389,707							2,764	2,764			
PH7118598668	BLAINE	MN		01/29/2015		663,359							9,611	9,611			
PH7118677595	MINNETONKA	MN		02/26/2015		494,375							7,399	7,399			
PH7118770002	LIVERMORE	CA		06/19/2015		391,249							3,222	3,222			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7118858740	DOWNERS GROVE	IL		07/24/2015		381,115							3,203	3,203			
PH7118865950	SAN MATEO	CA		08/21/2015		870,361							5,586	5,586			
PH7118866214	GILROY	CA		09/18/2015		591,987							3,799	3,799			
PH7118931331	FAIRFAX	VA		09/26/2014		481,112							3,626	3,626			
PH7118953657	POTOMAC	MD		01/28/2016		885,751							5,982	5,982			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		287,500							7,491	7,491			
PH7119108293	LAKE BLUFF	IL		01/29/2015		658,257							4,641	4,641			
PH7119111347	CALABASAS	CA		03/13/2015		94,292							17,062	17,062			
PH7119119472	LOS GATOS	CA		04/24/2015		869,718							5,996	5,996			
PH7119133564	LA JOLLA	CA		09/18/2015		383,899							10,724	10,724			
PH7129144932	CERRITOS	CA		11/21/2014		460,431							21,894	21,894			
PH7131264066	HOUSTON	TX		08/01/2014		419,235							11,398	11,398			
PH7131272168	SHREWSBURY	MA		10/24/2014		496,107							4,399	4,399			
PH7131356037	SIERRA MADRE	CA		09/12/2014		581,143							4,118	4,118			
PH7131399508	LANTANA	FL		08/15/2014		150,742							5,893	5,893			
PH7131433901	WEXFORD	PA		08/28/2014		457,993							3,397	3,397			
PH7131438264	PALMETTO BAY	FL		08/28/2014		444,813							3,228	3,228			
PH7131574340	LARCHMONT	NY		09/26/2014		604,048							4,255	4,255			
PH7131648391	NEEDHAM	MA		09/26/2014		423,992							2,962	2,962			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		871,446							6,174	6,174			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		563,570							3,984	3,984			
PH7131736733	MAHWAH	NJ		06/19/2015		581,058							4,552	4,552			
PH7131846680	EVERGREEN	CO		09/26/2014		589,329							4,120	4,120			
PH7131930971	PHILADELPHIA	PA		10/24/2014		382,223							2,693	2,693			
PH7132237574	WESTFORD	MA		10/24/2014		428,212							3,878	3,878			
PH7132279568	SOUTHLAKE	TX		11/07/2014		934,553							6,928	6,928			
PH7132314662	COLLEYVILLE	TX		11/07/2014		424,787							3,765	3,765			
PH7132365243	WESTFIELD	NJ		08/21/2015		886,696							6,120	6,120			
PH7132398855	SOUTHBURY	CT		12/29/2014		369,743							2,747	2,747			
PH7132441713	RYE BROOK	NY		12/12/2014		673,813							4,691	4,691			
PH7132483319	KELLER	TX		01/16/2015		747,199							5,084	5,084			
PH7132517579	SEATTLE	WA		12/29/2014		529,853							3,681	3,681			
PH7132522348	WESTFIELD	NJ		12/29/2014		597,063							4,665	4,665			
PH7132698379	PHILADELPHIA	PA		01/16/2015		351,424							3,010	3,010			
PH7132732681	BEDFORD	NY		01/29/2015		466,084							3,302	3,302			
PH7132735130	WASHINGTON	DC		01/16/2015		608,571							4,334	4,334			
PH7132833976	PELHAM	NY		02/13/2015		564,000							3,918	3,918			
PH7132846259	NAPERVILLE	IL		04/10/2015		443,336							3,132	3,132			
PH7132968541	COLUMBUS	OH		02/26/2015		384,870							3,671	3,671			
PH7132976726	GLENSIDE	PA		05/08/2015		610,443							4,259	4,259			
PH7133124458	SOUTH LYON	MI		04/24/2015		460,511							4,665	4,665			
PH7133128608	NATICK	MA		05/08/2015		470,848							3,329	3,329			
PH7133170196	UPTON	MA		04/24/2015		325,400							19,514	19,514			
PH7133303037	NAPERVILLE	IL		08/21/2015		410,411							3,285	3,285			
PH7133305354	SEATTLE	WA		05/08/2015		731,172							5,334	5,334			
PH7133513403	SAN DIEGO	CA		08/07/2015		511,003							3,504	3,504			
PH7133549670	MONTCLAIR	NJ		06/19/2015		428,346							3,121	3,121			
PH7133701495	ACTON	MA		09/18/2015		578,982							3,863	3,863			
PH7133739461	MILLBRAE	CA		07/10/2015		754,875							43,700	43,700			
PH7133741137	MEDFORD	NJ		08/21/2015		401,382							2,722	2,722			
PH7133785928	WESTFIELD	NJ		08/21/2015		461,403							3,142	3,142			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7133823513	SOUTHLAKE	TX		06/05/2015		309,427							12,177	12,177			
PH7133827191	MANHASSET	NY		08/07/2015		684,867							5,207	5,207			
PH7133829791	FLOWER MOUND	TX		07/10/2015		383,523							2,685	2,685			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		458,222							4,366	4,366			
PH7134019533	HOLMDEL	NJ		09/18/2015		679,269							4,605	4,605			
PH7134020176	TROPHY CLUB	TX		07/24/2015		418,956							2,880	2,880			
PH7134065601	DAVIE	FL		08/21/2015		604,439							4,292	4,292			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		344,448							4,576	4,576			
PH7134107569	WEST CHESTER	PA		09/18/2015		403,037							2,744	2,744			
PH7134162812	REDMOND	WA		08/21/2015		510,545							3,484	3,484			
PH7134163687	RYE BROOK	NY		09/18/2015		767,195							5,191	5,191			
PH7134254395	WESTMINSTER	CO		12/11/2015		431,782							2,785	2,785			
PH7134272678	PARAMUS	NJ		09/18/2015		623,652							4,435	4,435			
PH7134275929	FREMONT	CA		10/29/2015		470,231							3,053	3,053			
PH7134310114	SAN RAMON	CA		10/16/2015		648,949							4,233	4,233			
PH7134457956	RALEIGH	NC		09/18/2015		500,524							3,367	3,367			
PH7134522817	ANDOVER	MA		02/12/2016		251,820							2,157	2,157			
PH7134723019	WESTPORT	CT		12/23/2015		759,684							5,276	5,276			
PH7134723431	PARKER	CO		10/29/2015		405,233							2,740	2,740			
PH7134842876	ARLINGTON	VA		11/13/2015		480,957							3,752	3,752			
PH7134953244	MALVERN	PA		12/11/2015		463,890							3,137	3,137			
PH7135056070	TRAFFORD	PA		04/22/2016		435,755							7,839	7,839			
PH7135362676	FLEMINGTON	NJ		04/08/2016		533,191							5,496	5,496			
PH7135399710	SUMMIT	NJ		01/15/2016		622,989							4,255	4,255			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		657,148							4,297	4,297			
PH7136100851	CAMBRIA	CA		04/08/2016		576,432							3,642	3,642			
0299999. Mortgages with partial repayments						10,322,812,106							62,411,956	62,411,956	(359,116)		(359,116)
0599999 - Totals						10,451,761,610		123,984			123,984		191,088,425	191,088,425	(359,116)		(359,116)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,230,881			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									1,230,881			XXX
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA		11/25/2020			5,000,000			100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									5,000,000			XXX
000000-00-0	645 Ventures IV, L.P.	WILMINGTON	US	645 Ventures Management, LLC		02/22/2023		219,485			5,380,515	0.000
000000-00-0	645 Ventures Select I, L.P.	WILMINGTON	US	645 Ventures Management, LLC		02/22/2023		277,625			4,122,375	0.000
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			174,779		770,774	26.740
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai	IND	Aavishkaar-Intellecap Group		11/05/2018			55,821			23.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			35,418		65,455	7.050
000000-00-0	ACIS (Common Equity)	New York	NY	ACIS		01/28/2022	3		189,773			782.000
000000-00-0	AFC Industries (Series C-1 Preferred)	Wilmington	US	AFC Industries		12/28/2022	3		618,016			21.550
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		1,780,050		6,578,833	2.500
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		69,683		678,394	6.040
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			3,273,832		6,901,069	18.158
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		94,188		4,761,573	1.773
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Arohan Financial Services		11/28/2022			1,066,890		4,124	0.000
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP		08/26/2020			1,526		1,405,500	3.275
000000-00-0	Altas Partners Holdings III, LP	Grand Cayman	CYM	Altas Partners LP		01/27/2023		247,496			49,752,504	0.010
000000-00-0	Audax Private Equity Junior Capital Fund-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		07/26/2021	2		2,784,179		4,697,721	12.500
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		113,003		8,084,265	5.050
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance		05/07/2021	3		2,490,719		22,520,188	7.000
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	UniVista Insurance		06/18/2021	3		15,280			12.140
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Aviom India Housing Finance		03/27/2023		12,300,000	33,480		19,789,846	0.000
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			3,006,321		4,446,337	4.590
000000-00-0	Bain Capital Empire Holdings, L.P.	Wilmington	US	Imperial Dade		10/28/2022	3		332,507		2,422,554	1.410
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital		03/19/2021	1		212,500		1,450,160	0.610
000000-00-0	Bain Capital Venture Fund 2022, L.P.	Grand Cayman	CYM	BCV 2022 General Partner, LLC		01/03/2023	1	175,000			9,825,000	1.000
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Bansk Management I, L.P.		11/12/2021	3		6,915,450		12,874,381	5.000
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		5,020,622		5,968,696	6.154
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		347,276		829,836	13.720
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2				1,873,914	7.810
000000-00-0	Bison Capital Partners VI, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		03/16/2023	2	377,598	4,126,632		25,495,769	6.000
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Blackstone Life Sciences Yield Associates L.P.		03/25/2022	1		146,508		92,595,978	6.700
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The		04/06/2021			7,546,173		46,266,662	1.680
000000-00-0	Blue Point Capital Partners V, L.P.	WILMINGTON	US	Blue Point Capital Partners, LLC		02/08/2023	3	5,177,630			24,822,370	3.530
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			96,692		763,474	11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3		3,136,223		2,957,949	7.143
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		187,047			5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		2,345,666		8,875,220	3.182
000000-00-0	Brookfield Infrastructure Debt Fund III, L.P.	Wilmington	US	Brookfield Asset Management		12/16/2022			(7,745,182)			1.250
000000-00-0	Brookfield Infrastructure Debt III (Equity)	Wilmington	US	Brookfield Infrastructure Debt III		03/24/2023		956,241	774,518		3,269,241	125.000
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			3,658,898		3,089,177	0.150
000000-00-0	Calera XXIV, LLC	Chicago	IL	ITI Intermodal		01/28/2022	3		5,591,924			20.390
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		48,805		36,752	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		75,603		3,645,769	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		113,386		1,700,892	7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3		4,463,380		27,439,869	5.714
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		4,600		576,794	0.600
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC		01/14/2021	3		5,819,000		23,214,463	8.696
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		199,365		12,423,833	5.000
000000-00-0	Circularity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			126,723		1,362,515	16.526
000000-00-0	Circularity European Growth Fund II LP	London	GBR	Circularity Capital LLP		12/21/2021	2		2,266,907		13,015,025	13.210

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

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3		167,646		14,165,069	14.286
000000-00-0	CLASS A PREFER	WILMINGTON	US	EFC 2		03/01/2023		568,210				2.300
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Clayton, Dubilier & Rice		03/27/2018	3		486,718		3,941,087	0.342
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners		02/13/2020			1,158,241		9,686,177	81.301
000000-00-0	Common Equity CLASS A	WILMINGTON	US	EFC 2		03/01/2023		232,190			3	2.300
000000-00-0	Common Equity (WCI)	Dover	US	World Choice Investments		02/03/2023	3	10,851,010			1,402,527	4.540
000000-00-0	Concrete VC I LP	Dorset	GBR	Concrete VC I LP		08/01/2022	1		155,256		1,108,358	15.000
000000-00-0	Correlation Ventures III, L.P.	Wilmington	US	Correlation Ventures		08/05/2022	1		1,000,000		7,400,000	7.860
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		189,069		1,574,568	2.682
000000-00-0	CV Holdco, LLC	Wilmington	DE	Class Valuation		03/31/2021	2		207,573			3.290
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Domain Entertainment Fund GP		10/29/2020			134,723		47,940,234	13.333
000000-00-0	DUNES POINT CAPITAL FUND II, LP	Georgetown	CYM	Dunes Point Capital II, G.P.		03/29/2019	3		1,674,740		8,204,737	5.529
000000-00-0	EagleTree Partners V, LP	Ugland House	CYM	EagleTree Partners V (GP), LP		12/18/2020	3		4,512,358		11,137,333	3.462
000000-00-0	Elevar India V, L.P.	George Town	CYM	Elevar Equity		01/11/2022			2,960,576		12,840,000	29.412
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014			102,109		382,769	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			142,408		4,682,130	2.290
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020			28,815		1,697,027	0.935
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	EQT Partners AB		08/13/2021			8,085,509		18,095,062	0.400
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2		1,943,463		6,245,822	3.970
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3		40,000		370,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		90,000		1,623,453	10.901
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		160,000		3,400,000	8.000
000000-00-0	Falfurrias Capital Partners V, LP	Wilmington	DE	Falfurrias Management Partners, LP		09/20/2021	3		175,000		25,445,000	4.118
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		324,559		43,537,841	4.350
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1		55,945		810,053	9.900
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Luxembourg	GBR	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3		8,278,293		22,785,801	5.873
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1		350,000		350,000	0.410
000000-00-0	Further Global Capital Partners II, L.P.	Geogetown	CYM	Further Global Capital Management, L.P.		08/17/2022	3		2,864,000		15,489,729	2.500
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		19,605		1,274,241	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		(638,917)		5,574,992	8.330
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP		10/08/2020	3		245,403		6,233,974	4.880
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	GHK Fund I LP		07/15/2020	3		12,268			3.830
000000-00-0	GHK Smokey Co-Investment Vehicle LP	WILMINGTON	DE	ITS Logistics		06/14/2021	3		13,558			14.800
000000-00-0	GI Partners Fund VI LP	WILMINGTON	DE	GI GP VI LP		09/29/2021	3		4,557,437		15,308,854	1.231
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020			1,635,618		13,524,091	10.950
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		150,000		9,156,666	10.000
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		1,984,618		2,950,117	7.900
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Graham Partners		11/06/2019	3		13,888,558		9,055,496	7.325
000000-00-0	Grain Spectrum Holdings IV L.P.	WILMINGTON	DE	Grain Management		06/03/2022	1		90,928		24,355,102	2.500
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		2,107,064		7,236,267	11.200
000000-00-0	Greenbriar Equity Partners V, L.P.	Wilmington	DE	Greenbriar Equity Group		08/02/2021	3		489,895		11,595,235	1.850
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	GreyLion Capital LP		12/14/2021	3		1,547,710		4,670,103	0.000
000000-00-0	Gridiron Capital Fund V, L.P.	Wilmington	US	Gridiron Capital, LLC		01/05/2023	3	7,245,672			42,754,328	2.800
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			90,374		2,703,258	13.265
000000-00-0	GROWTHCURVE CAPITAL PARTNERS I LP	WILMINGTON	US	Altvia Solutions, LLC		03/02/2023	1	4,037,600			6,300,000	0.000
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Gryphon Advisors, LLC		12/17/2020	3		57,162		27,695,073	4.615
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2		3,532,006		2,384,221	7.344
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		122,914		344,522	10.636
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Harvest Partners, Inc.		11/28/2011	3		13,170		3,591,355	4.495
000000-00-0	HASA II Common Equity	Wilmington	US	HASA II		01/10/2023	3	9,120,000				3.590
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020			125,252		4,209,608	20.492
000000-00-0	Hedosophia European Fintech Partners II, L.P.	St. Peter Port	GGY	Hedosophia		08/24/2022	1		506,405		3,900,865	2.110
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port	GGY	Hedosophia		08/16/2022	1		263,766		14,676	0.530

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000000-00-0	Hoffmaster (Preferred Equity)	WILMINGTON	DE	Hoffmaster		02/23/2023	3	2,193,750			56,250	4.170
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	HPS Core Senior Lending II		03/29/2023		11,019,250			14,480,750	2.900
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	US	HPS Strategic Investment Partners V Feeder		03/28/2023		5,190,004			15,949,735	0.530
000000-00-0	HS Investments V T L.P.	St. Peter Port	GGY	Hedosophia		08/26/2022	1		10,000		3,000,075	100.000
000000-00-0	HS Investments EU22 L.P.	St. Peter Port	GGY	Hedosophia		01/05/2023		2,991,297			194,075	37.500
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		9,567,027		1,579,433	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			69,231		1,748,060	6.689
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		1,743,750			3.750
000000-00-0	Insignia Capital Partners II, LP	Wilmington	US	Insignia Capital Group, LLC		01/03/2023	3	6,864,168	858,071		12,428,544	5.000
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Investcorp Investment Advisers LLC		02/01/2022	3		9,579,458		14,287,031	3.200
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			613,126		1,121,614	18.209
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			395,943		3,965,350	0.260
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3		30,045		675,859	0.920
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		44,832		3,724,951	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		2,754,852		6,881,405	1.890
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Kelso & Company		06/27/2022	3		196,759		33,607,848	2.220
000000-00-0	Kelso XI Indigo Co-Investment II, L.P.	Wilmington	US	Inovar Packaging		01/27/2023	3	7,455,900			1,491,200	2.982
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Kohlberg & Co., L.L.C.		12/18/2020	3		8,584,588		14,461,679	2.000
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		273,738			12.950
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			1,339,230		3,462,352	4.038
000000-00-0	Leeds Equity Partners VII, LP	Wilmington	DE	Leeds Equity Associates VII, LP		09/08/2021	3		6,398,694		23,505,147	4.000
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	US	Leeds Illuminate		12/30/2022			643,532		2,813,321	2.000
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Levine Leichtman		05/12/2021	3		4,824,230		21,262,936	3.000
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Linden Manager LLC		01/12/2023	2	26,188			19,973,812	333.000
000000-00-0	Lumen Energy, Inc. PREFERRED STOCK	Wilmington	US	Lumen Energy		03/03/2023	1	2,000,000				3.850
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		67,897		5,213,530	0.902
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		5,896,902			5.882
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	MidOcean US Advisor, LP		08/24/2022	3		3,142,283		42,222,761	3.077
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	Great Mill Rock LLC		08/21/2020	3		4,940,166		81,519	49.553
000000-00-0	Mosaic Common Equity	WILMINGTON	US	Mosaic Dental Collective		02/07/2023		977,440				1.390
000000-00-0	Mountaingate Capital Fund II, L.P.	Wilmington	DE	Mountaingate Management Co. II, LLC		08/25/2021	3		9,819,406		17,364,067	8.400
000000-00-0	Natla Holdings I LP	WILMINGTON	US	WHLP GP 1 LLC		03/07/2023		15,169,768	10,427,215		4,556,405	0.970
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners		02/21/2020	3		2,997,886		8,184,057	3.200
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		2,799,473		3,092,022	12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners		12/14/2016	3		3,122,870		4,425,428	6.167
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Nautic Partners		01/28/2022	3		3,018,938		26,755,216	1.333
000000-00-0	NEFCO Common Equity	Wilmington	US	NEFCO		08/05/2022	3		339,352			9.530
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		513,237		4,020,600	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		11,047		4,685,433	0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021			1,899,124		5,668,023	0.167
000000-00-0	Nivel (Series1 Preferred Unit)	Wilmington	US	North Haven Falcon Holding Company, LLC		03/17/2023	3	855,209				6.440
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3		10,356,321		19,117,992	2.750
000000-00-0	North Haven Terrapin IntermediateCo, LLC	WILMINGTON	US	Apex Companies		01/31/2023	3	468,125				40.000
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3		888,118		8,933,723	6.667
000000-00-0	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-RAIF	London	GBR	Nuveen European Core Renewable Infrastructure Fund SCA SICAV-R		01/26/2023		14,014,883			94,364,669	0.000
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3		165,796		2,088,871	1.140
000000-00-0	Oliver (Common Equity)	WILMINGTON	US	Oliver Inc.		07/06/2022	3		270,900			2.550
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		439,054		2,413,672	2.286
000000-00-0	One Equity Partners VIII, LP	WILMINGTON	DE	OEP Capital Advisors, L.P.		11/19/2021	3		2,078,817		12,770,064	2.000
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		8,117		5,642,800	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		309,923		15,662,731	2.570
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3		1,189,872		4,126,396	5.385
000000-00-0	Pamlico Capital III Continuation Fund LP	Wilmington	US	Pamlico Capital Management, LP		01/27/2023		42,649,788			7,350,212	11.000

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000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		281,250			6.250
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		193,558			6.413
000000-00-0	PGIM Capital Partners VI, L.P.	Wilmington	DE	Prudential Capital Partners		09/22/2021	2		4,100,630		30,555,031	2.273
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			71,119		3,439,710	1.030
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC		04/28/2021	3		1,225,000		7,525,000	6.500
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Plexus Capital, LLC		06/12/2020	2		475,000		3,365,534	5.714
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		1,437,395		6,052,751	5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021			191,717		17,031,010	2.300
000000-00-0	Project Black, LP	WILMINGTON	DE	Ariel Alternatives, LLC		01/18/2022	3		16,965,318		82,272,454	0.000
000000-00-0	Prototek - Common Equity	WILMINGTON	US	Prototek		03/21/2023	3	4,393,939				4.000
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		143,928		3,161,737	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3		10,086,888		5,048,497	0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		28,426			3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		162,038			2.192
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		147,031		6,255,820	6.010
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		313,525		1,078,335	2.699
000000-00-0	Quad-C Partners X, L.P.	Wilmington	DE	Quad-C Management L.P.		12/27/2021	3		3,876,828		26,896,703	2.667
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			150,000		4,797,684	12.150
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3		6,963,127			0.030
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		738,613		5,945,328	5.602
000000-00-0	Revelstoke III	Wilmington	DE	Revelstoke Capital Management		12/29/2021	3		2,612,446		24,511,616	2.670
000000-00-0	Rhythmlink - Common Equity	WILMINGTON	US	Rhythmlink		03/14/2023	3	5,648,400				4.220
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3		437,500		3,009,213	3.361
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Ridgemont Equity Partners		10/09/2019	3		4,761,293			3.636
000000-00-0	Ridgemont Equity Partners IV, L.P.	Wilmington	US	Ridgemont Equity Partners		01/09/2023	3	4,655,437			55,344,563	3.000
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.		04/22/2019	3		4,666,858		13,797,443	6.693
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		2,502,812			7.568
000000-00-0	RoadOne Common Equity	Wilmington	US	RoadOne		12/30/2022	3		6,767			2.540
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Roark Capital Management, LLC		08/26/2020	3		1,481,634		4,481,379	0.640
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	RRE Investors		08/24/2021	1		459,751		16,244,819	12.600
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3		2,647,463		8,286,497	7.692
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1		500,000		3,500,000	4.610
000000-00-0	SixAxis - Common Equity	TOWNSEND	US	SixAxis		01/06/2023		7,701,944				454.000
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		68,094		5,062,032	10.000
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital		04/29/2021	3		140,288		12,385,129	8.889
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		1,551,585		4,361,589	4.380
000000-00-0	Southern HVAC Parent	WILMINGTON	DE	Southern HVAC		11/02/2021	3		2,267,733		36,768	200.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited		12/16/2019	3		100,000		2,850,000	26.042
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Spire Capital Management LLC		12/23/2020	3		2,584,652		10,181,438	4.211
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020	2		2,760,931		47,222,354	10.000
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	US	Sterling Partners		08/04/2022	3		88,201		25,902,750	3.330
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Stonepeak Infrastructure Partners		12/30/2021	1		3,440,810		122,705,613	3.333
000000-00-0	Summit Park IV, L.P.	Dover	US	Summit Park, LLC		01/05/2023	3	2,285,330			11,070,312	12.800
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		510,812			7.036
000000-00-0	Synthesis Capital Fund I, LP	Senningerberg	GBR	Synthesis Capital Management Ltd		05/02/2022	1		64,164		6,363,098	3.636
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		61,036		4,449,548	3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		171,621		6,569,701	2.834
000000-00-0	Tenex Capital Partners III, L.P.	WILMINGTON	DE	Tenex Capital Management, L.P.		10/01/2021	3		5,731,381		20,638,636	4.000
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	The Jordan Company		09/07/2021	3		5,568,185		6,784,534	0.898
000000-00-0	TorQuest Partners Fund (U.S.) V, L.P.	Ontario	OH	TorQuest Partners		07/02/2021	3		6,684,311		7,521,707	3.636
000000-00-0	Trident IX, L.P.	George Town	CYM	Stone Point Capital LLC		06/24/2022	3		4,380,098		23,579,778	6.000
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Stone Point Capital LLC		12/18/2017	3		334,347		83,918	0.695
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		26,725		4,516,030	14.244
000000-00-0	Trinity Hunt Partners VI, LP	Worthington	DE	Trinity Hunt Partners		02/15/2022	3		1,839,232		20,299,188	7.500
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		676,416		1,726,201	9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.		11/13/2019	3		545,652		3,055,652	8.200

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000000-00-0	Tritium III, LP	DOVER	US	Tritium III Partners, L.P.		02/14/2023	3	4,397,402			20,602,598	3.846
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3		727,957		20,356,994	4.000
000000-00-0	True Ventures VIII, L.P.	Dover	US	True Ventures		10/18/2022	1		600,000		18,400,000	2.000
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3		389,145		28,022,497	6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		526,841		4,335,928	7.407
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		18,624		653,115	2.000
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		76,008			5.710
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		74,702		573,786	0.000
000000-00-0	Valicor Add-on (Common Equity)	Wilmington	DE	Valicor		01/10/2022	3		748,673			4.348
000000-00-0	Vertical Venture Partners Growth Fund II, L.P.	Palo Alto	CA	Vertical Venture Partners, LLC		12/10/2021	1		1,500,000		4,000,000	23.770
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1		1,000,000		6,000,000	10.000
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		7,487,911		15,572,140	7.333
000000-00-0	Vet Practice Partners	Wilmington	US	Vet Practice Partners		03/23/2023	3	17,066,180			527,820	1,450.000
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	VIsion Innovation Partners		04/07/2022	3		2,038,302			12.000
000000-00-0	Warren Equity Partners Fund IV, LP	WILMINGTON	US	Warren Equity Partners GP IV, LP		01/24/2023	3	3,958,499			28,541,501	208.000
000000-00-0	WCAS XIV, L.P.	Wilmington	DE	WCAS XIV Associates LLC		12/27/2022	3		1,187,892		18,191,082	0.400
000000-00-0	Webster Equity Partners V, L.P.	WILMINGTON	DE	Webster Equity Partners V GP, LLC		11/26/2021	3		3,660,000		10,764,482	2.410
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		824,422			0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013	3		446,591		1,990,219	1.797
000000-00-0	Whitson's Common Class B	WILMINGTON	US	Whitson's Culinary Group		03/30/2023	3	1,265,000				20.500
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		1,803,878		5,814,825	4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		15,273		17,612,593	4.186
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	US	Wind Point Partners		11/16/2022	3		12,735,234		40,893,074	3.530
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Tropicale Foods		09/01/2021	3		76,250			100.000
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Tropicale Foods		04/29/2022	3		350,758		158,211	2.725
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		8,064,043		3,283,165	4.615
1999999. Joint Venture Interests - Common Stock - Unaffiliated								215,033,658	393,644,246		2,361,576,338	XXX
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			193,404			100.000
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020			13,741,913			25.366
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			191,892			100.000
000000-00-0	TIAA GBS Holding LLC	Wilmington	DE	Teachers Advisors, Inc.		03/18/2016			65			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			1,657,570			100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA		04/28/2021			157,800,000		622,000,000	100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			93,951			100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			41,000,000		2,180,683	100.000
000000-00-0	TEIC Holdings LLC	Wilmington	DE	TIAA		02/23/2023		50,000,000				100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012			140,000,000			100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			44,395			100.000
000000-00-0	TIAA-Cref Insurance Agency, LLC	Wilmington	DE	TIAA		09/29/2020			2,100,000			100.000
000000-00-0	Renewable Power Fund Plus, LP	Wilmington	DE	TIAA		11/18/2020			544,223			99.000
000000-00-0	Canadian Infrastructure investments LLC	Wilmington	DE	TIAA		09/02/2021			23,308			100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			404,223			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			82,632			100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			132,083			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			225,839			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			50,498			100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			12,876			100.000
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Glennmont Clean Energy Fund		09/23/2021			8,129,589			100.000

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000000-00-0	730 Fiber LLC	Wilmington	DE	Arcadian Infracom, LLC		09/22/2021			13,989			100.000
000000-00-0	730 Lighting LLC	Wilmington	DE	Freeway Lighting Partners LLC		03/30/2022			14,163			100.000
000000-00-0	730 Rail LLC	Columbus	OH	Cathcart Rail Holdco, LLC		07/08/2022			20,888			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								50,000,000	366,477,501		624,180,683	XXX
000000-00-0	Activum SG Fund VI L.P.	Channel Islands	JEY	Activum SG		07/23/2020			53,488		1,631,131	2.230
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			133,527		1,756,638	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			140,907			27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020			465,000		2,874,662	0.980
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Enterprise Community Investments, Inc		08/10/2020			3,377,863		5,505,045	21.830
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC		08/26/2020			14,608		4,130,630	1.040
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	IMT Capital Partners, LLC		08/26/2020			125,095		1,675,368	1.590
000000-00-0	Meadow Real Estate Fund IV LP	Wilmington	DE	Meadow Partners LLC		08/14/2020			414,750		3,295,880	1.730
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			60,372		3,552,730	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			214,661		2,273,165	0.610
000000-00-0	Stonelake Opportunity Partners II, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC		08/11/2020			350,000		4,965,895	5.930
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Stonelake Capital Partners, LLC		08/26/2020			300,000		2,892,908	2.840
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Stonelake Capital Partners, LLC		08/26/2020			1,050,000		6,446,934	5.725
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies		06/03/2020			60,026,129			16.200
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Peaceable Street Capital		08/01/2022			406,659		3,482,087	86.000
000000-00-0	TGA Peaceable Investor Member 2023 LLC	Wilmington	US	Peaceable Street Capital		03/17/2023		12,208	5,078,250		22,271,854	0.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			4,352		1,148,892	3.185
2199999. Joint Venture Interests - Real Estate - Unaffiliated								12,208	72,215,661		67,903,819	XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			125			100.000
000000-00-0	TGA UMH Properties Investor Member LLC	N/A	DE	TIAA		12/21/2021			8,440,683		7,977,626	100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			12,265			49.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			27,574			100.000
000000-00-0	TGA University Trails Investor Member LLC	N/A	DE	TIAA		01/21/2022			49,522			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			16,579,707			100.000
000000-00-0	TGA Sparrow II Investor LLC	N/A	DE	TIAA		03/31/2022			145,758			100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			4,384,754			100.000
000000-00-0	T-C SV Member LLC	N/A	DE	TIAA		04/19/2022					70,967,474	100.000
000000-00-0	TGA MOB Prescott Member LLC	N/A	DE	TIAA		06/03/2022			306,601		1,978,865	100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			21,216,001			100.000
000000-00-0	TGA Specialty Shops Investor Member LLC	N/A	DE	TIAA		03/15/2023		39,886,775				100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,655,958			100.000
000000-00-0	ND Properties LLC	N/A	DE	TIAA		08/28/1990			45,868,672		39,894,619	100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC		06/28/2018					12,155,759	100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019		5,787,260			34,796,867	88.893
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			1,455,000			100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund II	N/A	DE	TIAA		09/03/2021					37,500,000	11.723
000000-00-0	Nuveen RE US Strategic Alternative Fund	N/A	DE	TIAA		03/23/2022					33,287,223	27.030
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			17,200,060			100.000
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA		07/01/2021			7,973			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			265,039			100.000
000000-00-0	TIAA NBS LLC	Wilmington	DE	TIAA		12/09/2022		140,617,491				100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			14,116,814		45,548,476	100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			1,404			100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			13,558,021		43,010,280	100.000

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000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			1,925,166		46,645,111	100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			137,622			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			550,735			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			41,455			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017			3,003,300		6,119,187	100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			136,149			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			4,885		60,000,000	100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			72,658			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			255,432			100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			271,526			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018		64,090,047	9,636,315		258,405,626	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			32,760			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			14,054,903		85,893,480	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		11/30/2020			500,761		54,602,485	100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		09/29/2020			1,683,764			100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA		12/22/2020			3,306,120		6,474,052	100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		02/03/2021			275,599			100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			128,309,029		48,074,773	100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA		02/05/2021			5,729,385		8,565,522	100.000
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA		03/01/2022		647,374	560,410			100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA		05/19/2021			87,211			100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA		04/28/2021			48,861			100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA		04/29/2021			673,192			100.000
000000-00-0	TGA MH Investor Member LLC	N/A	DE	TIAA		07/01/2021			66,578			100.000
000000-00-0	TGA JL II Investor Member LLC	N/A	DE	TIAA		07/01/2021			40,828			100.000
000000-00-0	TGA JL Investor Member LLC	N/A	DE	TIAA		07/01/2021			431,556			100.000
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			104,106			100.000
000000-00-0	TGA NJCAHP Investor Member LLC	N/A	DE	TIAA		07/01/2021			42,589			100.000
000000-00-0	TGA NJCAHP II Investor Member LLC	N/A	DE	TIAA		07/01/2021			13,504			100.000
000000-00-0	TGA NYCAHP I Investor Member LLC	N/A	DE	TIAA		07/01/2021			37,756			100.000
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA		07/01/2021			7,561			100.000
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA		07/01/2021			77,851			100.000
000000-00-0	TGA Lakes at Indian Creek Investor Member LLC	N/A	DE	TIAA		07/01/2021			10,344			100.000
000000-00-0	TGA JL III CT Investor Member LLC	N/A	DE	TIAA		07/01/2021			4,641			100.000
000000-00-0	TGA PC Charleston Club Investor Member LLC	N/A	DE	TIAA		10/14/2021			18,619			100.000
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA		10/26/2021			2,416			100.000
000000-00-0	TGA PC Richmond Investor Member LLC	N/A	DE	TIAA		10/27/2021			62,257			100.000
000000-00-0	TGA Los Tres Investor Member LLC	N/A	DE	TIAA		11/12/2021			27,630			100.000
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA		12/08/2021			18,563			100.000
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA		01/18/2022		495,000	680,557			100.000
000000-00-0	TGA TMO IN Portfolio Investor Member LLC	N/A	DE	TIAA		02/28/2022			24,413			100.000
000000-00-0	TGA ASI Mission Trails Investor Member LLC	N/A	DE	TIAA		03/10/2022			288,215			100.000
000000-00-0	TGA ASI Sierra Vista Investor Member LLC	N/A	DE	TIAA		03/10/2022			267,554			100.000
000000-00-0	TGA TMO GP Portfolio JV Investor Member LLC	N/A	DE	TIAA		07/29/2022			42,349			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								251,523,947	319,859,056		901,897,425	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			26,710		887,728	18.220
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital		04/15/2021			67,799		28,401,781	20.000
000000-00-0	Nuveen European Real Estate Debt Fund IV	Bishopsgate	GBR	Nuveen Real Estate		03/03/2023		25,026,167			83,145,000	66.667

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			57,771		1,091,098	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020			224,535		13,693,322	0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated								25,026,167	376,815		127,218,929	XXX
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016			3,100,782		33,157,368	100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020			23,108,307		133,588,833	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									26,209,089		166,746,201	XXX
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			104			100.000
000000-00-0	Nuveen, LLC	Dover	DE	TIAA		07/22/2014			1,238,609,922			0.000
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management		03/04/2021	2		8,823,909		17,924,970	10.000
000000-00-0	LA Teak Holdings LLC	Wilmington	DE	TIAA		10/21/2020			140,071			100.000
000000-00-0	GreshamQuant Systematic Fixed Income Fund	Wilmington	DE	Gresham Investment Management LLC		03/29/2022	1		25,000,000			12.250
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			5,055,668			97.415
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021			10,392,641			78.686
2699999. Joint Venture Interests - Other - Affiliated									1,288,022,315		17,924,970	XXX
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE			01/19/2023			38,800,000			100.000
3299999. Non-collateral Loans - Affiliated									38,800,000			XXX
6099999. Total - Unaffiliated								240,072,033	466,236,722		2,556,699,086	XXX
6199999. Total - Affiliated								301,523,947	2,045,598,842		1,710,749,279	XXX
6299999 - Totals								541,595,980	2,511,835,564		4,267,448,365	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	02/10/2023	7,537,587							7,537,587	7,537,587				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							7,537,587							7,537,587	7,537,587				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	03/30/2023	68,798							68,798	68,798				
000000-00-0	AROHAN FINANCIAL SERVICES LIMITED	Kolkata	IND	Fund Distribution	11/28/2022	02/10/2023	124,124							124,124	124,124				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	03/13/2023	83,855							83,855	83,855				
000000-00-0	AxInfra US LP	Wilmington		Fund Distribution	12/19/2018	03/08/2023	1,605,919							1,605,919	1,605,919				
000000-00-0	Bansk Fund I-A, L.P.	Wilmington	DE	Fund Distribution	11/12/2021	01/30/2023	279,755							279,755	279,755				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	03/08/2023	2,347,869							2,347,869	2,347,869				
000000-00-0	Blackstone Life Sciences Yield, LP	Wilmington	DE	Fund Distribution	03/25/2022	03/01/2023	254,622							254,622	254,622				
000000-00-0	BPCP Speedstar Acquisition LLC	Wilmington	DE	Fund Distribution	01/20/2021	01/23/2023	131,706							131,706	131,706				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	03/31/2023	486,988							486,988	486,988				
000000-00-0	BroadcastMed Preferred Equity	Wilminton	US	Fund Distribution	10/04/2022	03/01/2023	42,585							42,585	42,585				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	03/29/2023	(788,687)							(788,687)	(788,687)				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	03/01/2023	587,581							587,581	587,581				
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	03/31/2023	112,482							112,482	112,482				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	03/31/2023	796,480							796,480	796,480				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	03/20/2023	2,302,918							2,302,918	2,302,918				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Liquidation	11/21/2013	01/20/2023									367,959		367,959	367,959	
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	03/01/2023	323,132							323,132	323,132				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	02/13/2023	1,018,511							1,018,511	1,018,511				
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Fund Distribution	07/09/2020	03/24/2023	985,231						96,035	1,081,266	985,231		(96,035)	(96,035)	
000000-00-0	DC Capital Partners Fund III, L.P	Santa Clara	VA	Fund Distribution	06/23/2022	02/28/2023	315,731							315,731	315,731				
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	Amsterdam	NLD	Fund Distribution	06/10/2021	03/02/2023	25,391						2,827	28,218	25,391		(2,827)	(2,827)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	01/05/2023	23,227						941	24,168	23,227		(941)	(941)	
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	03/28/2023	1,265,669							1,265,669	1,265,669				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	03/08/2023	3,457,234							3,457,234	3,457,234				
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	03/31/2023	233,179							233,179	233,179				
000000-00-0	EQT Infrastructure V	Luxembourg	LUX	Fund Distribution	08/13/2021	03/30/2023	270,138						13,447	283,585	270,138		(13,447)	(13,447)	
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	02/23/2023	225,340							225,340	225,340				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	03/31/2023	114,222							114,222	114,222				
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	03/31/2023	1,877,701							1,877,701	1,877,701				
000000-00-0	Fengate Infrastructure Fund IV (U.S.) L.P.	Oakville		Fund Distribution	12/30/2022	03/03/2023	2,024,672							2,024,672	2,024,672				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	03/13/2023	127,857							127,857	127,857				
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fund Distribution	03/06/2020	03/23/2023	416							416	416				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	03/28/2023	121,119							121,119	121,119				
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Fund Distribution	03/30/2015	02/22/2023	1,791,705							1,791,705	1,791,705				
000000-00-0	GGC Neustar Investors, LP	Dover	DE	Liquidation	08/26/2020	01/20/2023	1,508,200	(661,244)				(661,244)		846,956	1,121,845		274,889	274,889	
000000-00-0	GHK Fund I LP	Wilmington	DE	Fund Distribution	10/08/2020	03/10/2023	1,624,125							1,624,125	1,624,125				
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	Fund Distribution	07/15/2020	02/17/2023	2,944,913							2,944,913	2,944,913				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	01/30/2023	547,357							547,357	547,357				
000000-00-0	Granite Global Ventures III, L.P.	Wilmington	DE	Liquidation	11/01/2006	02/24/2023	71,825	23,043				23,043		94,868			(94,868)	(94,868)	
000000-00-0	GreyLion Capital Fund III, LP	Wilmington	DE	Fund Distribution	12/14/2021	02/17/2023	674,988							674,988	674,988				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	03/24/2023	(1,074,377)							(1,074,377)	(1,074,377)				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	02/17/2023	15,287,480							15,287,480	15,287,480				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	01/31/2023	6,933							6,933	6,933				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	02/28/2023	4,422,822							4,422,822	4,422,822				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	01/04/2023	4,962,451							4,962,451	4,962,451				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	01/04/2023	1,889,288							1,889,288	1,889,288				
000000-00-0	Hedosophia Partners V, L.P.	St. Peter Port		Fund Distribution	08/16/2022	02/22/2023	229,863							229,863	229,863				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	03/01/2023	2,267,365						996,411	3,263,775	2,267,365		(996,411)	(996,411)	
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	02/08/2023	219,909							219,909	219,909				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	02/24/2023	109,987							109,987	109,987				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	02/21/2023	760,740							760,740	760,740				
000000-00-0	Investcorp North American Private Equity Fund, LP	Manama		Fund Distribution	02/01/2022	03/13/2023	4,862,238							4,862,238	4,862,238				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	03/30/2023	160,557							160,557	160,557				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	02/24/2023	33,101							33,101	33,101				
000000-00-0	Kelso Investment Associates XI, L.P.	WILMINGTON	DE	Fund Distribution	06/27/2022	03/30/2023	430,779							430,779	430,779				
000000-00-0	Khosla Ventures Seed C, L.P.	Dover	DE	Fund Distribution	08/26/2020	01/03/2023	622,819							622,819	622,819				
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Fund Distribution	08/26/2020	01/25/2023	12,500							12,500	12,500				
000000-00-0	Lanai Holdings I, LLC	Wilmington	DE	Fund Distribution	09/30/2015	02/01/2023	10,628,314							10,628,314	10,628,314				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	02/24/2023	3,792,212							3,792,212	3,792,212				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Leeds Illuminate I, LP	WILMINGTON	US	Fund Distribution	12/30/2022	03/31/2023	643,532							643,532	643,532				
000000-00-0	Levine Leichtman LMM III	WILMINGTON	DE	Fund Distribution	05/12/2021	03/31/2023	83,436							83,436	83,436				
000000-00-0	Linden Structured Capital Fund II, LP	Wilmington	DE	Fund Distribution	01/12/2023	01/12/2023	26,188							26,188	26,188				
000000-00-0	Lumos Investment Holdings, LP	Wilmington	DE	Fund Distribution	04/28/2017	03/09/2023													
000000-00-0	MiddleGround Partners I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	02/09/2023	4,421							4,421	4,421				
000000-00-0	MidOcean Partners VI, LP	WILMINGTON	DE	Fund Distribution	08/24/2022	03/30/2023	24,125							24,125	24,125				
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Fund Distribution	07/10/2015	02/21/2023	182,623							182,623	182,623				
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Fund Distribution	02/21/2020	03/09/2023	3,351,648							3,351,648	3,351,648				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	01/12/2023	252,088							252,088	252,088				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	03/09/2023	3,530,850							3,530,850	3,530,850				
000000-00-0	Nautic Partners X, L.P.	Wilmington	DE	Fund Distribution	01/28/2022	01/03/2023	213,077							213,077	213,077				
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	Liquidation	03/18/2008	01/12/2023	1,804,279							1,804,279	140,375		(1,663,904)	(1,663,904)	
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	03/17/2023	630,472							630,472	630,472				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	03/31/2023	4,212,083							4,212,083	4,212,083				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	03/14/2023	15,822							15,822	15,822				
000000-00-0	NEXT LEVEL HOLDING COMPANY, LLC	Wilmington	DE	Fund Distribution	08/09/2018	01/20/2023	86,304							86,304	86,304				
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	Fund Distribution	12/08/2020	03/09/2023	200,848							200,848	200,848				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	02/13/2023	846,960							846,960	846,960				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	01/11/2023	661,233							661,233	661,233				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	03/09/2023	55,260							55,260	55,260				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	03/28/2023	1,304,879						60,272	1,365,151	1,304,879	(60,272)		(60,272)	
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	01/30/2023	1,307,392							1,307,392	1,307,392				
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Fund Distribution	05/10/2012	01/01/2023	30							30	30				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	02/21/2023	829,738							829,738	829,738				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	03/23/2023	382,880							382,880	382,880				
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Fund Distribution	07/23/2004	03/23/2023	103,878							103,878	103,878				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	03/17/2023	282,690							282,690	282,690				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	03/27/2023	1,385,825							1,385,825	1,385,825				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	03/24/2023	28,426							28,426	28,426				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	02/08/2023	361,047							361,047	361,047				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	03/20/2023	58,330							58,330	58,330				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	03/16/2023	607,566							607,566	607,566				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	03/20/2023	678,495							678,495	678,495				
000000-00-0	Revelstoke III	Wilmington	DE	Fund Distribution	12/29/2021	03/17/2023	1,931,525							1,931,525	1,931,525				
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	02/17/2023	1,579,692							1,579,692	1,579,692				
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	02/17/2023	3,063,645							3,063,645	3,063,645				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	02/10/2023	153,156							153,156	153,156				
000000-00-0	RRE Ventures VIII, L.P.	Wilmington	DE	Fund Distribution	08/24/2021	02/03/2023	8,554							8,554	8,554				
000000-00-0	Series A-2 Unit (KabaFusion)	Boston	US	Fund Distribution	11/01/2022	03/03/2023	3,970,588							3,970,588	3,970,588				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	03/30/2023	1,187,530							1,187,530	1,187,530				
000000-00-0	Southern HVAC (Preferred Equity)	WILMINGTON	DE	Fund Distribution	10/01/2021	01/24/2023	6,930							6,930	6,930				
000000-00-0	Sterling Investment Partners IV, L.P.	WILMINGTON	US	Fund Distribution	08/04/2022	02/24/2023	946,011							946,011	946,011				
000000-00-0	Stonepeak Asia Infrastructure Fund LP (Cayman)	Grand Cayman	CYM	Fund Distribution	12/30/2021	02/09/2023	858,672							858,672	858,672				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington		Fund Distribution	05/19/2020	02/27/2023	740,270							740,270	740,270				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	02/24/2023	93,636							93,636	93,636				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	01/12/2023	238,306							238,306	238,306				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	03/30/2023	341,254							341,254	341,254				
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmtington	DE	Secondary Sale	04/01/2021	01/04/2023	42,762,964	(2,049,535)				(2,049,535)		40,713,429	42,762,977		2,049,535	2,049,535	
000000-00-0	Techmer - Class B-1 Units	Wilmington	US	Fund Distribution	09/01/2022	03/31/2023	15,490							15,490	15,490				
000000-00-0	The Jamison		DE	Fund Distribution	11/03/2020	02/13/2023	495,000							495,000	495,000				
000000-00-0	The Resolute Fund V, LP	Wilmington	DE	Fund Distribution	09/07/2021	01/17/2023	186,714							186,714	186,714				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	02/14/2023	186,167							186,167	186,167				
000000-00-0	Tritium II, L.P.	Dover	DE	Fund Distribution	11/13/2019	02/06/2023	96,408							96,408	96,408				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	02/21/2023	34,818							34,818	34,818				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	01/24/2023	35,465							35,465	35,465				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	01/09/2023	15,902							15,902	15,902				
000000-00-0	Vision Innovation Partners - Preferred Equity	Wilmington	DE	Fund Distribution	04/07/2022	03/31/2023	7,039							7,039	7,039				
000000-00-0	Warburg Pincus Private Equity X, LP	Wilmington	DE	Secondary Sale	04/24/2008	01/11/2023									216,354		216,354	216,354	
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	Fund Distribution	03/14/2019	01/06/2023	975,590							975,590	975,590				
000000-00-0	WCP S-One Holdings LLC	Dover	DE	Fund Distribution	02/01/2018	03/23/2023	2,926,588							2,926,588	2,926,588				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	03/23/2023	461,180							461,180	461,180				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	03/17/2023	854,905							854,905	854,905				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	01/17/2023	148,302							148,302	148,302				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	01/26/2023	44,218							44,218	44,218				
000000-00-0	Wind Point Partners X, L.P.	WILMINGTON	US	Fund Distribution	11/16/2022	02/08/2023	628,499							628,499	628,499				
000000-00-0	WSC Holdings Aggregator LLC	Wilmington	DE	Fund Distribution	07/30/2021	01/20/2023	4,702,815							4,702,815	4,702,815				
000000-00-0	Aviom India Housing Finance Pvt Ltd	New Delhi	IND	Fund Distribution	03/27/2023	03/29/2023	89,846							89,846	89,846				
000000-00-0	HPS Core Senior Lending II (Equity)	Wilmington	US	Fund Distribution	03/29/2023	03/17/2023	500,000							500,000	500,000				
000000-00-0	HPS Strategic Investment Partners V Feeder (Equity)	Wilmington	US	Fund Distribution	03/28/2023	03/31/2023	1,139,739							1,139,739	1,139,739				
000000-00-0	Natla Holdings I LP	WILMINGTON	US	Fund Distribution	03/07/2023	03/07/2023	177,668							177,668	177,668				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							175,395,370	(2,687,736)				(2,687,736)	1,169,933	173,877,566	173,857,612	(1,169,933)	1,149,965	(19,968)	
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	03/27/2023	250,724,911							250,724,911	250,724,911				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	03/01/2023	16,053							16,053	16,053				
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	Fund Distribution	07/11/2011	03/01/2023	48,645							48,645	48,645				
000000-00-0	DWM MICROFINANCE EQUITY FUND I	Luxembourg	LUX	Fund Distribution	03/02/2009	01/09/2023	1,414,634							1,414,634	1,414,634				
000000-00-0	TEIC Holdings LLC	Wilmington	DE	Fund Distribution	02/23/2023	03/28/2023	1,413,000							1,413,000	1,413,000				
000000-00-0	EPP LFG I, LLC	Wilmington	DE	Fund Distribution	11/03/2011	01/30/2023	843,890							843,890	843,890				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	02/28/2023	125,770							125,770	125,770				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	01/31/2023	336,200							336,200	336,200				
000000-00-0	730 Darwin Holdings, LLC	Wilmington	DE	Fund Distribution	09/23/2021	02/17/2023	274,033							274,033	274,033				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	01/18/2023	97							97	97				
000000-00-0	730 Lighting LLC	Wilmington	DE	Fund Distribution	03/30/2022	01/31/2023	146,230							146,230	146,230				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	02/01/2023	19,090							19,090	19,090				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	01/31/2023	320,000							320,000	320,000				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	02/06/2023	1,400,004							1,400,004	1,400,004				
2099999. Joint Venture Interests - Common Stock - Affiliated							257,082,557							257,082,557	257,082,557				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	03/27/2023	27,226						1,112	28,339	27,226	(1,112)		(1,112)	
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	01/04/2023	160,233							160,233	160,233				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	01/04/2023	169,089							169,089	169,089				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	03/03/2023	160,816							160,816	160,816				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	02/28/2023	307,695							307,695	307,695				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	02/09/2023	4,208,770							4,208,770	4,208,770				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	02/09/2023	618,031							618,031	618,031				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	01/27/2023	15,967							15,967	15,967				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	03/23/2023	5,342,451							5,342,451	5,342,451				
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	02/17/2023	17,604							17,604	17,604				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	02/17/2023	173,016							173,016	173,016				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	02/17/2023	100,327							100,327	100,327				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	03/23/2023	69,373							69,373	69,373				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	03/23/2023	1,319,445							1,319,445	1,319,445				
000000-00-0	TGA Peaceable Investor Member 2022 LLC	Wilmington	US	Fund Distribution	08/01/2022	03/28/2023	575,171							575,171	575,171				
000000-00-0	TGA Peaceable Investor Member LLC - Outlook Nine Mile	Wilmington	DE	Fund Distribution	02/05/2021	03/16/2023	8,360,660							8,360,660	8,360,660				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	02/03/2023	2,081							2,081	2,081				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							21,627,955						1,112	21,629,068	21,627,955	(1,112)		(1,112)	
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	Fund Distribution	03/07/2013	03/30/2023	17,199,937							17,199,937	17,199,937				
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA	10/04/2019	03/31/2023	2,800							2,800	2,800				
000000-00-0	Ziemia Fund	Amsterdam	NLD	Fund Distribution	12/29/2009	03/30/2023	3,537,825						840,041	4,377,866	3,537,825	(840,041)		(840,041)	
000000-00-0	TGA The Yield Investor Member LLC	N/A	DE	TIAA	12/23/2021	03/31/2023	123,659							123,659	123,659				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	02/13/2023	1,846,346							1,846,346	1,846,346				
000000-00-0	TGA 601D Operating Member LLC	N/A	DE	TIAA	03/01/2022	03/31/2023	93,120							93,120	93,120				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	03/30/2023	75,340,000							75,340,000	75,340,000				
000000-00-0	ND Properties LLC	N/A	DE	TIAA	08/28/1990	03/31/2023	26,499,006							26,499,006	4,376,661	(22,122,345)		(22,122,345)	
000000-00-0	RAHF IV Shore Hill Member, LLC	N/A	DE	TIAA	07/01/2021	03/31/2023	168,138							168,138	168,138				
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	03/31/2023	42,664,796							42,664,796	41,954,978	(709,819)		(709,819)	
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	03/31/2023	40,997,592							40,997,592	40,315,609	(681,983)		(681,983)	
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	03/31/2023	24,319							24,319	24,319				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	03/31/2023	10,162,954							10,162,954	10,162,954				
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA	10/08/2015	03/31/2023	20,000							20,000	20,000				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	03/31/2023	1,000,005							1,000,005	1,000,005				
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA	08/03/2016	03/31/2023	864,900							864,900	864,900				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	03/31/2023	529,941							529,941	529,941				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	03/31/2023	1,581,087							1,581,087	1,581,087				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	03/31/2023	3,326,462							3,326,462	3,326,462				
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	03/31/2023	709,200							709,200	709,200				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	03/31/2023	388,382							388,382	388,382				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	03/31/2023	64,873							64,873	64,873				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	03/31/2023	1,464,847							1,464,847	1,464,847				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	03/31/2023	18,974,671							18,974,671	18,974,671				
000000-00-0	TGA Minority Interest Holdings LLC	N/A	DE	TIAA	03/01/2022	03/31/2023	267,667							267,667	44,209	(223,458)		(223,458)	
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA	04/29/2021	03/31/2023	300,390							300,390	300,390				
000000-00-0	TGA JL MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2023	1,871,500							1,871,500	1,871,500				
000000-00-0	TGA Creekside Village Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2023	118,750							118,750	118,750				
000000-00-0	TGA PC MCF Investor Member LLC	N/A	DE	TIAA	07/01/2021	03/31/2023	992,750							992,750	992,750				
000000-00-0	TGA ASI Sage Investor Member LLC	N/A	DE	TIAA	10/26/2021	03/31/2023	227,970							227,970	227,970				
000000-00-0	TGA ASI Eagles Landing Investor Member LLC	N/A	DE	TIAA	12/08/2021	03/31/2023	346,465							346,465	346,465				
000000-00-0	TGA JL MCF II Investor Member LLC	N/A	DE	TIAA	01/18/2022	03/31/2023	137,200							137,200	137,200				
2299999. Joint Venture Interests - Real Estate - Affiliated							251,847,552						840,041	252,687,593	228,109,948	(24,577,646)		(24,577,646)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	03/31/2023	68,890							68,890	68,890				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	03/17/2023	77,071							77,071	77,071				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	03/17/2023	88,099							88,099	88,099				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	03/24/2023	205,452							205,452	205,452				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	03/27/2023	19,875							19,875	19,875				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							459,387							459,387	459,387				
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	03/31/2023	2,030,953							2,030,953	2,030,953				
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Fund Distribution	01/25/2018	01/30/2023	1,363,222						59,761	1,422,983	1,363,222	(59,761)		(59,761)	
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA	08/28/2020	03/31/2023	8,801,361							8,801,361	8,801,361				
000000-00-0	Global Real Estate Debt Partners - Fund III (UK)	Senningerberg	LUX	Fund Distribution	05/02/2022	02/06/2023	448,116						35,018	483,134	448,116	(35,018)		(35,018)	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							12,643,652						94,779	12,738,431	12,643,652	(94,779)		(94,779)	
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	01/31/2023	7,983,736							7,983,736	7,983,736				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	03/28/2023	626,642							626,642	626,642				
000000-00-0	Churchill Middle Market CLO V-A Ltd.	George Town	CYM	Fund Distribution	09/02/2021	03/28/2023	2,465,650							2,465,650	2,465,650				

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Churchill Middle Market CLO VI Ltd.	Georgetown	CYM	Fund Distribution	09/09/2022	03/20/2023	2,245,258							2,245,258	2,245,258				
000000-00-0	Churchill Middle Market CLO VII Ltd.	George Town	CYM	Fund Distribution	09/09/2022	03/20/2023	3,206,624							3,206,624	3,206,624				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	03/31/2023	487,009							487,009	487,009				
000000-00-0	Xclusive Staffing Holdings, LLC	Wilmington	DE	Fund Distribution	02/05/2020	03/16/2023	1,540,627							1,540,627	1,540,627				
2599999. Joint Venture Interests - Other - Unaffiliated							18,555,546							18,555,546	18,555,546				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	01/17/2023	1,018,400							1,018,400	1,018,400				
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	01/25/2023	2,425,343							2,425,343	2,425,343				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	03/17/2023	26,227,928							26,227,928	26,227,928				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	02/17/2023	267,844							267,844	267,844				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	02/03/2023	9,247,457							9,247,457	9,247,457				
2699999. Joint Venture Interests - Other - Affiliated							39,186,972							39,186,972	39,186,972				
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE		01/19/2023	02/15/2023								38,800,000	38,800,000				142,137
3299999. Non-collateral Loans - Affiliated														38,800,000	38,800,000				142,137
6099999. Total - Unaffiliated							216,038,258	(2,687,736)				(2,687,736)	1,171,045	214,521,567	214,500,500	(1,171,045)	1,149,965	(21,080)	
6199999. Total - Affiliated							568,298,320						934,820	608,033,140	583,360,716	(24,672,425)		(24,672,425)	142,137
6299999 - Totals							784,336,578	(2,687,736)				(2,687,736)	2,105,865	822,554,707	797,861,216	(25,843,470)	1,149,965	(24,693,505)	142,137

SCHEDULE D - PART 3

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

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06644E-AG-3	GOVERNMENT NATIONAL MORTGAGE 6.260% 03/15/56		03/30/2023	WELLS FARGO		22,144,570	21,500,000	67,295	1.A FE
3617WU-NK-8	GNMA POOL CH3094 3.025% 09/15/49		03/17/2023	WELLS FARGO		33,373,872	33,373,872	59,961	1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		03/01/2023	Interest Capitalization		376,615	376,615		1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		02/01/2023	Interest Capitalization		68,495	68,495		1.A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		03/01/2023	Interest Capitalization		1,452	1,452		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		03/01/2023	Interest Capitalization		251,311	251,311		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		03/01/2023	Interest Capitalization		160,342	160,342		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		03/01/2023	Interest Capitalization		95,686	95,686		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		03/01/2023	Interest Capitalization		153,869	153,869		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		03/01/2023	Interest Capitalization		197,396	197,396		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		03/01/2023	Interest Capitalization		144,588	144,588		1.A
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		03/01/2023	Interest Capitalization		134,583	134,583		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		03/01/2023	Interest Capitalization		100,336	100,336		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		03/01/2023	Interest Capitalization		708,816	708,816		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		03/01/2023	Interest Capitalization		347,724	347,724		1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		03/01/2023	Interest Capitalization		94,189	94,189		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		03/01/2023	Interest Capitalization		137,839	137,839		1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		03/01/2023	Interest Capitalization		147,739	147,739		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		03/01/2023	Interest Capitalization		117,038	117,038		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		03/01/2023	Interest Capitalization		132,023	132,023		1.A
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		03/01/2023	Interest Capitalization		122,311	122,311		1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		03/01/2023	Interest Capitalization		188,968	188,968		1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		03/01/2023	Interest Capitalization		219,174	219,174		1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		03/01/2023	Interest Capitalization		425,059	425,059		1.A
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		03/01/2023	Interest Capitalization		186,867	186,867		1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		03/01/2023	Interest Capitalization		152,128	152,128		1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		03/01/2023	Interest Capitalization		111,953	111,953		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		03/01/2023	Interest Capitalization		81,596	81,596		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		03/01/2023	Interest Capitalization		111,325	111,325		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		03/01/2023	Interest Capitalization		86,912	86,912		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		03/01/2023	Interest Capitalization		119,923	119,923		1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		03/01/2023	Interest Capitalization		23,165	23,165		1.A
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		01/10/2023	BANK OF AMERICA		8,623,622	10,496,611	25,367	1.A
38383H-TP-4	GOVERNMENT NATIONAL MORTGAGE 3.000% 01/16/44		03/16/2023	Interest Capitalization		52,549	52,549		1.A
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		01/10/2023	BANK OF AMERICA		9,206,836	11,253,581	27,196	1.A
38383H-TR-0	GOVERNMENT NATIONAL MORTGAGE 3.000% 09/20/43		03/20/2023	Interest Capitalization		56,338	56,338		1.A
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		4,142,808	4,881,968	15,731	1.A
38383H-TT-6	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/20/41		03/20/2023	Interest Capitalization		32,601	32,601		1.A
38383M-F7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS Z 2.500% 01/20/52		03/01/2023	Interest Capitalization		313,476	313,476		1.A
38383M-G3-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS ZE 3.000% 12/20/51		03/01/2023	Interest Capitalization		116,766	116,766		1.A
38383V-MA-3	GOVERNMENT NATIONAL MORTGAGE 4.000% 05/16/41		01/04/2023	GOLDMAN SACHS & COMPANY		36,075,124	39,345,739	126,781	1.A
38383V-ME-5	GOVERNMENT NATIONAL MORTGAGE A 4.000% 03/20/41		01/09/2023	GOLDMAN SACHS & COMPANY		34,350,068	37,427,612	120,600	1.A
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		01/01/2023	GOLDMAN SACHS & COMPANY		1,174,420		25,043	1.A
38383Y-RE-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-160 CLASS BZ 3.000% 03/20/52		03/01/2023	Interest Capitalization		94,860	94,860		1.A Z
91282C-FV-8	US TREASURY N B 4.125% 11/15/32		01/18/2023	CITIGROUP GLOBAL MARKETS INC		265,634,766	250,000,000	1,880,180	1.A FE
91282C-GB-1	US TREASURY N B 3.875% 12/31/29		01/11/2023	Various		1,358,478,279	1,341,450,000	1,418,544	1.A FE
91282C-GC-9	US TREASURY N B 3.875% 12/31/27		01/18/2023	MORGAN STANLEY & CO. INC.		387,510,938	380,000,000	813,536	1.A FE
91282C-GH-8	US TREASURY N B 3.500% 01/31/28		02/21/2023	Various		417,750,273	421,000,000	123,950	1.A

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91282C-GJ-4	US TREASURY N B 3.500% 01/31/30		02/02/2023	Various		932,830,611	933,970,000	219,276	1.A FE
91282C-GM-7	US TREASURY NB 3.500% 02/15/33		03/02/2023	Various		704,839,012	717,014,000	43,218	1.A
91282C-GN-5	US TREASURY N B 4.625% 02/28/25		03/03/2023	DEUTSCHE BANK SECURITIES INCOR		47,748,750	48,000,000	36,196	1.A
91282C-GP-0	US TREASURY NB 4.000% 02/29/28		03/08/2023	Various		460,698,105	464,500,000	36,359	1.A
91282C-GQ-8	US TREASURY NB 4.000% 02/28/30		02/28/2023	JP MORGAN SECURITIES		903,885,623	906,151,000	37,875	1.A
BCCXQB-GB-4	GOVERNMENT NATIONAL MORTGAGE 4.500% 08/16/40		01/01/2023	GOLDMAN SACHS & COMPANY		(1,517,383)	(8,925,782)	(32,356)	1.A
BCCXQB-GD-0	GOVERNMENT NATIONAL MORTGAGE 4.000% 10/16/40		01/01/2023	GOLDMAN SACHS & COMPANY		(20,423,721)	(22,079,698)	(71,146)	1.A
0109999999. Subtotal - Bonds - U.S. Governments						5,612,392,585	5,595,224,915	4,973,606	XXX
G2242#-AC-7	Coats Group Finance Company Lt 5.260% 02/16/28		01/19/2023	BNP PARIBAS		40,000,000	40,000,000		4.B Z
G2242#-AD-5	Coats Group Finance Company Lt 5.370% 02/16/30		01/19/2023	BNP PARIBAS		10,000,000	10,000,000		4.B Z
12802D-2L-9	CAISSE D AMORT DETTE SOC SERIES 144A 4.000% 01/25/26	D	01/18/2023	SOCIETE GENERALE		3,497,550	3,500,000		1.C FE
195325-EG-6	REPUBLIC OF COLOMBIA 7.500% 02/02/34	D	01/24/2023	JP MORGAN SECURITIES		4,590,914	4,625,000		3.A FE
221597-CR-6	COSTA RICA GOVERNMENT SERIES 144A 6.550% 04/03/34	D	03/27/2023	JP MORGAN SECURITIES		7,825,000	7,825,000		4.A FE
445545-AT-3	HUNGARY SERIES 144A 6.750% 09/25/52	D	01/04/2023	JP MORGAN SECURITIES		6,701,030	7,000,000		2.B FE
455780-DR-4	REPUBLIC OF INDONESIA 4.850% 01/11/33	D	01/04/2023	HSBC SECURITIES USA INC		8,359,700	8,525,000		2.B FE
46514B-RA-7	STATE OF ISRAEL 4.500% 01/17/33	D	01/10/2023	CITIBANK N.A. NEW YORK MUREX		15,211,107	15,300,000		1.E FE
50048M-DJ-6	KOMMUNALBANKEN AS SERIES 144A 4.000% 01/19/28	D	01/11/2023	RBC DAIN RAUSCHER INC.		11,993,520	12,000,000		1.A FE
617726-AN-4	KINGDOM OF MOROCCO SERIES 144A 5.950% 03/08/28	D	03/01/2023	MORGAN J.P. SECURITIES INC.		8,373,019	8,470,000		3.A FE
617726-AP-9	KINGDOM OF MOROCCO 6.500% 09/08/33	D	03/01/2023	MORGAN J.P. SECURITIES INC.		10,519,016	10,600,000		3.A FE
699149-AK-6	REPUBLIC OF PARAGUAY SERIES 144A 2.739% 01/29/33	D	01/01/2023	U.S. BANCORP LIBRA				48	3.A FE
731011-AW-2	REPUBLIC OF POLAND 5.500% 04/04/53	D	03/29/2023	Various		27,771,440	28,074,000		1.G FE
77586R-AQ-3	ROMANIA SERIES 144A 6.625% 02/17/28	D	01/05/2023	HSBC SECURITIES USA INC		1,693,319	1,700,000		2.C FE
78392B-AF-4	SK HYNIX INC SERIES 144A SERIES 144A 6.500% 01/17/33	D	01/10/2023	CITIGROUP GLOBAL MARKETS INC		3,936,400	4,000,000		2.C FE
80413T-AC-3	SAUDI INTERNATIONAL BOND SR UNSEC 4.500% 10/26/46	D	03/30/2023	MORGAN STANLEY & CO. INC.		4,853,750	5,500,000	107,938	1.F FE
80413T-BE-8	SAUDI INTERNATIONAL BOND SERIES 144A 5.000% 01/18/53	D	01/11/2023	MORGAN J.P. SECURITIES INC.		11,122,400	12,000,000		1.F FE
817477-AG-7	REPUBLIC OF SERBIA SERIES 144A 6.250% 05/26/28	D	01/19/2023	DEUTSCHE BANK SECURITIES INCOR		996,270	1,000,000		3.A FE
91087B-AU-4	UNITED MEXICAN STATES 5.400% 02/09/28	D	01/03/2023	BANK OF AMERICA		2,769,533	2,775,000		2.B FE
0309999999. Subtotal - Bonds - All Other Governments						180,213,968	182,894,000	107,986	XXX
13063D-3T-3	CALIFORNIA ST 5.200% 03/01/43		03/09/2023	WELLS FARGO		57,478,274	59,465,000		1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						57,478,274	59,465,000		XXX
167505-KG-0	CHICAGO IL BRD OF EDU 6.038% 12/01/29		01/19/2023	U.S. BANCORP LIBRA		3,468,575	3,550,000	29,393	3.B FE
167505-NG-7	CHICAGO IL BRD OF EDU 6.319% 11/01/29		01/05/2023	U.S. BANCORP LIBRA		9,498,202	9,805,000	117,031	3.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						12,966,777	13,355,000	146,424	XXX
007110-AD-1	ADMINISTRATORS OF THE TULANE E 5.250% 02/15/48		03/02/2023	SUNTRUST CAPITAL MARKETS		32,959,920	34,500,000	105,656	1.E FE
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE SERIES A 3.121% 07/01/51		03/07/2023	U.S. BANCORP LIBRA		13,738,248	19,100,000	112,599	1.E FE
20753X-AF-1	FANNIE MAE CAS SERIES 2022-R03 CLASS 1B1 144A 10.810% 03/25/42		02/24/2023	MORGAN STANLEY & CO. INC.		1,306,250	1,250,000	373	3.C FE
20754N-AQ-8	FANNIE MAE CAS SERIES 2022-R06 CLASS 1B1 144A 10.910% 05/25/42		02/23/2023	Various		6,277,875	5,950,000	28,723	3.C FE
20755A-AD-4	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B1 144A 10.110% 01/25/43		03/02/2023	Various		12,557,265	12,468,000	7,323	3.C FE
20755A-AE-2	FANNIE MAE CAS SERIES 2023-R02 CLASS 1B2 144A 12.460% 01/25/43		03/13/2023	WELLS FARGO		12,728,000	12,788,000	43,207	4.C FE
207932-AF-1	FANNIE MAE CAS SERIES 2023-R01 CLASS 1B1 144A 9.660% 12/25/42		01/25/2023	Various		14,356,563	14,300,000	4,731	3.A FE
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		03/01/2023	Interest Capitalization		153,106	153,106		1.A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		03/01/2023	Interest Capitalization		139,825	139,825		1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		03/01/2023	Interest Capitalization		362,505	362,505		1.A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		03/01/2023	Interest Capitalization		246,188	246,188		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		03/01/2023	Interest Capitalization		206,396	206,396		1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		03/01/2023	Interest Capitalization		236,090	236,090		1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		01/01/2023	Interest Capitalization		87,513	87,513		1.A
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		03/01/2023	Interest Capitalization		144,032	144,032		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		03/01/2023	Interest Capitalization		101,739	101,739		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		03/01/2023	Interest Capitalization		135,863	135,863		1.A

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3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		03/01/2023	Interest Capitalization		257,966	257,966		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		03/01/2023	Interest Capitalization		207,028	207,028		1.A
3136AC-EV-9	FANNIE MAE SERIES 2013-10 CLASS ZN 3.000% 02/25/43		03/01/2023	Interest Capitalization		156,441	156,441		1.A
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		03/01/2023	Interest Capitalization		248,844	248,844		1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		03/01/2023	Interest Capitalization		353,501	353,501		1.A
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		03/01/2023	Interest Capitalization		299,086	299,086		1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		03/01/2023	Interest Capitalization		23,161	23,161		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		03/01/2023	Interest Capitalization		246,052	246,052		1.A
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		03/01/2023	Interest Capitalization		184,900	184,900		1.A
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		03/01/2023	Interest Capitalization		283,693	283,693		1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		03/01/2023	Interest Capitalization		339,652	339,652		1.A
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		03/01/2023	Interest Capitalization		92,367	92,367		1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		03/01/2023	Interest Capitalization		438,410	438,410		1.A
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		03/01/2023	Interest Capitalization		391,110	391,110		1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		03/01/2023	Interest Capitalization		482,642	482,642		1.A
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		03/01/2023	Interest Capitalization		134,473	134,473		1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		03/01/2023	Interest Capitalization		192,869	192,869		1.A
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		03/01/2023	Interest Capitalization		189,066	189,066		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		03/01/2023	Interest Capitalization		191,954	191,954		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		03/01/2023	Interest Capitalization		361,574	361,574		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		03/01/2023	Interest Capitalization		272,137	272,137		1.A
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		03/01/2023	Interest Capitalization		200,358	200,358		1.A
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		03/01/2023	Interest Capitalization		578,621	578,621		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		03/01/2023	Interest Capitalization		248,443	248,443		1.A
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		03/01/2023	Interest Capitalization		282,744	282,744		1.A
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		03/01/2023	Interest Capitalization		117,425	117,425		1.A
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		03/01/2023	Interest Capitalization		261,974	261,974		1.A
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		03/01/2023	Interest Capitalization		359,818	359,818		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		03/01/2023	Interest Capitalization		216,982	216,982		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		03/01/2023	Interest Capitalization		326,879	326,879		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		03/01/2023	Interest Capitalization		180,940	180,940		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		03/01/2023	Interest Capitalization		170,831	170,831		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		03/01/2023	Interest Capitalization		204,968	204,968		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		03/01/2023	Interest Capitalization		173,463	173,463		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		03/01/2023	Interest Capitalization		175,081	175,081		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		03/01/2023	Interest Capitalization		204,281	204,281		1.A
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		03/01/2023	Interest Capitalization		90,489	90,489		1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		03/01/2023	Interest Capitalization		182,032	182,032		1.A
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		03/01/2023	Interest Capitalization		170,414	170,414		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		03/01/2023	Interest Capitalization		259,883	259,883		1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		03/01/2023	Interest Capitalization		128,502	128,502		1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		03/01/2023	Interest Capitalization		223,869	223,869		1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		03/01/2023	Interest Capitalization		99,935	99,935		1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		03/01/2023	Interest Capitalization		425,882	425,882		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		03/01/2023	Interest Capitalization		154,824	154,824		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		03/01/2023	Interest Capitalization		150,295	150,295		1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		03/01/2023	Interest Capitalization		391,296	391,296		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		03/01/2023	Interest Capitalization		249,839	249,839		1.A

SCHEDULE D - PART 3

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

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3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		03/01/2023	Interest Capitalization		127,015	127,015		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		03/01/2023	Interest Capitalization		122,685	122,685		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		03/01/2023	Interest Capitalization		150,932	150,932		1.A
3136B1-3S-1	FANNIE MAE SERIES 2018-44 CLASS PZ 3.500% 06/25/48		03/01/2023	Interest Capitalization		105,061	105,061		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		03/01/2023	Interest Capitalization		169,668	169,668		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		03/01/2023	Interest Capitalization		109,285	109,285		1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		03/01/2023	Interest Capitalization		229,896	229,896		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		03/01/2023	Interest Capitalization		242,984	242,984		1.A
3136BM-ET-1	FANNIE MAE SERIES 2022-11 CLASS BZ 3.000% 02/25/51		03/01/2023	Interest Capitalization		98,596	98,596		1.A
3136BM-PM-4	FANNIE MAE SERIES 2022-17 CLASS ZH 3.000% 03/25/52		03/01/2023	Interest Capitalization		212,231	212,231		1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		03/01/2023	Interest Capitalization		197,902	197,902		1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		03/01/2023	Interest Capitalization		240,675	240,675		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		03/01/2023	Interest Capitalization		143,111	143,111		1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		03/01/2023	Interest Capitalization		205,208	205,208		1.A
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		03/01/2023	Interest Capitalization		412,698	412,698		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		03/01/2023	Interest Capitalization		280,094	280,094		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		03/01/2023	Interest Capitalization		103,112	103,112		1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		03/01/2023	Interest Capitalization		178,457	178,457		1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		03/01/2023	Interest Capitalization		108,724	108,724		1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		03/01/2023	Interest Capitalization		37,109	37,109		1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		03/01/2023	Interest Capitalization		352,071	352,071		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		03/01/2023	Interest Capitalization		245,357	245,357		1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		03/01/2023	Interest Capitalization		244,446	244,446		1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		03/01/2023	Interest Capitalization		98,706	98,706		1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		03/01/2023	Interest Capitalization		262,203	262,203		1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		03/01/2023	Interest Capitalization		210,763	210,763		1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		03/01/2023	Interest Capitalization		297,832	297,832		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		03/01/2023	Interest Capitalization		105,526	105,526		1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		03/01/2023	Interest Capitalization		288,595	288,595		1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		03/01/2023	Interest Capitalization		166,445	166,445		1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		03/01/2023	Interest Capitalization		87,392	87,392		1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		03/01/2023	Interest Capitalization		142,412	142,412		1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		03/01/2023	Interest Capitalization		148,369	148,369		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		03/01/2023	Interest Capitalization		212,410	212,410		1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		03/01/2023	Interest Capitalization		193,150	193,150		1.A
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		03/01/2023	Interest Capitalization		237,337	237,337		1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		03/01/2023	Interest Capitalization		156,839	156,839		1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		03/01/2023	Interest Capitalization		218,548	218,548		1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		03/01/2023	Interest Capitalization		521,169	521,169		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		03/01/2023	Interest Capitalization		176,020	176,020		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		03/01/2023	Interest Capitalization		324,774	324,774		1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		03/01/2023	Interest Capitalization		98,928	98,928		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		03/01/2023	Interest Capitalization		136,926	136,926		1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		03/01/2023	Interest Capitalization		22,786	22,786		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		03/01/2023	Interest Capitalization		223,410	223,410		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		03/01/2023	Interest Capitalization		633,851	633,851		1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		03/01/2023	Interest Capitalization		202,474	202,474		1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		03/01/2023	Interest Capitalization		303,578	303,578		1.A

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

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3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		03/01/2023	Interest Capitalization		229,810	229,810		1.A
3137BJ-ZL-0	FREDDIE MAC SERIES 4483 CLASS ZX 4.150% 06/15/44		03/01/2023	Interest Capitalization		342,266	342,266		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		03/01/2023	Interest Capitalization		224,156	224,156		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		03/01/2023	Interest Capitalization		163,911	163,911		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		03/01/2023	Interest Capitalization		85,932	85,932		1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		03/01/2023	Interest Capitalization		108,229	108,229		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		03/01/2023	Interest Capitalization		263,935	263,935		1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		03/01/2023	Interest Capitalization		107,600	107,600		1.A
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		01/01/2023	Interest Capitalization		71,525	71,525		1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		03/01/2023	Interest Capitalization		147,340	147,340		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		03/01/2023	Interest Capitalization		180,281	180,281		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		03/01/2023	Interest Capitalization		337,084	337,084		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		03/01/2023	Interest Capitalization		178,965	178,965		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		03/01/2023	Interest Capitalization		201,239	201,239		1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		03/01/2023	Interest Capitalization		233,764	233,764		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		03/01/2023	Interest Capitalization		107,290	107,290		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		03/01/2023	Interest Capitalization		134,158	134,158		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		03/01/2023	Interest Capitalization		226,645	226,645		1.A
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		01/01/2023	Interest Capitalization		239,378	239,378		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		03/01/2023	Interest Capitalization		164,739	164,739		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		03/01/2023	Interest Capitalization		162,127	162,127		1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		03/01/2023	Interest Capitalization		199,958	199,958		1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		03/01/2023	Interest Capitalization		183,190	183,190		1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		03/01/2023	Interest Capitalization		113,464	113,464		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		03/01/2023	Interest Capitalization		136,905	136,905		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		03/01/2023	Interest Capitalization		124,638	124,638		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		03/01/2023	Interest Capitalization		150,946	150,946		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		03/01/2023	Interest Capitalization		280,301	280,301		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		03/01/2023	Interest Capitalization		185,613	185,613		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		03/01/2023	Interest Capitalization		135,775	135,775		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		03/01/2023	Interest Capitalization		196,410	196,410		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		03/01/2023	Interest Capitalization		96,961	96,961		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		03/01/2023	Interest Capitalization		21,687	21,687		1.A
3137H3-UX-8	FREDDIE MAC SERIES 5159 CLASS Z 2.500% 09/25/50		03/01/2023	Interest Capitalization		66,146	66,146		1.A
3137H3-XC-1	FREDDIE MAC SERIES 5160 CLASS Z 2.500% 11/25/51		03/01/2023	Interest Capitalization		118,225	118,225		1.A
3137H6-AW-5	FREDDIE MAC SERIES 5199 CLASS NZ 3.000% 03/25/52		03/01/2023	Interest Capitalization		101,382	101,382		1.A
3137H6-UU-7	FREDDIE Mac 3.000% 04/25/52		03/01/2023	Interest Capitalization		130,793	130,793		1.A
35564K-H7-7	FREDDIE MAC STACR SERIES 2022-DNA6 CLASS M2 144A 10.310% 09/25/42		02/24/2023	Various		14,577,500	14,000,000	4,360	2.C
35564K-L7-2	FREDDIE MAC STACR SERIES 2022-DNA7 CLASS M2 144A 11.560% 03/25/52		02/24/2023	Various		17,941,125	16,400,000	118,833	3.C FE
35564K-P9-4	FREDDIE MAC STACR SERIES 2023-DNA1 CLASS M2 144A 10.398% 03/25/43		03/06/2023	BANK OF AMERICA		23,000,000	23,000,000		3.C FE
35564K-VE-6	FREDDIE MAC STACR SERIES 2022-DNA3 CLASS M2 144A 8.910% 04/25/42		01/19/2023	Various		7,401,563	7,500,000	41,963	3.B FE
35564K-XW-4	FREDDIE MAC STACR SERIES 2022-DNA4 CLASS B1 144A 10.810% 05/25/42		02/15/2023	NOMURA SECURITIES INTL INC.		4,238,375	4,100,000	27,662	4.B FE
35564K-YW-3	FREDDIE MAC STACR SERIES 2022-DNA5 CLASS M2 144A 11.310% 06/25/42		02/17/2023	Various		4,854,375	4,500,000	38,710	4.A FE
57587G-YN-9	MASSACHUSETTS ST HSG FIN AGY H SERIES 228 5.523% 12/01/38		02/23/2023	RAYMOND JAMES		2,000,000	2,000,000		1.B FE
57587G-YP-4	MASSACHUSETTS ST HSG FIN AGY H SERIES 228 5.623% 06/01/42		02/23/2023	RAYMOND JAMES		2,000,000	2,000,000		1.B FE
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B 3.384% 06/01/51		03/02/2023	BANK OF AMERICA		2,174,370	3,300,000	29,469	1.F FE
62620H-HR-6	MUNI ELEC AUTH OF GA SERIES B 5.890% 07/01/33		01/13/2023	GOLDMAN SACHS & COMPANY		1,500,000	1,500,000		2.A FE
64578E-MQ-7	NEW JERSEY ST ECON DEV AUTH SERIES A 5.198% 03/01/31		01/20/2023	LOOP CAPITAL MARKET L.L.C.		800,000	800,000		2.A FE

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64578E-MR-5	NEW JERSEY ST ECON DEV AUTH SERIES A 5.298% 03/01/32		01/20/2023	LOOP CAPITAL MARKET L.L.C.		780,000	780,000		2.A FE
64578E-MS-3	NEW JERSEY ST ECON DEV AUTH SERIES A 5.397% 03/01/33		01/20/2023	LOOP CAPITAL MARKET L.L.C.		740,000	740,000		2.A FE
64971X-6R-4	NEW YORK CITY NY TRANSITIONAL SERIES F-3 5.130% 02/01/35		03/28/2023	JP MORGAN SECURITIES		3,569,948	3,540,000	3,531	1.A FE
64971X-6S-2	NEW YORK CITY NY TRANSITIONAL SERIES F-3 5.150% 02/01/36		03/28/2023	JP MORGAN SECURITIES		5,971,441	5,935,000	5,943	1.A FE
74447C-AC-3	PUBLIC FIN AUTH WI FEDERAL LEA 6.145% 08/01/28		01/24/2023	MESIROW FINANCIAL		3,505,495	3,500,000	50,782	2.B FE
91476P-YV-4	UNIV OK REVENUES SERIES B 5.779% 07/01/48		03/08/2023	GOLDMAN SACHS & COMPANY		3,620,000	3,620,000		1.D FE
977100-JD-9	WISCONSIN ST GEN FUND ANNUAL A SERIES A 4.864% 05/01/36		01/25/2023	JEFFERIES & CO. INC.		1,750,000	1,750,000		1.C FE
BCC397-VF-2	FANNIE MAE 3.000% 02/25/43		03/03/2023	BANK OF AMERICA		27,558,346	33,464,266	83,661	1.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						251,237,438	262,116,045	707,526	XXX
Z00017-DD-4	JAY VALENTINE NA-SUB-UNSEC 0.000% 10/04/27		01/01/2023	Interest Capitalization		44,476	44,476		5.B GI
000000-00-0	PETROS PACE FINANCE 2020-2 SUB 5.115% 09/30/52		01/01/2023	DIRECT		(450,101)	(450,101)		2.B Z
000000-00-0	PETROS PACE FINANCE 2020-2 SUB 5.760% 09/30/52		01/01/2023	DIRECT		(22,438,037)	(22,438,037)		2.B Z
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		03/15/2023	Interest Capitalization		78,112	78,112		5.B FE
00401Y-AA-8	ACADEMY LTD SERIES 144A 6.000% 11/15/27		02/01/2023	CREDIT SUISSE SECURITIES US LL		1,525,875	1,565,000	20,345	3.B FE
00834J-AA-8	AFFIRM INC SERIES 2023-A CLASS A 144A 6.610% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		9,999,783	10,000,000		1.A FE
00834J-AB-6	AFFIRM INC SERIES 2023-A CLASS B 144A 7.180% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		5,549,179	5,550,000		1.C FE
00834J-AC-4	AFFIRM INC SERIES 2023-A CLASS C 144A 8.120% 01/18/28		01/19/2023	CITIGROUP GLOBAL MARKETS INC		4,999,381	5,000,000		1.F FE
00834W-AB-7	AFFIRM INC SERIES 2022-A CLASS B 144A 4.640% 05/17/27		02/23/2023	RBC DAIN RAUSCHER INC.		1,241,348	1,300,000	2,011	1.C FE
02311#-AB-2	AMAROK HOLDINGS LLC 6.860% 03/31/38		03/10/2023	DIRECT		15,000,000	15,000,000		2.C PL
031162-DT-4	AMGEN INC 5.650% 03/02/53		02/15/2023	CITIGROUP GLOBAL MARKETS INC		1,797,408	1,800,000		2.A FE
03740L-AG-7	AON CORP AON GLOBAL HOLD 5.350% 02/28/33		02/23/2023	MORGAN STANLEY & CO. INC.		2,449,437	2,450,000		2.A FE
03789X-AF-5	APPLEBEES IHOP FUNDING LLC SERIES 2023-1A CLASS A2 144A 7.824% 03/05/53		03/29/2023	GUGGENHEIM CAPITAL MARKETS LLC		21,000,000	21,000,000		2.B FE
03881N-A@-6	ARBOR REALTY TRUST-INC. 7.750% 03/30/26		03/09/2023	PIPER SANDLER COMPANIES		37,000,000	37,000,000		1.F Z
039482-AE-4	ARCHER DANIELS MIDLAND C 4.500% 08/15/33		03/29/2023	Various		9,942,698	10,000,000		1.F FE
042858-AD-2	ARRW 2019-2 M1 MEZ AFC 4.760% 04/25/49		01/23/2023	WELLS FARGO		6,387,500	7,000,000	22,213	1.A
05377R-GV-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2023-3A CLASS B 144A 6.120% 02/22/28		03/30/2023	CITIGROUP GLOBAL MARKETS INC		1,899,472	1,900,000		1.F FE
05379B-E@-2	AVISTA CORP SR-SEC 5.660% 04/01/53		03/29/2023	DIRECT		35,000,000	35,000,000		1.G Z
05601D-AC-7	BREX INC SERIES 2022-1 CLASS A 144A 4.630% 07/15/25		03/14/2023	MITSUBISHI UFJ SECURITIES USA		974,570	1,000,000	129	1.F FE
05606D-AS-7	BX TRUST SERIES 2022-PSB CLASS A 144A 7.278% 08/15/39		03/14/2023	SANTANDER SECURITIES INC.		3,941,895	3,954,252	770	1.A
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		02/03/2023	JP MORGAN SECURITIES		1,803,597	1,934,801	1,193	2.C FE
05609K-AA-7	BX TRUST SERIES 2021-XL2 CLASS A 144A 5.373% 10/15/36		01/27/2023	DEUTSCHE BANK SECURITIES INCOR		13,445,374	13,816,698	30,947	1.A
06540A-AJ-0	BANK SERIES 2019-BN20 CLASS C 3.655% 09/15/61		03/06/2023	BARCLAYS BANK PLC		11,333,953	14,654,000	10,416	2.B
06540B-BD-0	BANK SERIES 2019-BN21 CLASS A5 2.851% 10/17/52		02/06/2023	WELLS FARGO		675,836	759,000	421	1.A
06540B-BG-3	BANK SERIES 2019-BN21 CLASS AS 3.093% 10/15/52		01/12/2023	OPPENHEIMER & CO INC		885,859	1,000,000	1,375	1.A
06540M-BQ-7	BANK SERIES 2022-BNK41 CLASS AS 3.790% 04/15/32		03/01/2023	BANK OF AMERICA		4,393,555	5,000,000	1,053	1.A
06616P-AC-1	BANKERS HEALTHCARE GROUP SEC SERIES 2020-A CLASS C 144A 5.170% 09/17/31		02/09/2023	JP MORGAN SECURITIES		1,864,375	2,000,000	7,468	2.B FE
06650A-AJ-6	BANK 2017-BNK8 B SUB CSTR 3.952% 11/15/50		02/06/2023	Various		4,193,801	4,794,000	1,873	1.A
07030U-A#-9	BASTION FUNDING I LLC 11.735% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		5,300,000	5,300,000		4.B Z
07030U-A*-3	BASTION FUNDING I LLC 7.119% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		80,200,000	80,200,000		4.B Z
07030U-A@-1	BASTION FUNDING I LLC 8.057% 04/25/38		01/31/2023	CANTOR FITZGERALD & CO.		8,000,000	8,000,000		2.C PL
08162B-BE-1	BMARK 2019-B11 A5 3.542% 05/15/52		01/26/2023	JP MORGAN SECURITIES		3,271,406	3,500,000	9,987	1.A
08162B-BJ-0	BMARK 2019-B11 AS SUB 3.784% 05/15/52		03/20/2023	BMO CAPITAL MARKETS		2,442,653	2,750,000	6,070	1.A
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		03/23/2023	StoneX Group Inc		2,101,992	2,700,000	4,434	1.A
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C 2.563% 02/15/54		02/27/2023	SG AMERICAS SECURITIES LLC		1,082,151	1,540,000		1.D
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.584% 03/15/54		02/24/2023	CITIGROUP GLOBAL MARKETS INC		3,294,844	4,000,000	7,753	1.A
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5 2.390% 07/15/54		03/14/2023	JP MORGAN SECURITIES		4,051,367	5,000,000	4,979	1.A
10806*-AC-9	BRIDGE INV GROUP LLC 5.990% 03/29/30		01/20/2023	DEUTSCHE BANK SECURITIES		71,000,000	71,000,000		1.G Z
115637-AU-4	BROWN FORMAN CORP 4.750% 04/15/33		03/28/2023	Various		6,848,324	6,850,000	2,309	1.G FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12515D-AT-1	CD 2017-CD4 AM SUB 3.746% 05/10/50		01/19/2023	BREAN MURRAY CARRET & CO. LLC.		1,351,911	1,444,627	3,458	1.A
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		01/10/2023	DIRECT		48,000,000	48,000,000		4.B Z
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		01/10/2023	DIRECT		19,000,000	19,000,000		4.B Z
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		03/01/2023	Interest Capitalization		9,122	9,122		1.A FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		03/01/2023	Interest Capitalization		3,259	3,259		1.A FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		02/01/2023	Interest Capitalization		249	249		1.A FM
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		01/01/2023	Interest Capitalization		146,903	146,903		2.A
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A 2.865% 11/13/39		03/20/2023	Various		1,115,287	1,370,000	1,459	1.A
12654Y-AL-3	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS E 144A 2.996% 11/13/39		03/07/2023	PERFORMANCE TRUST CAP		978,750	1,500,000	999	2.C
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.287% 11/25/56		01/01/2023	BTIG L.L.C.				17,557	1.A
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 5.560% 01/25/35		03/01/2023	Interest Capitalization		768	768		6. FM
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		01/01/2023	Interest Capitalization		7,440	7,440		1.A
12763#-AA-6	Healthcare Properties LLC 5.920% 10/31/44		01/01/2023	GRANDBRIDGE REAL ESTATE CAPITL		9,369,577	9,369,577		1.D
12765#-AA-4	CGA Capital Credit Lease-Backe 6.033% 04/10/53		01/01/2023	CGA CAPITAL		73,918,534	73,918,534		2.B Z
12767@-AA-4	CGA CAP CR LEASE-BKD PASS-THRU 6.010% 03/15/55		01/01/2023	CGA CAPITAL		76,850,000	76,850,000		2.C Z
12778#-AA-9	OCHSNER CLINIC FOUNDATION 6.000% 04/15/43		01/01/2023	CB RICHARD ELLIS		18,000,613	18,000,613		1.G Z
15189X-BB-3	CENTERPOINT ENER HOUSTON 4.950% 04/01/33		03/20/2023	MITSUBISHI UFJ SECURITIES USA		10,224,990	10,250,000		1.F FE
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		03/01/2023	Interest Capitalization		10,359	10,359		1.A FM
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ 2.869% 08/10/56		03/27/2023	BANK OF AMERICA		1,754,531	2,000,000	4,462	1.A
17328H-BG-5	CITIGROUP COMMERCIAL MORTGAGAE SERIES 2019-GC43 CLASS AS 3.300% 11/10/52		01/17/2023	WELLS FARGO		873,750	1,000,000	1,650	1.A
17858P-A@-0	City of Hope 5.810% 11/15/27		01/01/2023	RBC CAPITAL MARKETS		60,000,000	60,000,000		1.F FE
19521U-AE-3	COLOGIX DATA CENTERS ISSUER LL SERIES 2021-1A CLASS C 144A 5.990% 12/26/51		03/14/2023	BANK OF AMERICA		1,588,875	1,900,000	6,639	3.C FE
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		01/01/2023	Interest Capitalization		(89,433)	(89,433)		6. *
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		03/10/2023	Interest Capitalization		3,513,063	3,513,063		1.B
23802W-AL-5	DATABANK ISSUER LLC SERIES 2023-1A CLASS A2 144A 5.116% 02/25/53		02/23/2023	DEUTSCHE BANK SECURITIES INCOR		22,823,948	24,750,000		1.G PL
24715@-AW-4	DELOITTE LLP 3.760% 05/07/35		01/01/2023	SEA PORT GROUP THE LLC		8,789,748	10,200,000	60,724	1.F
24765*-AA-3	DELTA EPSILON DEL INC Petershi 5.510% 08/24/29		01/01/2023	BANK OF AMERICA SECURITIES LLC		(24,000,000)	(24,000,000)		1.F FE
24765*-AB-1	DELTA EPSILON DEL INC Petershi 5.540% 08/24/32		01/01/2023	BANK OF AMERICA SECURITIES LLC		24,000,000	24,000,000		1.F FE
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		01/12/2023	BANK OF AMERICA		2,507,089	2,736,250	13,377	2.B FE
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 3.941% 07/25/34		03/01/2023	Interest Capitalization		26,199	26,199		1.A FM
30304@-AB-4	FG INVENTORY LLC 8.710% 10/25/26		03/22/2023	WELLS FARGO		37,500,000	37,500,000		1.E Z
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		01/01/2023	WATERWAY CAPITAL		(38,406)	(38,406)		1.B PL
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		01/01/2023	WATERWAY CAPITAL		38,406	38,406		1.E PL
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		03/01/2023	Interest Capitalization		295	295		1.A FM
33830G-AA-9	FIVE CORNERS FND TR III 5.791% 02/15/33		03/01/2023	CREDIT SUISSE SECURITIES US LL		15,000,000	15,000,000		1.G FE
33938M-A@-8	Flexential Issuer LLC and Flex 7.000% 12/26/52		01/01/2023	GUGGENHEIM SECURITIES		24,689,888	25,000,000		1.G PL
34501*-AA-1	NAT FOOTBALL LEAGUE 5.390% 10/05/28		03/21/2023	BANK OF AMERICA SECURITIES LLC		15,000,000	15,000,000		1.F FE
34501*-AC-7	NAT FOOTBALL LEAGUE 5.470% 10/05/33		03/21/2023	BANK OF AMERICA SECURITIES LLC		30,000,000	30,000,000		1.F FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		03/31/2023	Interest Capitalization		1,534,280	1,534,280		5.B GI
36251X-AW-7	GSMS 2016-GS4 B SUB CSTR 3.853% 11/10/49		02/01/2023	GOLDMAN SACHS & COMPANY		1,805,314	2,015,000	431	1.D
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		01/01/2023	Interest Capitalization		(626,124)	(626,124)		1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		01/01/2023	Interest Capitalization		(237,604)	(237,604)		1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		01/01/2023	Interest Capitalization		(116,237)	(116,237)		1.F PL
36263U-AS-8	GS MORTGAGE SECURITIES TRUST SERIES 2021-GSA3 CLASS AS 2.871% 12/15/54		01/31/2023	CITIGROUP GLOBAL MARKETS INC		1,233,809	1,500,000	120	1.A
36265X-AA-9	GS MORTGAGE SECURITIES TRUST SERIES 2022-ECI CLASS A 144A 7.022% 08/15/39		03/21/2023	MORGAN STANLEY & CO. INC.		6,956,250	7,000,000	10,923	1.A
36266C-AA-4	GS MORTGAGE SECURITIES TRUST 5.709% 11/15/26		01/26/2023	GOLDMAN SACHS & COMPANY		17,060,200	17,320,000	41,200	1.A
370334-CT-9	GENERAL MILLS INC 4.950% 03/29/33		03/27/2023	Various		9,611,095	9,600,000		2.B FE
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		01/01/2023	Interest Capitalization		42,168	42,168		5.B GI

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

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37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		01/01/2023	Interest Capitalization		61,044	61,044		5.B GI
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		03/06/2023	Interest Capitalization		500,000	500,000		3.A PL
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		03/29/2023	No Broker		2,250,000	2,250,000		3.A PL
38383V-BM-9	AEP TEXAS INC 3.500% 07/20/43		01/10/2023	JP MORGAN SECURITIES		7,081,272	8,678,694	24,469	2.A Z
38383V-BM-9	AEP TEXAS INC 3.500% 07/20/43		03/20/2023	Interest Capitalization		50,700	50,700		2.A Z
38383V-BR-8	AEP TEXAS INC 4.250% 12/20/54		01/11/2023	JP MORGAN SECURITIES		5,852,148	6,411,117	21,949	2.A Z
38383V-BR-8	AEP TEXAS INC 4.250% 12/20/54		03/20/2023	Interest Capitalization		45,493	45,493		2.A Z
38383V-LW-6	AEP TEXAS INC 4.000% 08/16/24		01/01/2023	GOLDMAN SACHS & COMPANY		13,193,706	14,263,466	45,960	2.A Z
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		01/17/2023	Interest Capitalization		13,968	13,968		5.B Z
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		01/01/2023	Interest Capitalization		50,703	50,703		5.B Z
41975*-AX-3	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/01/2023	WELLS FARGO SECURITIES LLC		7,000,000	7,000,000		4.B Z
419866-K#-4	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/01/2023	WELLS FARGO SECURITIES LLC		13,000,000	13,000,000		4.B Z
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		01/01/2023	Interest Capitalization		154,235	154,235		5.B GI
42709T-AE-2	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		01/01/2023	GUGGENHEIM SECURITIES		12,850,000	12,850,000		1.F Z
42709T-AF-9	HERCULES PRIVATE CREDIT FUND 1 4.400% 07/15/31		01/01/2023	DIRECT		10,435,000	10,435,000		1.F Z
42709T-AG-7	HERCULES PRIVATE CREDIT FUND 1 7.560% 07/25/31		01/01/2023	DIRECT		7,000,000	7,000,000		1.F Z
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		02/01/2023	Interest Capitalization		89,231	89,231		1.F
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		02/15/2023	Interest Capitalization		12,486	12,486		1.E PL
432833-AN-1	HILTON DOMESTIC OPERATIN SERIES 144A 3.625% 02/15/32		01/30/2023	DEUTSCHE BANK SECURITIES INCOR		10,058,750	12,000,000	200,583	3.B FE
44421G-AL-7	HUDSON YARDS SERIES 2019-30HY CLASS E 144A 3.443% 06/10/37		01/18/2023	WELLS FARGO		3,600,352	4,655,000	8,459	2.B FE
45111@-AP-4	ICONIC ISSUER LLC 5.000% 11/30/51		01/01/2023	GUGGENHEIM SECURITIES		19,700,000	19,700,000		1.F PL
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		01/01/2023	Interest Capitalization		(118,369)	(118,369)		6. *
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		01/01/2023	Interest Capitalization		778,145	778,145		5.B GI
466313-AK-9	JABIL INC 3.000% 01/15/31		01/01/2023	JP MORGAN SECURITIES		916,434	900,000	7,200	2.C FE
46652J-AW-2	JPMDB COMMERCIAL MORTGAGE S SERIES 2020-COR7 CLASS A5 2.180% 05/13/53		01/27/2023	JP MORGAN SECURITIES		2,455,781	3,000,000	5,450	1.A
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK 14.000% 12/04/23		01/01/2023	Interest Capitalization		733,261	733,261		3.C Z
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		01/01/2023	GUGGENHEIM SECURITIES		49,071,525	50,000,000		2.A FE
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		03/10/2023	Interest Capitalization		572,165	572,165		2.A FE
50204P-AB-9	LDG Multifamily LLC 5.350% 12/31/38		01/01/2023	WESTWOOD CAPITAL		23,296,500	23,296,500		1.G Z
50228*-AA-9	LSU Energy Concessionaire LLC 3.730% 05/30/49		03/30/2023	BANK OF AMERICA SECURITIES LLC		5,453,890	5,453,890		1.G
53621@-BG-0	LION INDUSTRIAL PROP-L.P. 5.390% 02/02/33		01/19/2023	WELLS FARGO SECURITIES LLC		22,000,000	22,000,000		4.B Z
548661-EQ-6	LOWE S COS INC 5.150% 07/01/33		03/29/2023	Various		9,902,700	9,900,000		2.A FE
54929L-AB-4	LUCANIA FUNDING LLC 4.450% 06/30/38		01/01/2023	WESTWOOD CAPITAL		19,040,000	19,040,000		1.G Z
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/26		02/05/2023	Interest Capitalization		3,135,829	3,135,829		5.B GI
57708#-AA-9	MATTERHORN EXPRESS PIPELINE LL 5.630% 06/30/34		01/18/2023	MIHUZO		27,900,000	27,900,000		2.C PL
57736*-AZ-4	MAUI ELECTRIC CO-LTD 6.250% 02/09/33		01/01/2023	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		4.B Z
58940B-AR-7	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS A 144A 8.040% 09/20/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		27,871,819	27,875,000		1.F FE
58940B-AS-5	MERCURY FINANCIAL CREDIT CARD SERIES 2023-1A CLASS B 144A 9.590% 09/20/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		1,874,997	1,875,000		2.B FE
59170D-AA-9	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS A2 144A 6.560% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		5,899,558	5,900,000		1.F FE
59170D-AB-7	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS B 144A 8.010% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		4,773,630	4,775,000		2.B FE
59170D-AC-5	METRONET INFRASTRUCTURE ISSUER SERIES 2023-1A CLASS C 144A 10.850% 04/20/53		03/24/2023	GOLDMAN SACHS & COMPANY		1,911,844	1,912,000		3.C FE
59217G-FP-9	MET LIFE GLOB FUNDING I SERIES 144A 5.150% 03/28/33		03/21/2023	JP MORGAN SECURITIES		4,269,058	4,275,000		1.D FE
592688-E@-0	METTLER TOLEDO INTERNATIONAL I 5.450% 03/01/33		01/01/2023	JP MORGAN SECURITIES		27,000,000	27,000,000		2.A Z
60910*-AH-6	MONARCH SECURITIZATION 4.000% 01/20/34		01/01/2023	HSBC SECURITIES USA INC		5,572,478	5,572,478		1.C Z
60910*-AJ-2	MONARCH SECURITIZATION 4.000% 01/20/34		01/01/2023	HSBC SECURITIES USA INC		5,358,017	5,358,017		1.C Z
60910*-AK-9	MONARCH SECURITIZATION 4.000% 01/20/34		01/01/2023	HSBC SECURITIES USA INC		6,703,294	6,703,294		1.C Z
60910*-AL-7	MONARCH SECURITIZATION 4.500% 01/20/34		01/01/2023	HSBC SECURITIES USA INC		13,750,236	13,750,236		1.C Z
61690Y-BX-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-BNK2 CLASS AS 3.282% 11/15/49		01/31/2023	BTIG L.L.C.		4,903,797	5,400,000	4,476	1.A

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

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61945W-AC-3	MOSAIC SOLAR LOANS LLC SERIES 2023-2A CLASS C 144A 8.180% 09/22/53		03/23/2023	DEUTSCHE BANK SECURITIES INCOR		2,253,421	2,500,000		2.C FE
64943*-AA-4	1374 Blondell LLC 3.922% 06/15/54		01/01/2023	BELLWEATHER		3,948,366	3,948,366		1.C
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		01/01/2023	BELLWEATHER		8,950,624	8,915,774		4.B Z
67181@-AG-3	OAK STREET R/E CAPITAL NET LEA 6.780% 01/11/33		01/01/2023	BANK OF AMERICA SECURITIES LLC		40,000,000	40,000,000		2.A PL
68233J-CH-5	ONCOR ELECTRIC DELIVERY SERIES WI 4.600% 06/01/52		01/13/2023	Tax Free Exchange		8,919,707	9,000,000	48,300	1.F FE
68666*-AA-0	UNIVERSITY OF NEW ORLEANS 5.710% 02/25/48		02/28/2023	DIRECT		39,432,562	39,432,562		4.B Z
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC 4.046% 10/15/57		02/15/2023	Interest Capitalization		104,774	104,774		1.E PL
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		01/01/2023	Interest Capitalization		(3,398,172)	(3,398,172)		1.E PL
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		01/01/2023	STIFEL NICOLAUS & CO.		33,793,398	33,793,398		1.C PL
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		01/01/2023	STIFEL NICOLAUS & CO.		706,602	706,602		1.F PL
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		01/01/2023	Various		(210,956)	(210,956)		1.C PL
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		01/01/2023	STIFEL NICOLAUS & CO.		210,956	210,956		1.E PL
69418*-AK-7	PACE LOAN GROUP 2019-1 LLC 7.055% 12/15/51		01/01/2023	STIFEL NICOLAUS & CO.		900,000	900,000		4.B Z
69421*-AF-3	PACE EQUITY 2020-1 4.200% 06/30/53		01/01/2023	STIFEL NICOLAUS & CO.		24,880,860	24,880,860		1.E Z
69436@-10-7	Pacewell 23 LLC 11.590% 05/10/55		01/17/2023	DIRECT		6,807,898	6,807,898		1.E Z
69436@-AA-5	Pacewell 23 LLC SR STRUCTURED SECS 10.000% 05/10/55		01/01/2023	Various		7,231,590	7,231,590		2.C Z
70522#-AB-4	PECO Pallet Holdings Inc. 5.920% 03/02/28		02/16/2023	NATIXIS		17,000,000	17,000,000		2.B PL
70522#-AC-2	PECO Pallet Holdings Inc. 6.020% 03/02/30		02/16/2023	NATIXIS		12,000,000	12,000,000		2.B PL
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		03/31/2023	Interest Capitalization		1,365	1,365		2.B PL
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		03/31/2023	Interest Capitalization		12,192	12,192		2.B PL
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		03/31/2023	Interest Capitalization		426,146	426,146		2.B PL
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		03/31/2023	Interest Capitalization		3,109	3,109		2.B PL
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		03/30/2023	Interest Capitalization		15,725	15,725		1.C PL
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		03/30/2023	Interest Capitalization		218	218		2.B PL
71680@-CN-4	PETROS PACE FINANCE 2020-2 SUB 5.760% 09/30/54		01/01/2023	DIRECT		22,438,037	21,949,815		2.B Z
71680@-CP-9	PETROS PACE FINANCE 2020-2 SUB 5.115% 09/30/54		01/01/2023	DIRECT		450,101	447,995		2.B Z
71680@-CS-3	PETROS PACE FINANCE 2020-2 SUB 5.531% 09/30/54		01/01/2023	DIRECT		36,699,419	35,718,648		4.B Z
71680@-CT-1	PETROS PACE FINANCE 2020-2 SUB 5.098% 09/30/54		01/01/2023	DIRECT		730,604	728,952		4.B Z
71680@-CW-4	PETROS PACE FINANCE 2020-2 SUB 5.600% 09/30/54		01/01/2023	DIRECT		57,793,603	56,565,148		2.B Z
71680@-CX-2	PETROS PACE FINANCE 2020-2 SUB 5.105% 09/30/54		01/01/2023	DIRECT		1,158,152	1,154,391		2.B Z
718547-AR-3	PHILLIPS 66 5.300% 06/30/33		03/28/2023	Various		15,937,126	16,000,000	243	2.A FE
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		03/31/2023	Interest Capitalization		144,980	144,980		4.C YE
74382P-A@-6	PROVIDENCE HEALTH & SERVICES 5.450% 10/01/28		02/08/2023	RBC CAPITAL MARKETS		50,000,000	50,000,000		4.B Z
744320-BL-5	PRUDENTIAL FINANCIAL INC 6.750% 03/01/53		02/22/2023	JP MORGAN SECURITIES		5,000,000	5,000,000		2.B FE
75113#-AA-0	UNITED STATES OF AMERICA 4.570% 10/15/44		01/01/2023	GANTRY		160,000,000	160,000,000		1.D
75888@-AA-5	REGED HOLDCO-INC. All PIK 13.750% 12/20/26		03/28/2023	DIRECT		2,925,000	3,000,000		5.B GI
76774L-AB-3	RITCHIE BROS HLDGS INC SERIES 144A 6.750% 03/15/28		03/01/2023	GOLDMAN SACHS & COMPANY		3,160,000	3,160,000		3.B FE
76774L-AC-1	RITCHIE BROS HLDGS INC SERIES 144A 7.750% 03/15/31		03/01/2023	GOLDMAN SACHS & COMPANY		4,835,000	4,835,000		4.A FE
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 7.934% 12/15/25		03/03/2023	JEFFERIES & CO. INC.		1,250,781	1,250,000	5,171	1.F FE
78396*-AJ-7	STONEBRIAR COMMERICAL FINANCE 8.200% 01/10/26		01/01/2023	BNP PARIBAS		40,000,000	40,000,000		2.C PL
78409V-BG-8	S&P GLOBAL INC SERIES WI 4.250% 05/01/29		02/28/2023	Tax Free Exchange		37,655,101	34,700,000	491,583	1.G FE
78409V-BK-9	S&P GLOBAL INC SERIES WI 2.900% 03/01/32		02/28/2023	Tax Free Exchange		9,885,870	10,000,000	145,000	1.G FE
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		02/14/2023	Various		33,231,000	33,231,000		1.E Z
78488@-AK-1	SVF HLDG R/E INV TRUST 6.300% 01/17/28		01/01/2023	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000		1.G Z
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		01/01/2023	Interest Capitalization		27,332	27,332		5.B GI
80257*-AB-8	LEGACY VA CHESAPEAKE LLC 3.160% 05/15/44		01/01/2023	GANTRY		8,697,207	8,697,207		1.D PL
812127-AA-6	SEALED AIR CORP SERIES 144A 6.125% 02/01/28		01/17/2023	GOLDMAN SACHS & COMPANY		6,695,000	6,695,000		3.B FE
826943-AB-8	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS B 144A 5.830% 01/20/40		03/29/2023	BARCLAYS BANK PLC		3,439,269	3,440,000		1.F FE

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826943-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 2023-1A CLASS C 144A 7.000% 01/20/40		03/29/2023	BARCLAYS BANK PLC		6,998,873	7,000,000		2.B FE
83417@-AE-1	SOLAREIT ISSUER LLC 4.300% 01/15/52		01/01/2023	GUGGENHEIM SECURITIES		25,000,000	25,000,000		1.F PL
86613X-AG-0	SUMMIT ISSUER LLC SERIES 2023-1A CLASS A2 144A 5.600% 02/20/53		02/17/2023	MORGAN STANLEY & CO. INC.		3,920,299	4,000,000		1.G FE
87328@-AD-2	TWAIN FUNDING II LLC 4.400% 10/27/51		01/01/2023	DIRECT		(394,420)	(394,420)		1.D PL
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		01/01/2023	DIRECT		106,696,364	106,696,364		1.D PL
88033G-DB-3	TENET HEALTHCARE CORP 5.125% 11/01/27		01/20/2023	Tax Free Exchange		20,000,000	20,000,000	224,931	3.C FE
88033G-DH-0	TENET HEALTHCARE CORP 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,165,000	1,165,000	5,238	4.A FE
88033G-DR-8	TENET HEALTHCARE CORP 4.375% 01/15/30		01/20/2023	Tax Free Exchange		12,000,000	12,000,000	7,292	4.A FE
88161K-AG-0	TESLA AUTO LEASE TRUST SERIES 2021-B CLASS D 144A 1.320% 09/22/25		02/14/2023	BANK OF AMERICA		4,889,883	5,250,000	5,005	2.B FE
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATI SERIES 2023-1 CLASS A2 0.000% 04/01/41		03/10/2023	JEFFERIES & CO. INC.		39,215,000	39,215,000		1.A FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		01/01/2023	Interest Capitalization		82,625	82,625		5.A
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		02/28/2023	DIRECT		3,553,130	3,634,916		5.B
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		01/01/2023	Interest Capitalization		469,175	469,175		5.B
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54		03/15/2023	Interest Capitalization		51,939	51,939		2.C Z
92539F-AE-3	VERUS SECURITIZATION TRUST SERIES 2023-INV1 CLASS B1 144A 7.656% 02/25/68		02/13/2023	JP MORGAN SECURITIES		4,393,899	4,750,000	21,214	3.C FE
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		01/15/2023	Interest Capitalization		52,019	52,019		1.G PL
95003N-BJ-4	WELLS FARGO MORTGAGE BACKED S SERIES 2022-INV1 CLASS B2 144A 3.439% 03/25/52		03/03/2023	WELLS FARGO		8,208,327	10,660,165	6,110	1.G FE
95109#-AA-4	THE CITY OF NEW YORK (NYC) 4.000% 01/15/60		01/01/2023	LAREW		6,176,427	6,176,427		1.C
955278-D*-4	WEST PENN POWER CO 5.290% 01/15/33		01/06/2023	MIHUZO		50,000,000	50,000,000		1.G Z
96042X-AG-0	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2023-1A CLASS D 144A 6.790% 11/15/28		01/10/2023	JP MORGAN SECURITIES		4,499,984	4,500,000		2.B FE
C7077#-AE-6	PG INVENTORY FINANCE LP 4.753% 10/20/31		01/01/2023	GUGGENHEIM SECURITIES		37,500,000	37,500,000		1.F Z
G1001#-AC-0	Artis LoanCo 1 PLC 8.250% 06/09/26		01/01/2023	HSBC SECURITIES USA INC		35,000,000	35,000,000		2.C PL
G6750*-AH-5	Pacewell 23 LLC 6.170% 12/08/32		01/01/2023	HSBC SECURITIES USA INC		44,060,650	44,060,650		1.E Z
Z00004-3B-7	Zone Climate Services Inc 0.000% 03/09/29		01/19/2023	DIRECT		771,583	771,583		3.C Z
Z00029-8D-5	North Haven Stallone Buyer LLC 0.000% 05/24/28		03/13/2023	DIRECT		6,039,250	6,162,500		3.B Z
Z0003C-E3-2	HASA Acquisition LLC NA-SR-SEC 0.000% 01/04/29		01/10/2023	DIRECT		17,363,000	17,900,000		5.B Z
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		03/31/2023	Interest Capitalization		122,931	122,931		4.C Z
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		01/01/2023	Interest Capitalization		13,949	13,949		4.C Z
Z00074-18-9	Oliver Acquisition LLC 0.000% 01/06/29		02/28/2023	Interest Capitalization		127,925	127,925		4.B Z
000000-00-0	QUEBEC INC. 9.500% 03/14/28		01/01/2023	DIRECT		(684,749)			4.A Z
000000-00-0	QUEBEC INC. 9.500% 03/14/28		01/01/2023	Interest Capitalization		258,860	258,860		4.A Z
020564-AE-0	ALPEK SA DE CV SERIES 144A 3.250% 02/25/31	D	03/29/2023	JP MORGAN SECURITIES		6,970,875	8,700,000	27,490	2.C FE
151290-CB-7	CEMEX SAB DE CV SERIES 144A 9.125% Perpet.	D	03/09/2023	Various		10,009,625	10,000,000		4.A FE
279158-AS-8	ECOPETROL SA 8.875% 01/13/33	D	01/10/2023	JP MORGAN SECURITIES		6,943,090	7,000,000		3.A FE
29001Y-AA-1	ELMWOOD CLO 22 LTD SERIES 2023-1A CLASS A 144A 6.432% 04/17/36	D	02/08/2023	CITIGROUP GLOBAL MARKETS INC		19,000,000	19,000,000		1.A FE
29244C-AA-6	EMPOWER CLO LTD SERIES 2023-1A CLASS A 144A 6.759% 04/25/36	D	03/14/2023	GOLDMAN SACHS & COMPANY		25,000,000	25,000,000		1.F Z
29244C-AC-2	EMPOWER CLO LTD SERIES 2023-1A CLASS B 144A 7.259% 04/25/36	D	03/14/2023	GOLDMAN SACHS & COMPANY		5,000,000	5,000,000		1.F Z
36320H-AA-7	GALAXY CLO LTD SERIES 2023-31A CLASS A 144A 6.518% 04/15/36	D	02/16/2023	JP MORGAN SECURITIES		4,500,000	4,500,000		1.A FE
38179M-AA-4	GOLUB CAPITAL PARTNERS CLO LTD SERIES 2023-66A CLASS A 144A 6.609% 04/25/36	D	03/16/2023	BANK OF AMERICA		19,975,000	20,000,000		1.A Z
39541E-AA-1	GREENSAIF PIPELINES BIDC SERIES 144A 6.129% 02/23/38	D	02/09/2023	MORGAN J.P. SECURITIES INC.		6,250,000	6,250,000		1.F FE
460988-AC-2	INVESCO CLO 2022 1 LTD SERIES 2022-1A CLASS B 144A 6.439% 04/20/35	D	01/06/2023	DEUTSCHE BANK SECURITIES INCOR		1,920,000	2,000,000	26,255	1.C FE
530371-AA-1	LIBERTY COSTA RICA SR SF SERIES 144A 10.875% 01/15/31	D	01/11/2023	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		4.B FE
55953Y-AA-4	MAGNETITE CLO LTD SERIES 2022-33A CLASS A 144A 6.139% 07/20/35	D	01/01/2023	BANK OF AMERICA					1.A FE
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	01/27/2023	Interest Capitalization		1,837,125	1,837,125		6. *
69702T-AA-0	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS A 144A 6.539% 01/20/36	D	01/19/2023	BANK OF AMERICA		17,500,000	17,500,000		1.A FE
69702T-AC-6	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS B 144A 7.239% 01/20/36	D	01/19/2023	BANK OF AMERICA		9,000,000	9,000,000		1.C FE
69702U-AA-7	PALMER SQUARE CLO LTD SERIES 2023-1A CLASS E 144A 12.719% 01/20/36	D	01/19/2023	BANK OF AMERICA		1,485,000	1,500,000		3.C FE
73730E-AE-3	POSCO SERIES 144A 5.875% 01/17/33	D	01/09/2023	HSBC SECURITIES USA INC		1,779,282	1,800,000		2.A FE
744330-AA-9	PRUDENTIAL FUNDING ASIA 3.125% 04/14/30	D	03/03/2023	Tax Free Exchange		54,695,254	52,448,000	632,836	1.F FE
75888E-AA-6	REGATTA XIX FUNDING LTD SERIES 2022-1A CLASS A1 144A 5.959% 04/20/35	D	03/15/2023	MORGAN STANLEY & CO. INC.		9,735,000	10,000,000	92,696	1.A FE
83011L-AC-0	SIXTH STREET CLO LTD SERIES 2023-22A CLASS B 144A 7.153% 04/22/36	D	02/03/2023	JP MORGAN SECURITIES		12,300,000	12,300,000		1.C FE

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872373-AA-3	TCW GEM LTD SERIES 2023-1A CLASS A1N 144A 6.740% 04/28/36	D	01/24/2023	JEFFERIES & CO. INC.		20,500,000	20,500,000		1.A FE
872373-AG-0	TCW GEM LTD SERIES 2023-1A CLASS B1 144A 7.470% 04/28/36	D	01/24/2023	JEFFERIES & CO. INC.		14,500,000	14,500,000		1.C FE
87250C-AN-7	TICP CLO LTD SERIES 2019-14A CLASS A2R 144A 6.458% 10/20/32	D	03/23/2023	ROBERT W. BAIRD & COMPANY INC		1,473,351	1,520,000	17,995	1.C FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	02/06/2023	JEFFERIES & CO. INC.		3,679,900	5,000,000	12,788	2.B FE
88167A-AR-2	TEVA PHARMACEUTICALS NE 8.125% 09/15/31	D	03/02/2023	Various		8,345,619	8,330,000		3.C FE
88238C-AA-0	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS A 144A 6.439% 04/20/36	D	03/01/2023	RBC DAIN RAUSCHER INC.		15,000,000	15,000,000		5.B GI
88238C-AB-8	TEXAS DEBT CAPITAL CLO LTD SERIES 2023-1A CLASS B 144A 6.939% 04/20/36	D	03/01/2023	RBC DAIN RAUSCHER INC.		10,825,000	10,825,000		5.B GI
892938-AA-9	TRANE TECH FIN LTD 5.250% 03/03/33	D	02/16/2023	JP MORGAN SECURITIES		4,369,269	4,375,000		2.B FE
89378T-AD-5	TRANSNET SOC LTD SERIES 144A 8.250% 02/06/28	D	01/30/2023	JP MORGAN SECURITIES		13,000,000	13,000,000		3.C FE
913318-AE-1	UNITY PEACE PARK CLO LTD SERIES 2022-1A CLASS B 144A 6.639% 04/20/35	D	03/23/2023	NOMURA SECURITIES INTL INC.		972,000	1,000,000	12,172	1.C FE
92857W-BY-5	VODAFONE GROUP PLC 5.625% 02/10/53	D	02/07/2023	BANK OF AMERICA		1,394,162	1,400,000		2.B FE
B1401#-AN-7	BRUSSELS AIRPORT CO NV/SA 4.320% 02/28/30	B	02/09/2023	BNP PARIBAS		75,334,000	75,334,000		2.A FE
B9550@-AF-8	UMICORE SA/NV 6.260% 01/18/28	D	01/01/2023	MITSUBISHI UFJ SECURITIES USA		40,000,000	40,000,000		2.A Z
G6954#-AF-9	Peabody Trust 2022 5.760% 01/25/33	B	01/26/2023	DIRECT		61,777,500	61,777,500		1.G Z
M5R07D-AG-5	ISRAEL CHEMICALS LIMITED SR UNSEC 6.375% 05/31/38	D	01/11/2023	HSBC SECURITIES USA INC		2,986,000	3,000,000	22,313	2.C FE
X8000*-AB-3	SATO OYJ 5.960% 12/15/27	B	01/01/2023	CIBC WORLD MARKETS		52,607,500	52,607,500		2.C Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,994,747,068	3,019,469,700	2,421,923	XXX
000000-00-0	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		02/03/2023	Interest Capitalization		423,826	423,826		4.B PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		03/06/2023	No Broker		1,397,729	1,411,848		3.C PL
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		01/09/2023	No Broker		1,198,510	2,168,675		3.C PL
000000-00-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		03/23/2023	No Broker		4,020,542	4,040,746		3.A Z
000000-00-0	COUNTRY FRESH HLDGS LLC Second Lien Term Loan - PIK 04/29/24		01/01/2023	Interest Capitalization		190,075	190,075		6. *
000000-00-0	EXTERRO INC Revolver 06/01/24		03/13/2023	No Broker		1,233,333	1,250,000		3.A PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		03/31/2023	No Broker		1,239,474	1,250,000		3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		03/31/2023	No Broker		1,050,000	1,050,000		3.C PL
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		02/27/2023	No Broker		480,000	480,000		2.C PL
000000-00-0	HEARTLAND LLC Revolver 08/30/24		01/06/2023	No Broker		365,707	367,347		3.A PL
000000-00-0	COP GNAP HOLLDINGS INC TERM LOAN C 11/01/24		02/28/2023	DIRECT		3,629,655	3,703,730		4.B Z
000000-00-0	VPET USA LLC Revolver 12/31/24		03/30/2023	No Broker		527,297	528,057		3.A PL
000000-00-0	W2O HOLDINGS INC 2023 INCREMENTAL TERM LOAN 06/12/25		03/01/2023	DIRECT		5,558,930	5,672,377		3.C Z
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		03/27/2023	No Broker		922,040	924,745		3.B PL
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		03/22/2023	No Broker		159,243	160,925		3.C PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		03/29/2023	No Broker		587,450	593,384		3.A PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		03/10/2023	No Broker		7,770,491	7,773,109		2.C PL
000000-00-0	IVEX HOLDCO INC Revolver 12/17/25		01/20/2023	No Broker		1,237,500	1,250,000		3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		01/04/2023	No Broker		522,757	525,532		3.A PL
000000-00-0	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		01/17/2023	DIRECT		302,510	311,866		4.B Z
000000-00-0	COMPEX LEGAL SERVICES INC 4TH AMENDMENT INCRE TERM LOAN 02/07/26		01/30/2023	DIRECT		10,290,000	10,500,000		3.A Z
000000-00-0	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		03/30/2023	No Broker		553,691	557,143		2.C PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		01/30/2023	No Broker		5,369,626	12,325,989		3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		02/07/2023	No Broker		362,516	366,178		3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		02/21/2023	No Broker		410,866	410,866		3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Tranche 7 Delayed Draw Term Lo 04/01/26		03/08/2023	No Broker		1,547,275	1,562,904		3.A PL
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		03/24/2023	Interest Capitalization		970,165	1,198,510		3.C PL
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/01/2023	Interest Capitalization		(150,917)	(150,917)		3.B PL
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/01/2023	Tax Free Exchange		150,542	150,917		3.B PL
000000-00-0	ARGANO LLC Revolver 06/10/26		03/16/2023	No Broker		1,782,000	1,800,000		3.A PL
000000-00-0	ITS BUYER INC Revolver 06/14/26		03/31/2023	No Broker		10,483,800	10,500,000		2.B PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL 2023-1 INCREMENTAL TERM LOAN 07/24/26		02/21/2023	DIRECT		1,837,500	1,875,000		3.C Z
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		01/10/2023	No Broker		1,364,545	1,371,728		2.B PL

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		02/24/2023	No Broker		262,255	266,667		3.B PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		03/31/2023	No Broker		1,090,708	1,093,633		2.C PL
000000-00-0	W20 HOLDINGS INC Term Loan 10/21/26		03/06/2023	Tax Free Exchange		9,017,182	9,017,182		3.C PL
000000-00-0	W20 HOLDINGS INC 2020 Incremental DDTL 10/21/26		03/01/2023	No Broker		9,017,182	9,017,182		2.B PL
000000-00-0	PROSCI INC REVOLVER 10/21/26		03/28/2023	No Broker		3,217,500	3,250,000		3.B Z
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/31/2023	No Broker		339,458	692,624		3.A PL
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/01/2023	Interest Capitalization		10,252	10,252		3.A PL
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/01/2023	Interest Capitalization		26	26		3.C PL
000000-00-0	JAGUARBARROW LLC REVOLVER 12/01/26		03/17/2023	No Broker		1,500,000	1,500,000		3.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		02/27/2023	No Broker		2,185,918	2,187,500		4.A PL
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		01/26/2023	No Broker		609,484	615,641		3.A PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		01/20/2023	No Broker		2,470,828	2,490,566		2.B PL
000000-00-0	FSK PALLET HOLDING CORP 6th INCREMENTAL TERM LOAN 12/23/26		01/09/2023	DIRECT		4,900,000	5,000,000		1.F Z
000000-00-0	MARKET PERFORMANCE GROUP HOLDI THIRD AMENDMENT TERM LOAN 12/29/26		03/15/2023	DIRECT		3,849,506	3,928,067		3.A Z
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		01/24/2023	DIRECT		16,667,550	18,519,500		5.A Z
000000-00-0	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		03/30/2023	Interest Capitalization		4,022,163	4,022,163		5.A Z
000000-00-0	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		01/06/2023	Tax Free Exchange		1,498,460	1,498,460		2.B PL
000000-00-0	TRANSYSTEMS CORPORATION REVOLVER 03/31/27		03/31/2023	No Broker		416,842	421,053		3.A PL
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		02/27/2023	No Broker		654,261	660,870		3.B PL
000000-00-0	WATERMILL EXPRESS LLC Revolver 04/20/27		03/30/2023	No Broker		673,676	680,000		3.B Z
000000-00-0	North Haven Stallone Buyer LLC Initial Revolver 05/24/27		03/23/2023	No Broker		844,608	850,000		3.B PL
000000-00-0	QUORUM HEALTH RESOURCES LLC Revolver 05/28/27		03/30/2023	No Broker		1,336,500	1,350,000		3.A PL
000000-00-0	TINUITI INC 2021 Delayed Draw Term Loan 06/28/27		01/04/2023	No Broker		2,472,886	2,472,886		2.C PL
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		01/01/2023	Tax Free Exchange		1,916,897	1,942,957		4.C PL
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		03/15/2023	No Broker		1,456,400	1,478,579		3.B Z
000000-00-0	NORTH HAVEN STACK BUYER LLC Revolver 07/16/27		02/01/2023	No Broker		248,007	250,000		3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		03/31/2023	No Broker		533,585	538,975		3.B PL
000000-00-0	BOUNTEOUS INC Revolver 08/02/27		02/24/2023	No Broker		1,009,800	1,020,000		2.B PL
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		03/16/2023	No Broker		1,347,114	1,351,351		3.A PL
000000-00-0	THE CADMUS GROUP LLC REVOLVER 09/14/27		01/09/2023	No Broker		496,033	500,000		2.B PL
000000-00-0	GENESEE SCIENTIFIC LLC DELAYED DRAW TERM LOAN 09/30/27		02/09/2023	No Broker		3,188,858	3,221,069		4.B Z
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		03/24/2023	No Broker		1,617,153	1,633,487		3.A PL
000000-00-0	BRIGHTSIGN LLC REVOLVER 10/14/27		03/17/2023	No Broker		8,910,000	9,000,000		3.A Z
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		03/28/2023	No Broker		2,344,767	2,368,421		3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC DELAYED DRAW TERM LOAN 10/14/27		03/28/2023	No Broker		3,767,898	3,805,958		3.A Z
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		03/28/2023	No Broker		14,713,130	14,776,324		3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		01/04/2023	No Broker		2,453,606	2,472,906		3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		02/27/2023	No Broker		940,354	949,852		3.A PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS LLC Tranche 2 Delayed Draw Term 11/30/27		03/22/2023	No Broker		1,633,873	1,642,084		3.A Z
000000-00-0	ELEMENT 78 PARTNERS LLC Revolver 12/01/27		03/30/2023	No Broker		3,720,638	3,750,000		3.B PL
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		02/28/2023	No Broker		682,973	689,871		2.B PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Initial Term Loan 12/17/27		01/01/2023	Tax Free Exchange		1,182,629	1,188,571		3.A PL
000000-00-0	ITI INTERMODAL INC Delayed Draw Term Loan - 1 12/21/27		03/31/2023	No Broker		309,375	312,500		2.C Z
000000-00-0	SPI LLC Revolver 12/21/27		03/01/2023	No Broker		2,978,192	2,993,341		3.A PL
000000-00-0	North Haven Stallone Buyer LLC First Amendment Delayed Draw T 12/22/27		03/13/2023	No Broker		17,944	18,310		3.B PL
000000-00-0	SPENDMEND HOLDINGS LLC Revolving Credit 03/01/28		03/08/2023	No Broker		1,100,000	1,111,111		2.C PL
000000-00-0	ACP HYPERDRIVE INC Initial Revolver 03/08/28		03/31/2023	No Broker		4,194,593	4,227,500		3.A PL
000000-00-0	JAZZ AH HOLDCO LLC Revolving Commitment 04/03/28		03/30/2023	No Broker		596,640	600,000		3.B PL

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Delayed Draw Tem Loan 04/14/28		01/17/2023	No Broker		1,540,192	1,553,788		2.C PL
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Revolver 04/14/28		01/17/2023	No Broker		247,813	250,000		2.C PL
000000-00-0	CODING SOLUTIONS ACQUISITION Revolving Credit 05/11/28		03/22/2023	No Broker		339,895	342,500		2.C PL
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		02/14/2023	No Broker		680,758	687,634		3.B Z
000000-00-0	CMG HOLDCO LLC Revolver 08/18/28		03/14/2023	No Broker		842,609	850,000		3.A PL
000000-00-0	MN ACQUISITION INC REVOLVING CREDIT 08/25/28		03/02/2023	No Broker		433,333	433,333		3.C PL
000000-00-0	STANDARD INDUSTRIES INC/NJ TERM B 09/22/28		01/01/2023	Various		(3,959,643)	(4,000,000)		2.C FE
000000-00-0	LEGACY SERVICE PARTNERS LLC CLOSING DATE TERM LOAN 01/09/29		01/09/2023	DIRECT		24,080,000	24,571,429		5.B GI
000000-00-0	LEGACY SERVICE PARTNERS LLC DELAYED DRAW TERM LOAN 01/09/29		03/07/2023	No Broker		3,528,000	3,600,000		5.B GI
000000-00-0	OVATION HOLDINGS INC INITIAL TERM LOAN 02/05/29		02/03/2023	DIRECT		11,870,468	12,143,701		3.A PL
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		02/28/2023	No Broker		679,206	681,900		4.B PL
000000-00-0	LAMARK MEDIA GROUP LLC FIRST AMENDMENT TERM LOAN 03/28/29		03/28/2023	DIRECT		2,652,632	2,706,767		3.A Z
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		03/31/2023	No Broker		4,295,384	4,305,000		3.A Z
000000-00-0	TSS BUYER LLC Delayed Draw Term Loan 06/22/29		03/06/2023	No Broker		3,053,531	3,084,375		3.B PL
000000-00-0	ENTAIN HOLDINGS GIBRALTAR LTD TERM B 10/31/29		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		(1,659,000)	(1,680,000)		5.B GI
000000-00-0	CLARUS GLASSBOARDS LLC TERM LOAN A 01/01/30		01/17/2023	Tax Free Exchange		1,276,662	4,010,021		4.B Z
000000-00-0	CLARUS GLASSBOARDS LLC TERM LOAN B 01/01/30		01/17/2023	Tax Free Exchange		384,399	1,207,405		4.B Z
000000-00-0	LJ AVALON Holdings LLC TERM LOAN 02/01/30		02/01/2023	DIRECT		6,973,077	7,115,385		5.B GI
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		01/01/2023	BANK OF AMERICA		6,760,332	6,811,418		4.B FE
00076V-BA-7	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B2DD 01/31/29		01/01/2023	BANK OF AMERICA		(5,843,677)	(5,887,836)		4.B FE
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD 01/31/29		01/01/2023	BANK OF AMERICA		(916,655)	(923,582)		4.B FE
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		01/27/2023	Tax Free Exchange		4,358,023	4,389,815		4.C FE
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/03/2023	MORGAN STANLEY & CO. INC.		407,407	407,407		4.C FE
00132U-AM-6	AI AQUA MERGER SUB INC TERM 07/03/28		01/01/2023	MORGAN STANLEY & CO. INC.		(161,741)	(162,963)		4.C FE
00186X-AJ-2	RH TERM B 10/07/28		01/01/2023	Various		(167,473)	(166,767)		3.C FE
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		01/19/2023	Tax Free Exchange		5,336,380	5,350,078		3.A PL
00439#-AE-7	ACCUPAC Revolver 01/16/26		03/08/2023	No Broker		1,195,404	1,199,525		3.B PL
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/01/2023	WELLS FARGO		(6,822)	(5,076)		4.A FE
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		01/01/2023	MORGAN STANLEY & CO. INC.		(3,081)	(3,089)		4.B FE
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		03/09/2023	No Broker		400,000	400,000		3.C PL
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		03/31/2023	No Broker		1,423,077	1,423,077		4.A PL
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/01/2023	WELLS FARGO		(9,442)	(5,076)		3.C FE
03939E-AC-3	ARCH GLOBAL CCT HLDGS CORP Revolver 04/01/25		01/30/2023	No Broker		718,958	718,958		3.A PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		01/01/2023	Various		(17,230)	(17,575)		3.A FE
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		01/01/2023	JP MORGAN SECURITIES		427,536	427,536		4.B FE
05988H-AE-7	BOXER PARENT CO INC TERM B 10/02/25		03/09/2023	CREDIT SUISSE SECURITIES US LL		4,755,922	4,785,833		4.C FE
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		01/01/2023	Tax Free Exchange		3,500,651	3,500,651		3.A PL
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		01/01/2023	Tax Free Exchange		30,665	30,665		3.C PL
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		(17,032,347)	(17,032,347)		4.C FE
08891*-AA-3	BID III NOTE ISSUER L.P. 0.000% 12/15/29		03/24/2023	DIRECT		8,653,795	8,653,795		1.G PL
08891*-AB-1	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		03/24/2023	DIRECT		2,596,138	2,596,138		2.B PL
08891*-AC-9	BID III NOTE ISSUER L.P. BID III Note Issuer L.P. 0.000% 12/15/29		03/24/2023	DIRECT		4,326,897	4,326,897		3.B PL
10524M-AN-7	BRAND INDUSTRIAL SERVICES INC TERM 06/21/24		01/01/2023	GOLDMAN SACHS CAPITAL MARKETS		(461,283)	(498,684)		5.A FE
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		01/01/2023	Various		(9,041)	(9,344)		4.B FE
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		01/12/2023	No Broker		10,506,296	10,555,556		2.A PL
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		01/01/2023	JEFFERIES & CO. INC.		(8,935)	(5,051)		4.B FE
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		01/01/2023	Interest Capitalization		4,988	4,988		4.A Z
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		01/01/2023	BMO CAPITAL MARKETS		17,135	17,597		3.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		01/01/2023	BMO CAPITAL MARKETS		(56,179)	(41,137)		3.B FE
17178H-AN-2	CIENA CORP TERM B 01/12/30		01/12/2023	BANK OF AMERICA		2,487,500	2,500,000		3.A FE
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		01/01/2023	Interest Capitalization		46,921	46,921		5.A FE
20007*-AC-5	COMAR HOLDING COMPANY LLC Revolver 06/18/24		03/02/2023	No Broker		1,489,362	1,489,362		3.B PL
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		03/30/2023	No Broker		550,000	550,000		3.A PL
21718@-AA-5	COP GNAP HOLLDINGS INC SUB-UNSEC 05/01/25		01/01/2023	Interest Capitalization		59,537	59,537		3.A Z
21720@-AA-1	COP Hometown Acquisitions Inc 0.000% 11/02/27		03/31/2023	Interest Capitalization		17,071	17,071		5.C Z
21720@-AB-9	COP HOMETOWN ACQUISITIONS INC NA-SUB-SEC 0.000% 11/02/27		03/31/2023	DIRECT		5,376,096	5,444,148		4.C Z
21720@-AB-9	COP HOMETOWN ACQUISITIONS INC NA-SUB-SEC 0.000% 11/02/27		03/31/2023	Interest Capitalization		54,021	54,021		4.C Z
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/01/2023	Various		(21,752)	(22,237)		3.A FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/01/2023	Various		11,903	11,967		3.B FE
22282G-AD-9	COVANTA HOLDING CORP TERM C 11/17/28		01/01/2023	Various					3.A FE
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		02/06/2023	DIRECT		1,159,676	1,165,074		3.A PL
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		01/01/2023	DIRECT		12,390,166	12,624,572		3.A PL
24021#-AA-9	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		01/01/2023	Interest Capitalization		52,262	52,262		2.C Z
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		01/01/2023	CREDIT SUISSE SECURITIES US LL		(720,460)	(720,460)		4.C FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC TERM A LOAN 04/08/24		02/23/2023	Interest Capitalization		2,181,513	2,181,513		3.B PL
26924@-AC-0	E-TECHNOLOGIES GROUP LLC Revolver 04/08/24		02/23/2023	No Broker		2,416,615	2,465,934		3.B PL
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		01/01/2023	SUNTRUST CAPITAL MARKETS		1,032,614	1,037,803		4.B FE
27922J-AB-2	PQ CORP 06/03/28		01/01/2023	Various		(65,156)	(50,646)		4.A FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		01/01/2023	GOLDMAN SACHS & COMPANY		(14,758)	(15,136)		3.A FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		03/31/2023	Interest Capitalization		27,356	27,356		5.B Z
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		01/01/2023	Interest Capitalization		4,724	4,724		3.B PL
36270B-AB-8	ENTAIN HOLDING GIBRALTAR LTD TEAM B 10/31/29		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		1,659,000	1,680,000		3.A FE
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver 07/24/24		03/14/2023	No Broker		2,996,531	3,015,435		3.A PL
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		01/01/2023	DIRECT		60,494	367,381		3.A PL
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		01/01/2023	RBC DAIN RAUSCHER INC.		(9,276)	(5,063)		4.B FE
40409V-AS-3	HB FULLER CO TERM B 02/08/30		02/06/2023	JP MORGAN SECURITIES		3,250,000	3,250,000		3.A FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		01/01/2023	JP MORGAN SECURITIES		3,970	4,020		4.A FE
410346-AX-8	HANESBRANDS INC TERM B 03/08/30		02/14/2023	JP MORGAN SECURITIES		1,747,350	1,765,000		3.B FE
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		01/01/2023	Various		28,343	29,270		3.C FE
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		03/03/2023	Tax Free Exchange		4,723,739	4,742,160		3.C FE
42804V-BC-4	HERTZ CORP/THE Term C-EXIT 06/30/28		03/03/2023	Tax Free Exchange		892,474	895,955		3.B FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		01/01/2023	JEFFERIES & CO. INC.		2,892	2,974		3.A FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		01/01/2023	JEFFERIES & CO. INC.		(14,831)	(7,041)		3.B FE
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		01/01/2023	JEFFERIES & CO. INC.		(3,087)			3.B FE
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		01/01/2023	MORGAN STANLEY CAPITAL SERVICE		(3,625,913)	(3,635,000)		4.B FE
45784Q-AB-5	INSULET CORP 05/03/28		01/01/2023	Various		(12,394)	(12,633)		4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		01/01/2023	JP MORGAN SECURITIES		(10,784)	(10,838)		3.C FE
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		01/01/2023	WELLS FARGO		(10,993)	(5,038)		4.A FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		03/30/2023	No Broker		5,686,175	6,862,745		3.A PL
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		01/01/2023	JP MORGAN SECURITIES		12,121	12,305		4.A FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		01/01/2023	JP MORGAN SECURITIES		(6,059)	(8,339)		4.B FE
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA REVOLVER 03/04/25		02/24/2023	No Broker		1,705,000	1,705,000		4.A PL
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		01/01/2023	DIRECT		(5,017,600)	(5,120,000)		4.C Z
62879L-AA-9	NBPT Acquisition LLC NA-SUB-SEC 11.500% 12/16/27		01/01/2023	Interest Capitalization		(4,220,229)	(4,220,229)		4.C Z
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		01/06/2023	No Broker		2,000,000	2,000,000		3.A PL
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		01/01/2023	Various		(333,863)	(338,090)		3.B FE

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63736@-AA-5	NATIONAL RENOVATIONS LLC 11.000% 03/18/29		03/30/2023	Interest Capitalization		9,244	9,244		4.C Z
63773H-AD-7	NAT SPINE AND PAIN CENTERS LLC Additional 2022 Incre Term Loa 06/02/24		01/01/2023	DIRECT		(243,569)	(243,569)		3.C Z
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/23		01/01/2023	DIRECT		2,588,276	2,668,325		4.B Z
64029B-AE-8	NELLSON NUTRACEUTICAL LLC Refinancing Term A-1 Loan 12/23/23		01/01/2023	DIRECT		(2,588,275)	(2,368,325)		4.B Z
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		03/30/2023	No Broker		2,439,795	2,440,678		4.B PL
64556R-AC-8	NEW ILC DOVER INC Initial Delayed Draw Term Loan 01/31/26		01/25/2023	No Broker		1,645,974	1,645,974		4.B PL
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		02/09/2023	No Broker		3,000,000	3,000,000		2.B PL
68217U-AN-9	OMNI INTERMEDIATE HOLDINGS LLC Tranche 4 DDTL Commitment 12/30/26		03/22/2023	No Broker		578,963	584,811		3.A Z
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		01/01/2023	JP MORGAN SECURITIES		(784,570)	(804,688)		4.B FE
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		01/01/2023	Tax Free Exchange		3,994			4.B FE
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		01/01/2023	Tax Free Exchange		5,037,354	5,125,055		4.C FE
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		01/01/2023	Tax Free Exchange		(5,033,687)	(5,125,055)		4.C FE
68371Y-AN-3	OPEN TEXT CORP TERM B 01/31/30		03/15/2023	BARCLAYS BANK PLC		4,943,750	5,000,000		2.C FE
68751B-AC-7	ORTHOALLIANCE MSO LLC DDTL A 07/21/25		01/01/2023	No Broker		2,274,350	2,320,765		3.A PL
68751B-AD-5	ORTHOALLIANCE MSO LLC DDTL B 07/21/25		02/03/2023	No Broker		341,242	3,688,534		3.A PL
68751B-AE-3	ORTHOALLIANCE MSO LLC DDTL C 07/21/25		03/30/2023	No Broker		1,771,089	1,807,234		3.A PL
68751B-AF-0	ORTHOALLIANCE MSO LLC DDTL D 07/21/25		01/01/2023	No Broker		975,965	985,824		3.A PL
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		01/01/2023	Interest Capitalization		168	168		5. FE
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		02/28/2023	Interest Capitalization		162,903	162,903		5.A FE
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 04/30/23		02/28/2023	Interest Capitalization		499,755	499,755		4.B Z
71911K-AC-8	PAREXEL TERM 08/11/28		01/01/2023	MORGAN STANLEY & CO. INC.		25,031	25,000		4.B FE
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		01/01/2023	JP MORGAN SECURITIES		2,608,980	2,642,005		2.C FE
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		01/01/2023	JP MORGAN SECURITIES		(13,236)	(5,115)		4.B FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		01/01/2023	Various		(8,187)	(5,089)		4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		01/01/2023	Various		(12,258)	(12,594)		4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/23/2023	Various		4,051,241	4,051,217		4.A FE
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		01/01/2023	Various		(27,817)	(28,377)		3.C FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/01/2023	WELLS FARGO		(22,427)	(5,195)		4.B FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		01/01/2023	Interest Capitalization		570,021	570,021		5.C PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		01/01/2023	Interest Capitalization		53,870	53,870		5.C PL
84218*-AA-0	SOUTHERN HVAC (SECOND LEIN) TERM LOAN 0.000% 10/01/28		01/01/2023	Interest Capitalization		132,865	132,865		4.C Z
84218*-AB-8	SOUTHERN HVAC (SECOND LEIN DDT DDTL 0.000% 10/01/28		01/01/2023	Interest Capitalization		43,096	43,096		4.C Z
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		01/01/2023	WELLS FARGO		(4,912)	(5,038)		4.A FE
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		01/01/2023	CITIGROUP GLOBAL MARKETS INC		(131,257)	(131,094)		4.A FE
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		01/01/2023	Various		3,908,978	3,968,485		2.C FE
87834@-AA-5	Techmer BB BidCo. 0.000% 09/01/29		01/01/2023	Interest Capitalization		32,612	32,612		4.A Z
87834J-AC-1	TECHMER BB BIDCO LLC Initial Delayed Draw Term Loan 09/01/28		03/02/2023	No Broker		281,168	284,008		2.C PL
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		01/01/2023	WELLS FARGO		(10,685)	(5,038)		3.C FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		(14,430)	(14,650)		3.B FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/01/2023	WELLS FARGO		(1,975,000)	(2,000,000)		4.A FE
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		01/01/2023	Tax Free Exchange		6,704,874	6,704,874		4.A FE
89364M-BV-5	A&E TELEVISION TERM B 05/30/25		01/01/2023	Tax Free Exchange		6,133,213	6,248,805		4.A FE
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		01/01/2023	WELLS FARGO		1,969,923	1,994,859		4.A FE
89364M-BW-3	A&E TELEVISION TERM B 12/09/25		01/01/2023	Tax Free Exchange		31,412,642	31,611,396		4.A FE
90347B-AJ-7	AXALTA COATIG SYSTEMS UD HOLDI TERM B 12/08/29		01/01/2023	BARCLAYS BANK PLC		(35,640,000)			3.A FE
90351H-AD-0	US FOODS INC TERM B 09/13/26		01/01/2023	Various		(215,743)	(217,309)		4.A FE
90351N-AJ-4	USI INC/NY TERM B 11/16/29		01/01/2023	Various		(9,741)	(9,814)		4.B FE
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		03/31/2023	No Broker		2,741,862	2,741,862		2.B PL

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92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		01/20/2023	Interest Capitalization		38,119	38,119		3.A Z
93000*-AA-3	WSC Holdings Holdco LLC 0.000% 07/30/29		01/01/2023	Interest Capitalization		496,677	496,677		3.A Z
98164A-AB-9	WORLD WIDE TECHNOLOGY TERM B 02/23/30		02/23/2023	JP MORGAN SECURITIES		4,950,000	5,000,000		3.C FE
98415D-B*-4	XIFIN INC Initial Revolver 02/06/26		03/31/2023	No Broker		3,579,840	3,600,000		3.A PL
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		03/30/2023	No Broker		1,631,165	1,646,796		2.C PL
99AAL5-15-3	AB CENTERS ACQUISITION CORPORA INITIAL TERM LOAN 09/06/28		01/11/2023	Tax Free Exchange		297,346	298,889		3.A PL
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		03/15/2023	No Broker		892,183	896,667		3.A PL
99AAL5-17-9	AB CENTERS ACQUISITION CORPORA Revolving Loan 09/06/28		02/02/2023	No Broker		760,345	775,862		4.B Z
99AAM6-08-5	INFOBASE MERGER SUB INC. Revolving Credit 06/14/28		03/29/2023	No Broker		860,870	869,565		3.A Z
99AAN0-25-1	KL BRONCO ACQUISITION INC Revolver 06/30/28		02/21/2023	No Broker		1,625,000	1,625,000		4.B PL
99AAN1-75-4	TSS BUYER LLC Revolver 06/22/29		03/31/2023	No Broker		371,250	375,000		3.B PL
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		01/24/2023	No Broker		5,770,833	5,829,124		3.A PL
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		01/31/2023	No Broker		1,987,824	2,007,903		3.A PL
99AAN3-43-8	ITSAVVY LLC Revolver Loan 08/08/28		01/03/2023	No Broker		1,496,719	1,500,000		3.A Z
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		01/09/2023	DIRECT		16,867,240	17,026,781		3.B PL
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		02/14/2023	Tax Free Exchange		680,758	687,634		3.B PL
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		03/13/2023	No Broker		6,281,143	6,400,000		3.A Z
99AAN6-90-2	SURGENT CONSOLIDATED Revolving Loan 09/20/27		03/20/2023	No Broker		1,960,000	2,000,000		3.C Z
99AAN8-32-0	SCP EYE CARE HOLDCO LLC Revolving Credit Loan 10/05/29		02/07/2023	No Broker		2,883,462	2,942,308		3.B Z
99AAN9-40-1	TAILWIND RANDYS HOLDINGS INC REVOLVING CREDIT 11/01/28		02/01/2023	No Broker		278,729	284,091		5.B GI
99AAP0-36-6	NAT SPINE AND PAIN CENTERS LLC 2022 Incremental Term Loan 06/02/24		02/13/2023	DIRECT		1,029,078	1,029,078		3.C Z
99AAP0-36-6	NAT SPINE AND PAIN CENTERS LLC 2022 Incremental Term Loan 06/02/24		01/01/2023	Interest Capitalization		104,437	104,437		3.C Z
99AAP2-06-5	ISG ENTERPRISES LLC REVOLVING CREDIT 12/07/28		03/14/2023	No Broker		2,450,000	2,500,000		4.B Z
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		02/03/2023	No Broker		980,000	1,000,000		4.B Z
99AAP4-37-6	INS INTERMEDIATE II LLC Term A Loan 01/19/29		01/20/2023	DIRECT		7,860,686	8,021,108		3.C Z
99AAP6-27-2	TRANSIT BUYER LLC TERM B LOAN 01/31/29		01/31/2023	DIRECT		10,106,250	10,312,500		2.A Z
99AAP9-54-0	IMPACT PARENT CORPORATION TERM LOAN 03/23/29		03/23/2023	DIRECT		10,453,679	10,667,019		5.B GI
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		01/01/2023	Various		(690,148)	(688,491)		3.A FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		01/01/2023	JP MORGAN SECURITIES		(2,992,481)	(2,992,481)		4.B FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		01/01/2023	Tax Free Exchange		(3,270,980)	(3,316,688)		4.B FE
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		01/01/2023	Various		4,680	5,205		3.A FE
BL3793-18-1	FLEETCOR TECHNOLOGIES OPERATIN TERM B 04/30/28		01/01/2023	BANK OF AMERICA		(5,504,982)	(5,585,979)		3.A Z
BL3799-11-3	EAGLE BROADBAND INVESTMENTS LL TERM B 11/12/27		01/01/2023	SUNTRUST CAPITAL MARKETS		(1,035,205)	(1,040,407)		4.B Z
BL4117-08-3	AMERICAN ELECTRIC TERM B 01/25/30		01/25/2023	JP MORGAN SECURITIES		7,920,000	8,000,000		4.B FE
BL4122-52-1	INEOS UD FINANCE LLC TERM B 02/09/30		02/10/2023	BARCLAYS BANK PLC		4,930,200	4,980,000		3.B FE
BL4207-21-5	INEOS US PETROCHEM LLC TERM B 03/01/30		03/03/2023	JP MORGAN SECURITIES		3,425,400	3,460,000		3.B FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		01/01/2023	BARCLAYS BANK PLC		16,585	17,312		4.A FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		01/01/2023	BARCLAYS BANK PLC		(40,595)	(42,375)		4.C FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		01/01/2023	RBC DAIN RAUSCHER INC.		1,801,725	1,822,225		3.C FE
L2465B-AS-5	DELTA 2 LUX SARL TERM B 01/15/30		03/17/2023	JP MORGAN SECURITIES		2,992,500	3,000,000		3.B FE
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		513	526		2.A FE
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		01/01/2023	DEUTSCHE BANK SECURITIES INCOR		(5,419)	(5,551)		2.C FE
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		03/06/2023	Various		15,021,671	14,995,000		2.C FE
Z00005-01-9	Daytona Midco LLC 13.500% 01/10/26		03/10/2023	Interest Capitalization		447,396	447,396		4.C Z
Z00008-9C-0	Ultima Health Holdings Inc. 0.000% 03/12/29		03/31/2023	Interest Capitalization		25,617	25,617		4.A Z
Z0000B-37-0	EFC Investment Holdings LLC 0.000% 05/01/28		03/01/2023	DIRECT		11,645,820	12,006,000		5.B GI
Z00011-D6-2	HPS Core Senior Lending II Iss 0.000% 01/27/33		01/27/2023	DIRECT		11,019,250	11,019,250		5.B GI
Z00025-0A-7	NUTRA-MED PACKAGING, LLC 0.000% 12/31/27		01/01/2023	Interest Capitalization		18,001	18,001		4.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Z0025-F2-9	NUTRA-MED PACKAGING, LLC NA-SUB-SEC 10.750% 06/30/28		01/31/2023	DIRECT		4,263,000	4,350,000		4.C Z
Z0002C-1C-7	Valkyrie Intermediate LLC 0.000% 12/17/28		03/31/2023	Interest Capitalization		25,398	25,398		4.A Z
Z0002C-88-9	Metz Culinary Management LLC 10.750% 06/23/28		03/31/2023	Interest Capitalization		50,709	50,709		4.B Z
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		01/01/2023	Interest Capitalization		32,440	32,440		4.C Z
Z00032-AA-2	HPS CORE SENIOR LENDING II ISS 0.000% 01/27/33		01/25/2023	DIRECT		2,188,005	2,188,005		5.B GI
Z00032-CB-8	HPS CORE SENIOR LENDING II ISS 0.000% 01/27/33		01/27/2023	DIRECT		22,038,500	22,038,500		5.B GI
Z00035-E5-2	HP SCF VetCor Aggregator LP 0.000% 02/29/24		01/11/2023	DIRECT		6,566,104	6,632,708		3.A Z
Z0042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC 09/30/26		03/29/2023	DIRECT		11,739,977	12,103,069		3.C Z
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		03/30/2023	DIRECT		5,684,580	5,742,000		5.B GI
Z00043-B3-4	TPC NA-SUB-UNSEC 0.000% 02/16/28		01/01/2023	Interest Capitalization		11,585	11,585		5.B GI
Z0049-0E-9	MDC Intermediate Holdings II L 02/06/30		02/06/2023	DIRECT		6,733,836	6,906,498		4.B Z
Z00056-17-8	Harvest Hill Beverage Company NA-SR-SEC 0.000% 02/28/29		03/01/2023	DIRECT		13,586,790	14,007,000		5.B GI
Z0006D-DC-8	PROTOTEK NA-SUB-UNSEC 0.000% 03/18/30		03/20/2023	DIRECT		31,436,871	32,409,146		5.B GI
Z0006E-16-2	Apex Companies Holdings LLC NA-SUB-UNSEC 0.000% 01/31/29		03/01/2023	DIRECT		316,301	320,305		5.B GI
Z0006F-A2-8	COP COLLISIONRIGHT HOLDINGS IN NA-SUB-UNSEC 0.000% 02/28/25		03/31/2023	DIRECT		3,715,084	3,762,110		2.C Z
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		01/05/2023	Interest Capitalization		3,757	3,757		3.B PL
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		01/01/2023	No Broker		100	400,000		3.B PL
Z00073-C4-8	WSC Holdings Midco LLC 0.000% 07/30/28		01/20/2023	Interest Capitalization		59,817	59,817		3.B Z
Z00074-BA-3	Vision Innovation Partners Bor 0.000% 03/03/29		03/31/2023	Interest Capitalization		19,367	19,367		3.B Z
Z00090-C1-8	Apex Companies Holdings, LLC 12.500% 01/31/29		01/31/2023	DIRECT		15,083,959	15,470,727		5.B GI
Z00092-4B-1	COP COLLISIONRIGHT HOLDINGS IN 0.000% 10/14/28		02/28/2023	DIRECT		5,131,408	5,311,214		2.C Z
Z00092-B6-4	REVISION BUYER 11.000% 12/01/28		03/31/2023	Interest Capitalization		16,523	16,523		4.B Z
Z00093-31-2	HPS CORE SENIOR LENDING II ISS 0.000% 01/27/33		01/25/2023	DIRECT		4,376,010	4,376,010		5.B GI
Z0009D-12-0	NORTH HAVEN FAIRWAY BUYER LLC NA-SUB-UNSEC 0.000% 05/17/29		02/23/2023	DIRECT		12,875,219	13,273,422		4.B Z
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	01/20/2023	No Broker		1,892,625	1,931,250		3.C Z
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/01/2023	Various		13,201	13,304		3.B FE
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/01/2023	Various		(20,843)	(18,918)		3.C FE
L2000A-AC-4	CAMEELOT FINANCE SA CAMELOT FINANCE SA 10/30/26	D	01/01/2023	WELLS FARGO		(3,047)			4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						644,697,528	708,088,763		XXX
2509999997. Total - Bonds - Part 3						9,753,733,638	9,840,613,423	8,357,465	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						9,753,733,638	9,840,613,423	8,357,465	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
000000-00-0	LEGACY PARENT HOLDINGS LLC CLASS B UNITS		01/09/2023	DIRECT	5,000.000	500,000			
000000-00-0	LJ AVALON Holdings LLC CLASS A UNITS		02/01/2023	DIRECT	750,000.000	750,000			
00827B-10-6	AFFIRM HOLDINGS INC		01/01/2023	DISTRIBUTION	8,807.000	234,050			
37637K-10-8	GITLAB INC CL A		01/01/2023	DISTRIBUTION	17,041.000	781,205			
75382E-10-9	RAPT THERAPEUTICS INC		01/25/2023	DISTRIBUTION	1,199.000	33,524			
76155X-10-0	REVOLUTION MEDICINES INC		01/27/2023	DISTRIBUTION	10,135.000	285,138			
92915B-10-6	VOYAGER THERAPEUTICS INC		02/03/2023	DISTRIBUTION	12,580.000	115,283			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/29/2023	FEDERAL HOME LOAN BANK	17,331,615.000	1,733,161,500			
000000-00-0	SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY	C	01/01/2023	DIRECT	0.000			6,575	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,735,860,700	XXX	6,575	XXX
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		02/28/2023	BFDS BROKER	11,739.210	92,649			
87245M-27-7	EMERGING MARKETS FUND PREMIER FUND # 2437 / I0560 / 745015		01/01/2023	CONVERSION	0.168	1			
87245M-28-5	EMERGING MARKETS EQUITY FUND R FUND # 1635 / I0560 / 745020		01/01/2023	CONVERSION	0.142	1			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87245R-65-6	TIAA CREF INTL OPPORTUNITIES R FUND # 1755		01/01/2023	CONVERSION	0.413	5			
87245R-66-4	TIAA CREF INTL OPPORTUNITIES R FUND # 49		01/01/2023	CONVERSION	0.069	1			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						92,657	XXX		XXX
87226@-10-3	T-C Europe Holding, Inc.		03/31/2023	Issuer	1.000	136,950			
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						136,950	XXX		XXX
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		01/24/2023	CAPITAL CONTRIBUTION	0.000	150			
62869#-10-6	MYVEST CORPORATION		03/31/2023	CAPITAL CONTRIBUTION	0.000	309,420			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						309,570	XXX		XXX
5989999997. Total - Common Stocks - Part 3						1,736,399,877	XXX	6,575	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,736,399,877	XXX	6,575	XXX
5999999999. Total - Preferred and Common Stocks						1,736,399,877	XXX	6,575	XXX
6009999999 - Totals						11,490,133,515	XXX	8,364,040	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		02/15/2023	Call 100.0000		90,000	90,000	90,000	90,000						90,000				1,544	08/15/2036	1.A
36177N-5L-0	GN 794450 2.710% 12/15/29		03/01/2023	Paydown		1,149,164	1,149,164	1,149,164	1,149,164						1,149,164				5,195	12/15/2029	1.A
36179A-SR-8	GN AC1428 2.690% 06/15/33		03/01/2023	Paydown		1,017,360	1,017,360	980,560	994,106						1,017,360				4,565	06/15/2033	1.A
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		03/01/2023	Paydown		429,897	429,897	485,497	479,263						429,897				2,877	03/15/2044	1.A
3617BU-DK-2	GN BE1006 3.625% 01/15/43		03/01/2023	Paydown		132,132	132,132	135,435	134,831						132,132				799	01/15/2043	1.A
3617JF-MB-7	GNMA POOL BL3054 4.330% 05/15/35		03/01/2023	Paydown		591,692	591,692	603,281	602,514						591,692				4,276	05/15/2035	1.A
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		03/01/2023	Paydown		668,390	668,390	724,736	719,745						668,390				3,345	08/15/2045	1.A
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		03/01/2023	Paydown		68,301	68,301	68,323	68,317						68,301				188	07/15/2042	1.A
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		03/01/2023	Paydown		2,560,321	2,560,321	2,614,728	2,611,637						2,560,321				12,044	06/15/2046	1.A
3617X4-6B-4	GNMA POOL CI0866 2.580% 06/15/40		03/01/2023	Paydown		506,216	506,216	509,755	509,602						506,216				2,178	06/15/2040	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33		03/01/2023	Paydown		159,333	159,333	159,003	159,036						159,333				1,042	05/15/2033	1.A
36180U-Q4-4	GN AE2275 3.500% 01/15/32		03/01/2023	Paydown		290,341	290,341	280,020	284,586						290,341				1,695	01/15/2032	1.A
36180W-E6-8	GN AE3757 4.250% 01/15/39		03/01/2023	Paydown		172,782	172,782	173,322	173,070						172,782				1,225	01/15/2039	1.A
36180W-EZ-4	GN AE3752 4.400% 09/15/50		03/01/2023	Paydown		38,287	38,287	39,832	39,621						38,287				281	09/15/2050	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38		03/01/2023	Paydown		2,095,541	2,095,541	2,098,594	2,098,198						2,095,541				14,862	09/15/2038	1.A
36181R-6A-8	GN AF9865 4.000% 03/15/34		03/01/2023	Paydown		581,322	581,322	592,948	587,848						581,322				3,880	03/15/2034	1.A
36194T-4T-0	GN AU6234 4.000% 04/15/37		03/01/2023	Paydown		525,119	525,119	565,406	554,020						525,119				3,505	04/15/2037	1.A
36195W-XJ-2	GN AW7881 3.970% 02/15/37		03/01/2023	Paydown		890,482	890,482	948,363	931,902						890,482				5,899	02/15/2037	1.A
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		03/01/2023	Paydown		2,219,909	2,219,909	2,219,909	2,219,909						2,219,909				12,370	07/15/2044	1.A
36202F-W3-6	G2 5166 3.000% 09/20/26		03/01/2023	Paydown		520	520	549	534						520				3	09/20/2026	1.A
3620AS-VD-8	GN 738712 3.000% 09/15/26		03/01/2023	Paydown		4,697	4,697	4,920	4,803						4,697				23	09/15/2026	1.A
3620C1-JZ-0	GN 745580 3.280% 06/15/39		03/01/2023	Paydown		228,607	228,607	209,564	214,728						228,607				1,251	06/15/2039	1.A
36230M-ER-4	GN 752844 4.310% 05/15/29		03/01/2023	Paydown		144,545	144,545	144,545	144,545						144,545				1,040	05/15/2029	1.A
36230M-ET-0	GN 752846 5.850% 07/15/38		03/01/2023	Paydown		1,991,387	1,991,387	1,991,387	1,990,742						1,991,387				17,068	07/15/2038	1.A
36241K-WE-4	G2 782445 4.500% 10/20/38		03/01/2023	Paydown		66,933	66,933	63,461	63,750						66,933				583	10/20/2038	1.A
36290W-J6-0	GN 619585 4.500% 09/15/33		03/01/2023	Paydown		5,315	5,315	5,177	5,203						5,315				39	09/15/2033	1.A
36290Y-U3-0	GN 621702 4.500% 10/15/33		03/01/2023	Paydown		3,301	3,301	3,215	3,230						3,301				25	10/15/2033	1.A
36296K-DL-3	GN 693207 6.400% 01/15/37		03/01/2023	Paydown		7,349,779	7,349,779	7,349,779	7,349,779						7,349,779				27,148	01/15/2037	1.A
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.779% 09/16/46		03/01/2023	Paydown		21,371	21,371	20,773	21,088		283		283		21,371				206	09/16/2046	1.A
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		03/01/2023	Paydown		4,687	4,687	4,547	4,552		136		136		4,687				38	12/16/2044	1.A
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		03/01/2023	Paydown		24,015	24,015	23,287	23,785		230		230		24,015				204	05/16/2046	1.A
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.746% 12/16/47		03/01/2023	Paydown		20,186	20,186	14,802	17,683		2,503		2,503		20,186				126	12/16/2047	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		03/01/2023	Paydown		1,665,166	1,665,166	1,465,346	1,604,481		60,685		60,685		1,665,166				7,335	12/16/2045	1.A
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.483% 11/16/45		03/01/2023	Paydown		23,938	23,938	23,074	23,296		642		642		23,938				219	11/16/2045	1.A
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		03/01/2023	Paydown		241,945	241,945	156,584	207,162		34,783		34,783		241,945				2,019	05/16/2046	1.A
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		03/01/2023	Paydown		124,540	124,540	115,070	121,613		2,927		2,927		124,540				1,052	04/16/2046	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		03/01/2023	Paydown		85,010	85,010	74,476	79,032		5,978		5,978		85,010				659	08/16/2046	1.A
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		03/01/2023	Paydown		1,042,444	1,042,444	925,295	958,725		83,719		83,719		1,042,444				4,417	02/16/2047	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		03/01/2023	Paydown		42,535	42,535	42,189	42,326		209		209		42,535				423	06/20/2032	1.A
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		03/01/2023	Paydown		191,170	191,170	186,092	189,890		1,280		1,280		191,170				1,707	09/16/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		03/01/2023	Paydown		192,556	192,556	200,860	193,852		(1,296)		(1,296)		192,556				1,869	04/20/2038	1.A
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		03/01/2023	Paydown		38,387	38,387	39,389	38,590		(202)		(202)		38,387				320	04/20/2038	1.A
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		03/15/2023	Various		(107,527)	(108,068)	(108,878)	(108,359)						(108,359)		831	831	(324)	12/16/2033	1.A
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		01/01/2023	Paydown		108,068	108,068	108,878	108,359		(291)		(291)		108,068				31,373	12/16/2033	1.A
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		03/01/2023	Paydown		40,250	40,250	40,250	40,250						40,250				347	03/16/2046	1.A
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		03/08/2023	BANK OF AMERICA		15,398,651	15,398,651	14,373,530	15,195,314		67		67		15,195,382		203,269	203,269	218,148	07/20/2034	1.A
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		03/01/2023	Paydown		617,082	617,082	576,002	608,934		8,148		8,148		617,082				5,023	07/20/2034	1.A
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/08/2023	BANK OF AMERICA		2,584,379	2,584,379	2,518,112	2,527,393		1		1		2,527,394		56,985	56,985	36,612	10/20/2034	1.A
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/01/2023	Paydown		81,763	81,763	79,666	79,960		1,803		1,803		81,763				677	10/20/2034	1.A
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		03/01/2023	Paydown		99,900	99,900	101,317	100,081		(181)		(181)		99,900				847	05/20/2035	1.A
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		03/01/2023	Paydown		85,565	85,565	85,849	85,565						85,565				752	09/20/2035	1.A
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 5.135% 12/16/47		03/01/2023	Paydown		21,349	21,349	21,349	21,349						21,349				183	12/16/2047	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		03/01/2023	Paydown		59,937	59,937	53,339	56,354		3,583		3,583		59,937				420	09/16/2045	1.A
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		03/01/2023	Paydown		174,492	174,492	173,235	173,361		1,131		1,131		174,492				1,578	11/16/2046	1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		03/01/2023	Paydown		268,162	268,162	242,301	255,550		12,612		12,612		268,162				2,085	10/16/2046	1.A
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		03/01/2023	Paydown		48,612	48,612	48,339	48,429		183		183		48,612				365	02/16/2039	1.A
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		03/01/2023	Paydown		184,821	184,821	190,828	186,760		(1,939)		(1,939)		184,821				1,666	02/20/2039	1.A
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		03/01/2023	Paydown		56,182	56,182	57,297	56,274		(92)		(92)		56,182				432	02/20/2039	1.A
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		03/01/2023	Paydown		244,418	244,418	248,848	246,324		(1,906)		(1,906)		244,418				1,771	03/20/2039	1.A
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		03/01/2023	Paydown		261,422	261,422	263,056	261,417		5		5		261,422				1,966	03/20/2039	1.A
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		03/01/2023	Paydown		80,425	80,425	83,793	81,546		(1,121)		(1,121)		80,425				418	07/20/2040	1.A
38374Y-GZ-0	GNR 2010-86 PC EXCH PAC-1-11 4.500% 07/20/40		03/02/2023	CANTOR FITZGERALD & CO.		18,577,118	19,004,724	19,663,951	19,128,190		1,724		1,724		19,129,914		(552,796)	(552,796)	228,057	07/20/2040	1.A
38374Y-GZ-0	GNR 2010-86 PC EXCH PAC-1-11 4.500% 07/20/40		03/01/2023	Paydown		485,679	485,679	502,526	488,834		(3,155)		(3,155)		485,679				3,383	07/20/2040	1.A
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		01/10/2023	JP MORGAN SECURITIES		2,852,851	3,043,041	3,190,082	3,102,966		885		885		3,103,851		(251,000)	(251,000)	12,426	04/20/2042	1.A
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		01/01/2023	Paydown		13,480	13,480	14,131	13,745		(265)		(265)		13,480				39	04/20/2042	1.A
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		01/10/2023	JP MORGAN SECURITIES		5,268,735	5,619,984	5,502,236	5,571,501		(506)		(506)		5,570,995		(302,260)	(302,260)	22,948	04/20/2042	1.A
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		01/01/2023	Paydown		25,113	25,113	24,586	24,896		217		217		25,113				73	04/20/2042	1.A
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		03/01/2023	Paydown		85,615	85,615	87,649	85,526		89		89		85,615				692	07/16/2023	1.A
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		03/01/2023	Paydown		71,386	71,386	71,208	71,200		187		187		71,386				583	10/20/2038	1.A
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		03/01/2023	Paydown		71,315	71,315	73,589	71,752		(437)		(437)		71,315				659	07/20/2038	1.A
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/10/2023	JP MORGAN SECURITIES		4,930,841	5,259,563	5,371,913	5,293,090		618		618		5,293,708		(362,867)	(362,867)	21,477	06/20/2042	1.A
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/01/2023	Paydown		23,705	23,705	24,211	23,856		(151)		(151)		23,705				69	06/20/2042	1.A
38375J-CX-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		03/01/2023	Paydown		54,275	54,275	52,108	53,049		1,225		1,225		54,275				494	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		03/01/2023	Paydown		122,677	122,677	105,724	114,141		8,536		8,536		122,677				888	01/16/2047	1.A
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		03/01/2023	Paydown		24,077	24,077	23,851	24,001		76		76		24,077				157	12/20/2037	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		03/01/2023	Paydown		116,531	116,531	121,756	117,567		(1,036)		(1,036)		116,531				1,150	08/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		03/01/2023	Paydown		54,429	54,429	54,157	54,179		250		250		54,429				448	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		03/01/2023	Paydown		59,117	59,117	58,822	58,836		281		281		59,117				495	09/20/2038	1.A
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		03/01/2023	Paydown		163,897	163,897	169,019	164,114		(218)		(218)		163,897				1,335	08/20/2038	1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		03/01/2023	Paydown		9,728	9,728	9,714	9,637		20		20		9,728				133	09/16/2039	1.A
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		03/01/2023	Paydown		163,681	163,681	164,393	163,558		123		123		163,681				1,291	10/16/2039	1.A
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(107,398)	(110,720)	(106,702)	(109,319)						(109,319)		1,920	1,920	(295)	06/16/2041	1.A
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		01/01/2023	Paydown		110,720	110,720	106,702	109,319		1,401		1,401		110,720				26,358	06/16/2041	1.A
38376M-CA-3	GNR 2014-5 CB EXCH SEQ 3.000% 01/16/44		01/10/2023	BANK OF AMERICA		27,805,447	30,639,611	26,283,042	29,182,032		(9,563)		(9,563)		29,172,469		(1,367,022)	(1,367,022)	107,239	01/16/2044	1.A
38376M-CA-3	GNR 2014-5 CB EXCH SEQ 3.000% 01/16/44		01/01/2023	Paydown		129,410	129,410	111,009	123,253		6,156		6,156		129,410				324	01/16/2044	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		03/01/2023	Paydown		246,737	246,737	246,443	246,304		433		433		246,737				2,016	09/16/2040	1.A
38377J-PT-4	GNR 2010-98 ME AD PAC-11 4.500% 08/20/40		03/08/2023	CANTOR FITZGERALD & CO.		15,182,191	15,442,788	15,682,876	15,484,459		(3,314)		(3,314)		15,481,145		(298,954)	(298,954)	196,896	08/20/2040	1.A
38377J-PT-4	GNR 2010-98 ME AD PAC-11 4.500% 08/20/40		03/01/2023	Paydown		254,212	254,212	258,164	254,898		(686)		(686)		254,212				2,860	08/20/2040	1.A
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(183,732)	(184,655)	(187,358)	(185,124)						(185,124)		1,392	1,392	(554)	09/16/2040	1.A
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		01/01/2023	Paydown		184,655	184,655	187,358	185,124		(468)		(468)		184,655				84,343	09/16/2040	1.A
38377L-UP-1	GNR 2010-131 CL EXCH AD PAC-1-11 4.000% 10/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(48,921)	(50,435)	(42,932)	(48,627)						(48,627)		(295)	(295)	(135)	10/16/2040	1.A
38377L-UP-1	GNR 2010-131 CL EXCH AD PAC-1-11 4.000% 10/16/40		01/01/2023	Paydown		50,435	50,435	42,932	48,627		1,808		1,808		50,435				53,419	10/16/2040	1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		03/01/2023	Paydown		524,972	524,972	579,241	542,708		(17,736)		(17,736)		524,972				3,907	06/20/2040	1.A
38377M-QL-3	GNR 2010-154 PG AD PAC-11 4.250% 11/20/40		01/11/2023	JP MORGAN SECURITIES		8,299,268	8,455,160	8,299,268	8,399,331		(353)		(353)		8,398,978		(99,710)	(99,710)	41,924	11/20/2040	1.A
38377M-QL-3	GNR 2010-154 PG AD PAC-11 4.250% 11/20/40		01/01/2023	Paydown		84,983	84,983	83,417	84,422		561		561		84,983				301	11/20/2040	1.A
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(71,876)	(73,719)	(75,884)	(74,275)						(74,275)		2,399	2,399	(209)	09/16/2040	1.A
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		01/01/2023	Paydown		73,719	73,719	75,884	74,275		(556)		(556)		73,719				27,631	09/16/2040	1.A
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		01/31/2023	Various		19,455,385	19,820,831	18,637,775	19,437,882		(3,537)		(3,537)		19,434,345		21,040	21,040	98,278	12/20/2040	1.A
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		01/01/2023	Paydown		193,375	193,375	181,833	189,639		3,736		3,736		193,375				685	12/20/2040	1.A
38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.250% 11/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(288,382)	(295,776)	(301,784)	(296,937)						(296,937)		8,556	8,556	(838)	11/16/2040	1.A
38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.250% 11/16/40		01/01/2023	Paydown		295,776	295,776	301,784	296,937		(1,161)		(1,161)		295,776				89,903	11/16/2040	1.A
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(37,653)	(38,818)	(35,221)	(37,802)						(37,802)		149	149	(104)	12/16/2040	1.A
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		01/01/2023	Paydown		38,818	38,818	35,221	37,802		1,016		1,016		38,818				22,605	12/16/2040	1.A
38377R-AZ-8	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40		01/31/2023	Various		17,392,564	17,719,263	17,315,042	17,578,541		(1,020)		(1,020)		17,577,521		(184,957)	(184,957)	87,858	12/20/2040	1.A
38377R-AZ-8	GNR 2010-158 HE AD PAC-11 4.250% 12/20/40		01/01/2023	Paydown		176,410	176,410	172,385	175,009		1,401		1,401		176,410				625	12/20/2040	1.A
38377R-Z2-4	GNR 2010-165 PG AD PAC-11 4.500% 12/16/40		01/13/2023	GOLDMAN SACHS & COMPANY		(325,170)	(326,804)	(319,502)	(324,385)						(324,385)		(785)	(785)	(980)	12/16/2040	1.A
38377R-Z2-4	GNR 2010-165 PG AD PAC-11 4.500% 12/16/40		01/01/2023	Paydown		326,804	326,804	319,502	324,385		2,419		2,419		326,804				58,233	12/16/2040	1.A
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40		01/11/2023	JP MORGAN SECURITIES		11,452,174	11,667,289	11,120,385	11,497,505		(1,395)		(1,395)		11,496,109		(43,936)	(43,936)	57,850	12/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38377R-Z9-9	GNR 2010-168 EN AD PAC-11 4.250% 12/20/40		01/01/2023	Paydown		118,411	118,411	112,860	116,688		1,723		1,723		118,411				419	12/20/2040	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		03/01/2023	Paydown		39,184	39,184	37,813	38,666		518		518		39,184				295	02/20/2041	1.A
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		01/11/2023	CANTOR FITZGERALD & CO.		15,144,515	15,592,808	15,417,389	15,529,105		(285)		(285)		15,528,820		(384,305)	(384,305)	72,766	02/20/2041	1.A
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		01/01/2023	Paydown		172,303	172,303	170,365	171,599		704		704		172,303				574	02/20/2041	1.A
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		8,233,268	8,476,981	7,833,260	8,276,608		(1,924)		(1,924)		8,274,684		(41,416)	(41,416)	39,559	04/20/2041	1.A
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		01/01/2023	Paydown		104,537	104,537	96,599	102,066		2,471		2,471		104,537				348	04/20/2041	1.A
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		03/01/2023	Paydown		5,045	5,045	4,881	4,901		144		144		5,045				38	04/20/2041	1.A
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(35,802)	(36,909)	(34,966)	(36,285)						(36,285)		483	483	(98)	03/16/2041	1.A
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		01/01/2023	Paydown		36,909	36,909	34,966	36,285		624		624		36,909				9,329	03/16/2041	1.A
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		01/11/2023	CANTOR FITZGERALD & CO.		11,337,914	11,673,528	10,574,685	11,321,876		(3,377)		(3,377)		11,318,499		19,415	19,415	54,476	04/20/2041	1.A
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		01/01/2023	Paydown		108,382	108,382	98,179	105,117		3,265		3,265		108,382				361	04/20/2041	1.A
38377V-ZP-4	GNR 2011-66 KN EXCH PAC-1-11 4.000% 05/16/41		03/01/2023	Paydown		22,904	22,904	21,675	22,443		462		462		22,904				152	05/16/2041	1.A
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		01/13/2023	Various		(44,109)	(45,473)	(43,995)	(44,905)						(44,905)		797	797	(121)	08/16/2041	1.A
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		01/01/2023	Paydown		45,473	45,473	43,995	44,905		568		568		45,473				19,493	08/16/2041	1.A
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(35,736)	(35,915)	(37,680)	(36,349)						(36,349)		613	613	(108)	04/16/2041	1.A
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		01/01/2023	Paydown		35,915	35,915	37,680	36,349		(433)		(433)		35,915				68,811	04/16/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		03/01/2023	Paydown		4,979	4,979	5,121	5,037		(58)		(58)		4,979				21	09/16/2026	1.A
38377Y-UK-4	GNR 2011-140 PE PAC-1-11 3.500% 10/16/41		03/01/2023	Paydown		305,447	305,447	305,423	305,173		274		274		305,447				2,330	10/16/2041	1.A
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		01/31/2023	Various		21,139,889	21,765,652	23,160,014	22,241,140		5,286		5,286		22,246,426		(1,106,536)	(1,106,536)	101,573	07/20/2040	1.A
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		01/01/2023	Paydown		57,493	57,493	61,177	58,749		(1,256)		(1,256)		57,493				192	07/20/2040	1.A
38378A-HL-8	GNR 2011-154 LK EXCH SC PT 4.000% 07/20/41		03/01/2023	Paydown		188,430	188,430	198,322	190,752		(2,323)		(2,323)		188,430				1,263	07/20/2041	1.A
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		01/13/2023	GOLDMAN SACHS & COMPANY		(81,075)	(83,583)	(86,534)	(84,389)						(84,389)		3,314	3,314	(223)	04/16/2041	1.A
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		01/01/2023	Paydown		83,583	83,583	86,534	84,389		(806)		(806)		83,583				54,830	04/16/2041	1.A
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		01/10/2023	JP MORGAN SECURITIES		2,688,589	2,867,828	2,825,707	2,849,648		(126)		(126)		2,849,521		(160,933)	(160,933)	11,710	02/20/2042	1.A
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		01/01/2023	Paydown		10,503	10,503	10,349	10,437		67		67		10,503				31	02/20/2042	1.A
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		01/31/2023	Various		4,938,417	5,267,645	5,001,918	5,174,407		(1,432)		(1,432)		5,172,976		(234,558)	(234,558)	21,510	01/20/2042	1.A
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		01/01/2023	Paydown		19,343	19,343	18,367	19,000		342		342		19,343				56	01/20/2042	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		03/01/2023	Paydown		72,812	72,812	76,683	73,842		(1,030)		(1,030)		72,812				422	01/20/2042	1.A
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		4,568,377	4,872,935	5,004,430	4,909,304		456		456		4,909,760		(341,384)	(341,384)	19,898	03/20/2042	1.A
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		01/01/2023	Paydown		20,247	20,247	20,793	20,398		(151)		(151)		20,247				59	03/20/2042	1.A
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		5,760,210	6,144,224	5,970,234	6,081,069		(595)		(595)		6,080,474		(320,264)	(320,264)	25,089	03/20/2042	1.A
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		01/01/2023	Paydown		23,326	23,326	22,666	23,087		240		240		23,326				68	03/20/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		03/01/2023	Paydown		448,386	448,386	475,289	455,405		(7,018)		(7,018)		448,386				2,409	03/20/2042	1.A
38378D-U4-5	GNR 2012-30 CL SC SEQ 3.500% 11/20/39		03/01/2023	Paydown		280,964	280,964	283,773	281,384		(421)		(421)		280,964				1,598	11/20/2039	1.A
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		01/10/2023	JP MORGAN SECURITIES		3,657,088	3,900,894	4,082,224	3,963,227		577		577		3,963,804		(306,716)	(306,716)	15,929	03/20/2042	1.A
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		01/01/2023	Paydown		15,302	15,302	16,013	15,546		(245)		(245)		15,302				45	03/20/2042	1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		03/01/2023	Paydown		706,118	706,118	692,443	700,416		5,702		5,702		706,118				3,436	02/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		03/01/2023	Paydown		877	877	873	873		4		4		877				3	08/16/2042	1.A
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		01/10/2023	BANK OF AMERICA		6,975,974	7,687,023	7,391,882	7,584,340		(1,214)		(1,214)		7,583,126		(607,153)	(607,153)	26,905	03/20/2043	1.A
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		01/01/2023	Paydown		80,585	80,585	77,491	79,509		1,076		1,076		80,585				201	03/20/2043	1.A
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		01/10/2023	BANK OF AMERICA		9,502,700	10,471,295	8,888,330	9,842,085		(6,989)		(6,989)		9,835,095		(332,395)	(332,395)	36,650	04/20/2043	1.A
38378M-TY-1	GNR 2013-53 PE PAC-11 3.000% 04/20/43		01/01/2023	Paydown		64,407	64,407	54,671	60,537		3,870		3,870		64,407				161	04/20/2043	1.A
38378T-ZB-9	GNR 2013-90 HE PAC-1-11 3.500% 06/20/43		01/10/2023	JP MORGAN SECURITIES		8,425,560	8,987,264	8,363,773	8,766,183		(2,179)		(2,179)		8,764,005		(338,445)	(338,445)	36,698	06/20/2043	1.A
38378T-ZB-9	GNR 2013-90 HE PAC-1-11 3.500% 06/20/43		01/01/2023	Paydown		195,362	195,362	181,808	190,556		4,806		4,806		195,362				570	06/20/2043	1.A
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		03/01/2023	Paydown		238,503	238,503	233,137	235,982		2,521		2,521		238,503				1,172	07/20/2040	1.A
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11 3.500% 07/20/43		01/10/2023	JP MORGAN SECURITIES		8,097,959	8,637,823	7,925,202	8,388,295		(2,574)		(2,574)		8,385,721		(287,762)	(287,762)	35,271	07/20/2043	1.A
38378V-JD-8	GNR 2013-106 JY EXCH AD PAC-11 3.500% 07/20/43		01/01/2023	Paydown		118,558	118,558	108,777	115,133		3,425		3,425		118,558				346	07/20/2043	1.A
38378V-VB-8	GNR 2013-99 EH EXCH PAC-1-11 3.500% 07/16/43		03/01/2023	Paydown		165,568	165,568	159,444	163,461		2,107		2,107		165,568				940	07/16/2043	1.A
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		01/31/2023	Various		9,843,715	10,847,069	8,840,361	10,043,868		(7,175)		(7,175)		10,036,693		(192,978)	(192,978)	37,965	09/20/2043	1.A
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		01/01/2023	Paydown		44,229	44,229	36,047	40,954		3,275		3,275		44,229				111	09/20/2043	1.A
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		01/10/2023	BANK OF AMERICA		3,305,292	3,642,195	3,132,288	3,433,977		(2,228)		(2,228)		3,431,749		(126,457)	(126,457)	12,748	08/20/2043	1.A
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		01/01/2023	Paydown		13,145	13,145	11,305	12,394		752		752		13,145				33	08/20/2043	1.A
38378W-VE-0	GNR 2013-124 PC PAC-1-11 3.500% 08/20/43		03/01/2023	Paydown		390,826	390,826	378,124	385,764		5,062		5,062		390,826				2,292	08/20/2043	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		03/01/2023	Paydown		34,671	34,671	31,662	34,173		498		498		34,671				424	08/20/2029	1.A
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 1.489% 03/20/41		03/20/2023	Paydown				60,230	49,053		(49,053)		(49,053)						1,211	03/20/2041	1.A
38382P-ZZ-8	GOVERNMENT NATIONAL MORTGAGE 3.500% 05/20/42		03/01/2023	Paydown				483,003	498,567		(720)		(720)		497,847		(497,847)	(497,847)	17,619	05/20/2042	1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		03/01/2023	Paydown				489,140	372,364		(372,364)		(372,364)						20,109	12/20/2040	1.A
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 12/20/40		03/01/2023	Paydown				383,569	409,976		(549)		(549)		409,427		(409,427)	(409,427)	15,251	12/20/2040	1.A
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		03/01/2023	Paydown				299,479	226,506		(226,506)		(226,506)						13,284	04/20/2042	1.A
38382W-S8-1	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-136 CLASS AI 4.000% 06/20/41		03/01/2023	Paydown				363,329	288,827		(288,827)		(288,827)						16,849	06/20/2041	1.A
38383A-NH-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-156 CLASS EI 3.000% 01/20/44		03/01/2023	Paydown				96,014	77,092		(77,092)		(77,092)						4,735	01/20/2044	1.A
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		01/19/2023	Paydown				143,508	132,793		(1,363)		(1,363)		131,430		(131,430)	(131,430)	4,107	02/20/2030	1.A
38383F-2B-8	GOVERNMENT NATIONAL MORTGAGE 5.500% 02/20/30		03/19/2023	Paydown				260,187	240,760		(5,372)		(5,372)		235,388		(235,388)	(235,388)	18,522	02/20/2030	1.A Z
38383G-6U-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-25 CLASS AI 5.500% 06/20/38		03/01/2023	Paydown				1,741,285	1,624,754		(1,624,754)		(1,624,754)						78,957	06/20/2038	1.A
38383G-UC-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS AI 4.500% 12/20/40		03/01/2023	Paydown				416,091	349,401		(2,418)		(2,418)		346,984		(346,984)	(346,984)	20,515	12/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38383G-VA-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-1 CLASS BI 4.500% 05/20/41		03/01/2023	Paydown				500,610	419,585		(419,585)		(419,585)						24,158	05/20/2041	1.A
38383L-HV-5	GOVERNMENT NATIONAL MORTGAGE 4.000% 08/20/41		03/24/2023	GOLDMAN SACHS & COMPANY		99,661,380	103,443,534	94,909,442	94,942,925		147,419		147,419		95,090,344		4,571,036	4,571,036	1,356,260	08/20/2041	1.A
38383M-E5-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS AI 5.000% 03/20/40		03/01/2023	Paydown				457,869	425,652		(425,652)		(425,652)						25,058	03/20/2040	1.A
38383M-R2-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-45 CLASS IQ 4.500% 04/20/41		03/01/2023	Paydown				174,382	162,321		(162,321)		(162,321)						9,198	04/20/2041	1.A
38383M-WJ-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-28 CLASS DI 5.000% 09/20/35		03/01/2023	Paydown				307,895	284,934		(284,934)		(284,934)						18,240	09/20/2035	1.A
38383P-RC-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-46 CLASS SA 0.141% 04/20/40		03/20/2023	Paydown				272,939	255,623		(9,637)		(9,637)		245,986		(245,986)	(245,986)	3,178	04/20/2040	1.A
38383U-SX-9	GOVERNMENT NATIONAL MORTGAGE 10.610% 04/20/41		03/20/2023	Paydown				200,881	202,027		(3,381)		(3,381)		198,646		(198,646)	(198,646)	5,788	04/20/2041	1.A
38383V-NX-2	GOVERNMENT NATIONAL MORTGAGE SERIES 2023-3 CLASS IO 4.500% 12/16/40		03/01/2023	Paydown				27,056			(27,056)		(27,056)						935	12/16/2040	1.A
38383Y-TR-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS A 4.000% 05/16/41		01/31/2023	Various		252,559,318	261,043,222	256,311,814	256,417,939		(9,277)		(9,277)		256,408,662		(3,849,345)	(3,849,345)	1,015,603	05/16/2041	1.A
38383Y-TR-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS A 4.000% 05/16/41		01/01/2023	Paydown		2,400,470	2,400,470	2,356,961	2,357,937		42,533		42,533		2,400,470				8,006	05/16/2041	1.A
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 1.492% 05/16/41		01/16/2023	Paydown				61,512	60,214		(530)		(530)		59,684		(59,684)	(59,684)	1,121	05/16/2041	1.A
38383Y-TT-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS SA 1.492% 05/16/41		03/16/2023	Paydown				116,572	114,113		(3,243)		(3,243)		110,870		(110,870)	(110,870)	4,698	05/16/2041	1.A Z
38383Y-XN-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MK 4.000% 03/20/41		01/09/2023	GOLDMAN SACHS & COMPANY		252,954,133	259,440,136	254,312,140	254,423,589		1,616		1,616		254,425,205		(1,471,072)	(1,471,072)	1,153,067	03/20/2041	1.A
38383Y-XN-7	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MK 4.000% 03/20/41		01/01/2023	Paydown		2,505,896	2,505,896	2,456,365	2,457,442		48,454		48,454		2,505,896				8,353	03/20/2041	1.A
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 1.491% 03/20/41		01/20/2023	Paydown				65,780	64,499		(717)		(717)		63,782		(63,782)	(63,782)	1,161	03/20/2041	1.A
38383Y-XT-4	GOVERNMENT NATIONAL MORTGAGE SERIES 2022-154 CLASS MS 1.491% 03/20/41		03/20/2023	Paydown				118,957	116,641		(3,836)		(3,836)		112,805		(112,805)	(112,805)	4,462	03/20/2041	1.A Z
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23		01/01/2023	Redemption 100.0000		886,768	886,768	873,362	886,460		309		309		886,768				32,544	07/01/2023	1.A
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		03/15/2023	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				256	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		03/15/2023	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				1,301	06/15/2030	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		02/01/2023	Redemption 100.0000		120,355	120,355	120,355	120,355						120,355				823	08/01/2023	1.A
91282C-FF-3	US TREASURY NB 2.750% 08/15/32		02/10/2023	Various		416,864,578	449,741,000	448,430,319	448,473,461		13,443		13,443		448,486,904		(31,622,326)	(31,622,326)	6,116,722	08/15/2032	1.A
91282C-FV-8	US TREASURY N B 4.125% 11/15/32		02/10/2023	CITIGROUP GLOBAL MARKETS INC		257,685,547	250,000,000	265,634,766			(87,652)		(87,652)		265,547,114		(7,861,567)	(7,861,567)	2,563,881	11/15/2032	1.A FE
91282C-FY-2	US TREASURY N B 3.875% 11/30/29		03/27/2023	Various		254,812,500	250,000,000	253,847,656	253,807,492		(112,995)		(112,995)		253,694,498		1,118,002	1,118,002	3,097,871	11/30/2029	1.A
91282C-GB-1	US TREASURY N B 3.875% 12/31/29		02/28/2023	Various		1,554,951,807	1,541,450,000	1,557,337,654	198,859,375		(227,222)		(227,222)		1,557,110,432		(2,158,625)	(2,158,625)	7,216,900	12/31/2029	1.A FE
91282C-GC-9	US TREASURY N B 3.875% 12/31/27		01/31/2023	JP MORGAN SECURITIES		383,933,594	380,000,000	387,510,938			(47,411)		(47,411)		387,463,526		(3,529,932)	(3,529,932)	1,301,657	12/31/2027	1.A FE
91282C-GH-8	US TREASURY N B 3.500% 01/31/28		02/27/2023	Various		408,062,070	421,000,000	417,750,273			32,541		32,541		417,782,815		(9,720,744)	(9,720,744)	1,139,724	01/31/2028	1.A
91282C-GJ-4	US TREASURY N B 3.500% 01/31/30		03/29/2023	Various		866,889,481	878,970,000	877,968,111			12,161		12,161		877,980,273		(11,090,792)	(11,090,792)	3,901,467	01/31/2030	1.A
91282C-GM-7	US TREASURY NB 3.500% 02/15/33		03/28/2023	Various		719,046,118	717,014,000	704,839,012			110,304		110,304		704,949,317		14,096,801	14,096,801	2,827,032	02/15/2033	1.A
91282C-GN-5	US TREASURY N B 4.625% 02/28/25		03/23/2023	BMO CAPITAL MARKETS		48,603,750	48,000,000	47,748,750			5,331		5,331		47,754,081		849,669	849,669	144,783	02/28/2025	1.A
91282C-GP-0	US TREASURY NB 4.000% 02/29/28		03/29/2023	Various		472,582,500	464,500,000	460,698,105			46,721		46,721		460,744,826		11,837,674	11,837,674	1,384,239	02/29/2028	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91282C-GQ-8	US TREASURY NB 4.000% 02/28/30		03/29/2023	Various		934,868,731	906,151,000	903,885,623			17,033		17,033		903,902,655		30,966,076	30,966,076	2,770,058	02/28/2030	1.A
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 04/25/23		01/01/2023	Paydown		36,247	36,247	36,247	36,247						36,247				133	04/25/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						7,239,693,089	7,259,618,357	7,253,574,509	1,837,345,965		(3,991,145)		(3,991,145)		7,257,895,801		(18,202,715)	(18,202,715)	38,781,686	XXX	XXX
748149-AG-6	PROVINCE OF QUEBEC UNSEC 2.625% 02/13/23	A	02/13/2023	Maturity		23,000,000	23,000,000	22,119,100	22,987,275		12,725		12,725		23,000,000				301,875	02/13/2023	1.D FE
105756-BU-3	FED REPUBLIC OF BRAZIL SR UNSEC 2.625% 01/05/23	D	01/05/2023	Maturity		4,140,000	4,140,000	3,864,630	4,139,603		397		397		4,140,000				54,338	01/05/2023	3.C FE
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28	D	02/15/2023	Redemption 100.0000		3,920,000	3,920,000	4,003,107	3,942,730		(22,730)		(22,730)		3,920,000					02/15/2028	3.C FE
221597-BR-7	COSTA RICA GOVERNMENT SR UNSEC 4.250% 01/26/23	D	01/26/2023	Maturity Redemption 100.0000		14,975,000	14,975,000	14,973,353	14,975,000						14,975,000				318,219	01/26/2023	4.B FE
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	01/05/2023			48,689	48,689	43,537	45,365		3,324		3,324		48,689					12/31/2032	3.C FE
445545-AL-0	HUNGARY SR UNSEC 5.375% 03/25/24	D	01/10/2023	TENDER SALE		5,867,487	5,834,000	6,406,564	5,930,550		(2,541)		(2,541)		5,928,008		(60,521)	(60,521)	94,073	03/25/2024	2.B FE
455780-BL-9	REPUBLIC OF INDONESIA SR UNSEC 3.375% 04/15/23	D	03/28/2023	Various		42,128,200	42,200,000	38,790,698	42,072,265		125,067		125,067		42,197,332		(69,132)	(69,132)	590,625	04/15/2023	2.B FE
50064F-AK-0	REPUBLIC OF KOREA SR UNSEC 3.875% 09/11/23	D	01/11/2023	JP MORGAN SECURITIES		5,475,910	5,500,000	5,433,505	5,494,518		259		259		5,494,777		(18,867)	(18,867)	72,226	09/11/2023	1.C FE
699149-AA-8	REPUBLIC OF PARAGUAY SR UNSEC 4.625% 01/25/23	D	01/25/2023	Maturity		10,675,000	10,675,000	10,538,500	10,673,787		1,213		1,213		10,675,000				246,859	01/25/2023	3.A FE
731011-AT-9	REPUBLIC OF POLAND SR UNSEC 3.000% 03/17/23	D	01/11/2023	MORGAN J.P. SECURITIES INC.		5,484,600	5,500,000	4,975,938	5,486,459		2,167		2,167		5,488,625		(4,025)	(4,025)	53,167	03/17/2023	1.G FE
77586R-AB-6	ROMANIA SR UNSEC 4.375% 08/22/23	D	01/05/2023	HSBC SECURITIES USA INC		1,696,090	1,700,000	1,682,371	1,698,674		50		50		1,698,723		(2,633)	(2,633)	28,510	08/22/2023	2.C FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	03/30/2023	Redemption 100.0000		75,555	75,555										75,555	75,555	2,833	03/31/2030	6. *
0309999999. Subtotal - Bonds - All Other Governments						117,486,531	117,568,244	112,831,303	117,446,226		119,931		119,931		117,566,154		(79,623)	(79,623)	1,762,725	XXX	XXX
167486-M6-3	CHICAGO IL SERIES E 6.050% 01/01/29		01/01/2023	Call 100.0000 Redemption 100.0000		130,000	130,000	135,985	135,283						135,283		(5,283)	(5,283)	3,933	01/01/2029	1.A
167486-M7-1	CHICAGO IL SERIES E 6.050% 01/01/29		01/01/2023			520,000	520,000	567,419	561,710		(41,710)		(41,710)		520,000				15,730	01/01/2029	2.C FE
73723R-SQ-7	PORTSMOUTH VA City of Portsmouth VA 4.541 02 4.541% 02/01/37		02/01/2023	Call 100.0000 Redemption 100.0000		20,325,000	20,325,000	20,123,579	20,181,009		610		610		20,181,618		143,382	143,382	461,479	02/01/2037	1.C FE
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		03/25/2023			20,317	20,317	20,519	20,495		(178)		(178)		20,317				124	08/25/2045	1.D
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,995,317	20,995,317	20,847,502	20,898,497		(41,278)		(41,278)		20,857,218		138,099	138,099	481,266	XXX	XXX
13049G-AB-6	CALIFORNIA MUNI FIN AUTH FED I 3.637% 07/01/30		01/01/2023	Redemption 100.0000		40,000	40,000	33,900	34,078		5,922		5,922		40,000				364	07/01/2030	2.B FE
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		03/13/2023	Redemption 100.0000		2,769,680	2,769,680	2,765,864	2,765,906		3,774		3,774		2,769,680				14,830	12/10/2031	1.F PL
3128JD-AA-5	FH 138788 7.078% 11/01/31		03/01/2023	Paydown		2,052	2,052	2,101	2,075		(24)		(24)		2,052				24	11/01/2031	1.A
3128JR-RX-6	FH 847702 3.047% 09/01/36		03/01/2023	Paydown		502	502	506	502						502				2	09/01/2036	1.A
3128JR-SP-2	FH 847726 2.250% 03/01/37		03/01/2023	Paydown		357	357	366	364		(7)		(7)		357				1	03/01/2037	1.A
3128QG-KU-5	FH 1N0307 1.845% 09/01/36		03/01/2023	Paydown		68	68	69	68						68					09/01/2036	1.A
3128QL-RD-5	FH 1H2584 2.380% 02/01/36		03/01/2023	Paydown		84	84	83	83		1		1		84					02/01/2036	1.A
3128QL-SL-6	FH 1H2623 2.638% 07/01/36		03/01/2023	Paydown		329	329	333	329						329				2	07/01/2036	1.A
3128S4-ER-4	FH 1Q0144 2.099% 09/01/36		03/01/2023	Paydown		44	46	46	46						46		(2)	(2)		09/01/2036	1.A
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 02/15/23		01/01/2023	Paydown			942	924	942						942		(942)	(942)		02/15/2023	1.A
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		03/01/2023	Paydown		7,307	7,307	6,581	7,280		28		28		7,307				80	03/15/2023	1.A
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		01/01/2023	Paydown		559	559	552	557		2		2		559				3	01/15/2023	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		03/01/2023	Paydown		7,212	7,212	5,878	7,182		30		30		7,212				60	03/15/2023	1.A
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		01/01/2023	Paydown		73	73	73	73						73					02/25/2023	1.A
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		03/01/2023	Paydown		1,514	1,514	1,493	1,509		5		5		1,514				14	03/15/2023	1.A
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		03/01/2023	Paydown		12,516	12,516	11,742	12,465		51		51		12,516				141	04/15/2023	1.A
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		03/01/2023	Paydown		2,324	2,324	2,289	2,316		7		7		2,324				25	04/15/2023	1.A
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		03/01/2023	Paydown		16,950	16,950	16,950	16,950						16,950				175	04/15/2023	1.A
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		03/01/2023	Paydown															67	05/15/2023	1.A
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		03/01/2023	Paydown		9,790	9,790	9,790	9,790						9,790				119	05/15/2023	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		03/01/2023	Paydown		22,769	22,769	22,447	22,674		96		96		22,769				262	07/15/2023	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33		03/01/2023	Paydown		120	120	115	116		4		4		120				1	07/01/2033	1.A
3132FC-F2-6	FHLMC POOL Z40185 5.500% 01/01/52		03/01/2023	Paydown		20,005	20,005	22,247	22,219		(2,215)		(2,215)		20,005				174	01/01/2052	1.A
3132LV-U3-8	FHLMC POOL U69902 4.000% 07/01/43		01/11/2023	BANK OF AMERICA		274,761,320	280,502,862	266,127,091	266,280,388		(94,739)		(94,739)		266,185,648		8,575,671	8,575,671	1,277,846	07/01/2043	1.A
3132LV-U3-8	FHLMC POOL U69902 4.000% 07/01/43		01/01/2023	Paydown		2,717,640	2,717,640	2,578,361	2,579,846		137,794		137,794		2,717,640				9,059	07/01/2043	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		03/01/2023	Paydown		22,228	22,228	20,831	21,927		301		301		22,228				301	07/15/2031	1.A
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		03/01/2023	Paydown		37,613	37,613	35,871	37,202		411		411		37,613				489	07/15/2031	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		03/01/2023	Paydown		25,541	25,541	25,031	25,392		150		150		25,541				287	02/15/2031	1.A
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		03/01/2023	Paydown		28,030	28,030	27,819	27,918		112		112		28,030				357	10/15/2031	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		03/01/2023	Paydown		9,617	9,617	9,588	9,589		28		28		9,617				114	01/15/2032	1.A
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		03/01/2023	Paydown		13,666	13,666	13,528	13,616		50		50		13,666				154	07/15/2023	1.A
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		03/01/2023	Paydown		41,219	41,219	40,925	41,080		139		139		41,219				480	08/15/2023	1.A
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		03/01/2023	Paydown		36,853	36,853	36,406	36,663		189		189		36,853				415	08/25/2023	1.A
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		03/01/2023	Paydown		97,703	97,703	96,995	97,372		331		331		97,703				1,145	08/15/2023	1.A
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		03/01/2023	Paydown		13,039	13,039	12,570	12,991		48		48		13,039				155	10/15/2023	1.A
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		03/01/2023	Paydown		88,419	88,419	76,939	87,642		777		777		88,419				932	12/25/2023	1.A
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		03/01/2023	Paydown		16,627	16,627	16,554	16,576		52		52		16,627				192	02/15/2024	1.A
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		03/01/2023	Paydown		44,734	44,734	42,393	44,536		198		198		44,734				527	01/15/2024	1.A
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		03/01/2023	Paydown		29,135	29,135	28,921	29,043		93		93		29,135				341	02/15/2024	1.A
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		03/01/2023	Paydown		6,125	6,125	6,001	6,084		41		41		6,125				66	03/15/2024	1.A
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		03/01/2023	Paydown		28,870	28,870	28,085	28,619		251		251		28,870				291	03/15/2024	1.A
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		03/01/2023	Paydown		61,353	61,353	56,570	59,942		1,411		1,411		61,353				592	07/17/2024	1.A
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		03/01/2023	Paydown		44,670	44,670	44,043	44,417		254		254		44,670				509	04/15/2024	1.A
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		03/01/2023	Paydown		71,242	71,242	69,926	70,633		608		608		71,242				874	04/25/2024	1.A
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		03/01/2023	Paydown		12,271	12,271	12,282	12,271						12,271				147	11/15/2024	1.A FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		03/01/2023	Paydown		11,213	11,213	11,150	11,168		46		46		11,213				159	02/15/2025	1.A
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		03/01/2023	Paydown		19,700	19,700	19,393	19,547		153		153		19,700				225	03/15/2026	1.A
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		03/01/2023	Paydown		15,634	15,634	15,426	15,517		116		116		15,634				183	03/15/2026	1.A
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		03/01/2023	Paydown		3,590	3,590	3,568	3,574		15		15		3,590				50	03/15/2025	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		03/01/2023	Paydown		8,104	8,104	8,104	8,104						8,104				109	05/15/2025	1.A
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		03/01/2023	Paydown		7,203	7,203	7,139	7,163		40		40		7,203				90	08/15/2026	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		03/01/2023	Paydown		12,371	12,371	11,203	12,234		137		137		12,371				153	08/15/2026	1.A
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		03/01/2023	Paydown		3,707	3,707	3,695	3,695		12		12		3,707				50	09/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		03/01/2023	Paydown		6,019	6,019	5,995	5,998		22		22		6,019				80	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		03/25/2023	Paydown		59,715	59,715	58,632	59,599		116		116		59,715				699	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		03/01/2023	Paydown		7,314	7,314	7,191	7,247		66		66		7,314				97	10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		03/01/2023	Paydown		12,884	12,884	12,524	12,811		73		73		12,884				169	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		03/01/2023	Paydown		1,400	1,400	1,350	1,388		11		11		1,400				18	02/15/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		03/01/2023	Paydown		17,935	17,935	17,472	17,843		92		92		17,935				254	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		03/01/2023	Paydown		9,217	9,217	9,114	9,151		66		66		9,217				115	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		03/01/2023	Paydown		17,379	17,379	16,156	17,222		157		157		17,379				216	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		03/01/2023	Paydown		8,451	8,451	7,522	8,350		101		101		8,451				106	02/15/2027	1.A
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		03/01/2023	Paydown		12,932	12,932	11,641	12,791		141		141		12,932				162	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		03/01/2023	Paydown		17,443	17,443	16,511	17,313		130		130		17,443				258	02/15/2027	1.A
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		03/01/2023	Paydown		33,069	33,069	31,922	32,869		199		199		33,069				501	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		03/01/2023	Paydown		20,953	20,953	19,270	20,753		200		200		20,953				180	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		03/01/2023	Paydown		9,832	9,832	9,108	9,725		107		107		9,832				120	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		03/01/2023	Paydown		4,259	4,259	4,192	4,216		43		43		4,259				53	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		03/01/2023	Paydown		22,517	22,517	21,116	22,314		203		203		22,517				289	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		03/01/2023	Paydown		21,123	21,123	20,993	21,029		93		93		21,123				260	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		03/01/2023	Paydown		3,692	3,692	3,666	3,672		20		20		3,692				46	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		03/01/2023	Paydown		5,877	5,877	5,824	5,842		35		35		5,877				68	08/15/2027	1.A
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		03/01/2023	Paydown		8,946	8,946	8,767	8,900		47		47		8,946				97	08/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		03/01/2023	Paydown		30,452	30,452	30,447	30,396		56		56		30,452				380	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 5.462% 01/15/28		03/01/2023	Paydown		11,358	11,358	11,359	11,358						11,358				94	01/15/2028	1.A
3133TC-JP-4	FHR 2026 S INV DLY SEQ 13.249% 01/15/28		03/01/2023	Paydown		718	718	440	588		131		131		718				23	01/15/2028	1.A
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		03/01/2023	Paydown		2,776	2,776	2,872	2,812		(36)		(36)		2,776				41	01/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		03/01/2023	Paydown		37,973	37,973	37,943	37,909		63		63		37,973				462	04/15/2028	1.A
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		03/01/2023	Paydown		118,674	118,674	115,599	118,674						118,674				1,269	01/25/2028	1.A
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		03/01/2023	Paydown		7,641	7,641	7,782	7,645		(4)		(4)		7,641				84	05/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		03/01/2023	Paydown		15,879	15,879	15,720	15,812		67		67		15,879				173	08/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		03/01/2023	Paydown		15,702	15,702	13,902	15,292		410		410		15,702				151	02/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		03/01/2023	Paydown		21,417	21,417	20,611	21,258		160		160		21,417				245	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		03/01/2023	Paydown		13,651	13,651	12,275	13,392		259		259		13,651				136	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		03/01/2023	Paydown		27,603	27,603	24,906	27,117		486		486		27,603				350	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		03/01/2023	Paydown		55,793	55,793	55,275	55,555		238		238		55,793				754	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		03/01/2023	Paydown		103,457	103,457	100,501	102,763		694		694		103,457				1,411	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		03/01/2023	Paydown		46,010	46,010	46,660	46,010						46,010				686	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		03/01/2023	Paydown		37,869	37,869	36,345	37,544		325		325		37,869				382	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		03/01/2023	Paydown		52,685	52,685	52,965	52,685						52,685				607	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		03/01/2023	Paydown		42,449	42,449	38,403	41,749		700		700		42,449				521	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		03/01/2023	Paydown		32,773	32,773	33,108	32,773						32,773				347	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		03/01/2023	Paydown		11,062	11,062	10,666	10,980		81		81		11,062				146	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		03/01/2023	Paydown		8,892	8,892	8,509	8,808		84		84		8,892				114	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		03/01/2023	Paydown		10,582	10,582	10,273	10,511		71		71		10,582				143	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		03/01/2023	Paydown		5,203	5,203	5,228	5,203						5,203				66	03/15/2030	1.A
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		03/01/2023	Paydown		5,434	5,434	5,229	5,391		42		42		5,434				61	03/15/2030	1.A
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		03/01/2023	Paydown		11,179	11,179	11,172	11,162		17		17		11,179				154	05/15/2030	1.A
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		03/01/2023	Paydown		6,112	6,112	5,858	6,062		50		50		6,112				81	08/15/2030	1.A
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		03/01/2023	Paydown		10,640	10,640	10,241	10,566		74		74		10,640				161	09/15/2030	1.A
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		03/01/2023	Paydown		6,260	6,260	6,028	6,211		49		49		6,260				84	09/15/2030	1.A
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		03/01/2023	Paydown		6,105	6,105	6,136	6,105						6,105				79	09/15/2030	1.A
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		03/01/2023	Paydown		11,890	11,890	12,005	11,890						11,890				133	10/15/2030	1.A
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		03/01/2023	Paydown		20,408	20,408	19,789	20,269		139		139		20,408				240	10/15/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		03/01/2023	Paydown		18,769	18,769	18,068	18,612		157		157		18,769				238	10/15/2030	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		03/01/2023	Paydown		13,753	13,753	13,201	13,626		127		127		13,753				190	02/15/2031	1.A
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		03/01/2023	Paydown		4,381	4,381	4,039	4,325		56		56		4,381				51	03/15/2031	1.A
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		03/01/2023	Paydown		12,234	12,234	11,561	12,090		144		144		12,234				129	05/15/2031	1.A
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		03/01/2023	Paydown		20,497	20,497	19,101	20,158		339		339		20,497				151	05/15/2031	1.A
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		03/01/2023	Paydown		14,673	14,673	14,041	14,526		147		147		14,673				170	06/15/2031	1.A
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		03/01/2023	Paydown		7,617	7,617	7,624	7,617						7,617				92	06/15/2031	1.A
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		03/01/2023	Paydown		35,520	35,520	35,053	35,344		176		176		35,520				521	06/15/2031	1.A
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		03/01/2023	Paydown		4,830	4,830	4,550	4,771		59		59		4,830				66	06/15/2031	1.A
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		03/01/2023	Paydown		19,243	19,243	18,088	18,980		262		262		19,243				218	03/15/2031	1.A
3133US-HA-2	FHLMC POOL SI2025 5.000% 01/01/52		03/01/2023	Paydown		26,759	26,759	29,463	29,428		(2,669)		(2,669)		26,759				220	01/01/2052	1.A
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		01/01/2023	Paydown		427	427	421	424		2		2		427				3	01/25/2023	1.A
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		01/01/2023	Paydown		87	87	85	86						87				1	01/25/2023	1.A
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		03/01/2023	Paydown		1,952	1,952	1,818	1,941		11		11		1,952				18	03/25/2023	1.A
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		02/01/2023	Paydown		257	257	252	255		1		1		257				2	02/25/2023	1.A
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		02/01/2023	Paydown		1,888	1,888	1,625	1,878		11		11		1,888				13	02/25/2023	1.A
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		03/01/2023	Paydown		5,280	5,280	5,135	5,248		32		32		5,280				49	03/25/2023	1.A
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		03/01/2023	Paydown		758	758	633	753		5		5		758				6	03/25/2023	1.A
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		03/01/2023	Paydown		8,678	8,678	8,620	8,634		44		44		8,678				93	03/25/2023	1.A
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		03/01/2023	Paydown		3,285	3,285	3,235	3,266		19		19		3,285				38	05/25/2023	1.A
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		03/01/2023	Paydown		14,353	14,353	14,057	14,272		81		81		14,353				131	03/25/2023	1.A
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		03/01/2023	Paydown		3,011	3,011	2,786	2,981		30		30		3,011				18	04/25/2023	1.A
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		01/18/2023	DIRECT			2												1	05/25/2023	1.A
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		01/01/2023	Paydown		2	2				2		2		2				1	05/25/2023	1.A
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		03/01/2023	Paydown		6,729	6,729	6,752	6,729						6,729				79	05/25/2023	1.A
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		03/01/2023	Paydown		21,127	21,127	20,813	21,019		107		107		21,127				239	06/25/2023	1.A
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		03/01/2023	Paydown		11,343	11,343	11,177	11,285		59		59		11,343				131	06/25/2023	1.A
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		03/01/2023	Paydown		12,872	12,872	12,634	12,787		85		85		12,872				146	07/25/2023	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		03/01/2023	Paydown		25,979	25,979	25,595	25,821		158		158		25,979				293	07/25/2023	1.A
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		03/01/2023	Paydown		22,307	22,307	22,015	22,177		130		130		22,307				241	07/25/2023	1.A
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		03/01/2023	Paydown		27,163	27,163	24,935	26,985		178		178		27,163				292	07/25/2023	1.A
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		03/01/2023	Paydown															7	07/25/2023	1.A
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		03/01/2023	Paydown		15,534	15,534	15,259	15,452		82		82		15,534				179	08/25/2023	1.A
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		03/01/2023	Paydown		39,080	39,080	37,310	38,851		230		230		39,080				453	09/25/2023	1.A
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		03/01/2023	Paydown		46,199	46,199	42,957	45,902		297		297		46,199				506	09/25/2023	1.A
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		03/01/2023	Paydown		12,923	12,923	12,923	12,923						12,923				148	09/25/2023	1.A
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		03/01/2023	Paydown		41,597	41,597	39,121	41,360		238		238		41,597				461	12/25/2023	1.A
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		03/01/2023	Paydown		47,845	47,845	47,800	47,655		190		190		47,845				557	01/25/2024	1.A
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		03/01/2023	Paydown		110,773	110,773	110,023	110,197		576		576		110,773				1,220	03/25/2024	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		03/01/2023	Paydown		37,678	37,678	36,689	37,304		373		373		37,678				413	03/25/2024	1.A
31359H-JN-5	FNR 1994-55 N W CPT 7.995% 12/25/23		03/01/2023	Paydown		2,070	2,070	2,057	2,070						2,070				26	12/25/2023	1.A
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		03/01/2023	Paydown		18,493	18,493	18,175	18,350		142		142		18,493				214	03/25/2024	1.A
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		03/01/2023	Paydown		38,311	38,311	37,290	37,939		372		372		38,311				487	06/17/2024	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		03/01/2023	Paydown		15,166	15,166	14,344	15,026		140		140		15,166				183	11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		03/01/2023	Paydown		4,523	4,523	4,416	4,491		32		32		4,523				51	12/25/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		03/01/2023	Paydown		11,530	11,530	11,312	11,461		70		70		11,530				147	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		03/01/2023	Paydown		16,570	16,570	15,966	16,461		109		109		16,570				221	12/18/2026	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		03/01/2023	Paydown		12,739	12,739	12,534	12,679		60		60		12,739				143	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		03/01/2023	Paydown		8,655	8,655	8,639	8,633		23		23		8,655				113	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		03/01/2023	Paydown		8,820	8,820	8,078	8,714		107		107		8,820				112	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		03/01/2023	Paydown		27,806	27,806	23,986	27,365		442		442		27,806				342	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		03/01/2023	Paydown		9,474	9,474	9,356	9,398		76		76		9,474				110	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		03/01/2023	Paydown		11,172	11,172	10,282	11,051		121		121		11,172				140	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		03/01/2023	Paydown		92,564	92,564	87,524	91,564		1,000		1,000		92,564				1,159	06/17/2027	1.A
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		03/01/2023	Paydown		5,331	5,331	5,040	5,273		58		58		5,331				67	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		03/01/2023	Paydown		14,878	14,878	14,651	14,738		141		141		14,878				168	09/18/2027	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		03/01/2023	Paydown		7,158	7,158	7,667	7,127		31		31		7,158				106	09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		03/01/2023	Paydown		5,820	5,820	5,455	5,771		49		49		5,820				63	05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		03/01/2023	Paydown		21,233	21,233	20,368	21,084		150		150		21,233				225	05/18/2027	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		03/01/2023	Paydown		32,126	32,126	28,862	31,791		336		336		32,126				365	04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		03/01/2023	Paydown		9,869	9,869	9,678	9,816		53		53		9,869				126	06/18/2027	1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		03/01/2023	Paydown		9,555	9,555	9,037	9,468		87		87		9,555				124	06/18/2027	1.A
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		03/01/2023	Paydown		10,600	10,600	10,517	10,546		54		54		10,600				122	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		03/01/2023	Paydown		8,566	8,566	8,010	8,484		83		83		8,566				93	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		03/01/2023	Paydown		21,425	21,425	19,288	21,149		276		276		21,425				267	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		03/01/2023	Paydown		10,939	10,939	10,896	10,894		44		44		10,939				145	07/20/2027	1.A
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		03/01/2023	Paydown		15,053	15,053	14,934	14,972		81		81		15,053				173	09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		03/01/2023	Paydown		30,466	30,466	29,851	30,162		304		304		30,466				296	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		03/01/2023	Paydown		8,866	8,866	8,636	8,727		139		139		8,866				96	11/18/2027	1.A
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		03/01/2023	Paydown		6,930	6,930	6,864	6,899		31		31		6,930				82	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		03/01/2023	Paydown		15,945	15,945	15,721	15,810		134		134		15,945				170	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		03/01/2023	Paydown		14,416	14,416	13,936	14,295		121		121		14,416				153	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		03/01/2023	Paydown		13,198	13,198	13,002	13,132		66		66		13,198				143	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		03/01/2023	Paydown		19,754	19,754	19,756	19,754						19,754				246	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		03/01/2023	Paydown		24,787	24,787	24,601	24,644		143		143		24,787				260	05/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		03/01/2023	Paydown		2,733	2,733	2,670	2,707		26		26		2,733				32	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		03/01/2023	Paydown		32,506	32,506	32,439	32,414		93		93		32,506				371	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		02/01/2023	Paydown		59,576	59,576	57,545	58,317		1,259		1,259		59,576				476	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		02/01/2023	Paydown		52,923	52,923	50,499	51,460		1,463		1,463		52,923				422	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		02/01/2023	Paydown		30,663	30,663	27,928	28,924		1,738		1,738		30,663				245	06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		03/01/2023	Paydown		38,101	38,101	34,975	37,461		640		640		38,101				353	08/25/2029	1.A
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		03/01/2023	Paydown		2,545	2,545	2,477	2,527		18		18		2,545				31	10/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		03/01/2023	Paydown		6,237	6,237	6,081	6,176		61		61		6,237				91	10/25/2029	1.A
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		03/01/2023	Paydown		13,311	13,311	13,333	13,307		4		4		13,311				149	11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		03/01/2023	Paydown		1,607	1,607	1,607	1,607						1,607				18	03/01/2028	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		03/01/2023	Paydown		54,095	54,095	52,283	53,369		726		726		54,095				367	09/25/2041	1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		03/01/2023	Paydown		509,481	509,481	558,629	533,976		(24,495)		(24,495)		509,481				3,610	10/25/2041	1.A
3136A3-S6-9	FNR 2012-3 PE PAC-11 4.000% 02/25/42		03/01/2023	Paydown		184,615	184,615	199,499	189,279		(4,664)		(4,664)		184,615				952	02/25/2042	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		03/01/2023	Paydown		176,218	176,218	177,465	176,364		(146)		(146)		176,218				878	04/25/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		03/01/2023	Paydown		399,493	399,493	391,446	394,863		4,630		4,630		399,493				2,875	04/25/2042	1.A
3136A5-MB-9	FNR 2012-35 DB PAC-11 3.500% 04/25/42		03/01/2023	Paydown		621,448	621,448	618,001	619,427		2,020		2,020		621,448				4,196	04/25/2042	1.A
3136A5-RC-2	FNR 2012-33 MW PAC-11 3.500% 04/25/42		03/01/2023	Paydown		242,672	242,672	243,127	242,628		43		43		242,672				1,575	04/25/2042	1.A
3136A5-UK-0	FNR 2012-30 HE AD PAC-11 4.000% 04/25/42		03/01/2023	Paydown		36,253	36,253	40,513	37,546		(1,293)		(1,293)		36,253				363	04/25/2042	1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		03/01/2023	Paydown		232,269	232,269	228,336	230,544		1,725		1,725		232,269				1,076	05/25/2042	1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		03/01/2023	Paydown		478,903	478,903	464,835	472,999		5,904		5,904		478,903				2,790	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		03/01/2023	Paydown		241,442	241,442	259,223	247,195		(5,753)		(5,753)		241,442				1,823	07/25/2042	1.A
3136A6-Q7-2	FNR 2012-75 PE AD PAC-11 3.500% 07/25/42		03/01/2023	Paydown		198,210	198,210	203,661	199,693		(1,483)		(1,483)		198,210				1,016	07/25/2042	1.A
3136A6-R3-0	FNR 2012-75 CE PAC-11 3.000% 07/25/42		03/01/2023	Paydown		715,033	715,033	696,040	708,448		6,585		6,585		715,033				3,158	07/25/2042	1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		03/01/2023	Paydown		235,902	235,902	232,448	234,094		1,809		1,809		235,902				1,323	06/25/2042	1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		03/01/2023	Paydown		666,585	666,585	714,172	683,549		(16,964)		(16,964)		666,585				3,703	06/25/2042	1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		03/01/2023	Paydown		560,930	560,930	587,320	568,922		(7,992)		(7,992)		560,930				3,121	09/25/2042	1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		03/01/2023	Paydown		421,790	421,790	439,214	427,598		(5,809)		(5,809)		421,790				3,114	07/25/2042	1.A
3136A7-ET-5	FNR 2012-70 YB PAC-11 3.000% 07/25/42		03/01/2023	Paydown		311,155	311,155	311,058	310,768		387		387		311,155				1,283	07/25/2042	1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		03/01/2023	Paydown		281,268	281,268	270,662	276,792		4,476		4,476		281,268				1,434	08/25/2042	1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		03/01/2023	Paydown		211,110	211,110	207,883	209,478		1,633		1,633		211,110				1,275	08/25/2042	1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		03/01/2023	Paydown		311,647	311,647	305,671	308,048		3,599		3,599		311,647				1,830	08/25/2042	1.A
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		03/01/2023	Paydown		594,592	594,592	595,820	594,099		493		493		594,592				3,183	09/25/2042	1.A
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		03/01/2023	Paydown		2,042,540	2,042,540	2,041,558	2,039,029		3,511		3,511		2,042,540				11,212	10/25/2042	1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		03/01/2023	Paydown		416,489	416,489	413,430	414,749		1,739		1,739		416,489				2,028	12/25/2042	1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		03/01/2023	Paydown		684,737	684,737	645,708	665,963		17,066		17,066		684,737				4,910	02/25/2043	1.A
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		03/03/2023	BANK OF AMERICA		11,632,269	13,015,126	12,003,458	12,586,741		3,078		3,078		12,589,819		(957,550)	(957,550)	105,206	03/25/2043	1.A
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		03/01/2023	Paydown		193,404	193,404	178,371	187,038		6,366		6,366		193,404				1,049	03/25/2043	1.A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		03/01/2023	Paydown		841,225	841,225	805,043	824,745		16,480		16,480		841,225				4,418	03/25/2043	1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		03/01/2023	Paydown		346,087	346,087	343,771	344,623		1,465		1,465		346,087				2,804	04/25/2043	1.A
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		03/03/2023	BANK OF AMERICA		28,093,890	31,433,723	28,267,432	30,037,188		8,568		8,568		30,045,756		(1,951,867)	(1,951,867)	254,089	07/25/2043	1.A
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		03/01/2023	Paydown		1,042,644	1,042,644	937,619	996,322		46,322		46,322		1,042,644				5,421	07/25/2043	1.A
3136AG-CW-0	FNR 2013-95 EM EXCH SEQ 3.000% 09/25/43		03/03/2023	BANK OF AMERICA		24,482,668	27,393,194	23,125,848	25,330,113		(11,792)		(11,792)		25,318,321		(835,653)	(835,653)	221,428	09/25/2043	1.A
3136AG-CW-0	FNR 2013-95 EM EXCH SEQ 3.000% 09/25/43		03/01/2023	Paydown		785,104	785,104	662,799	725,975		59,129		59,129		785,104				2,787	09/25/2043	1.A
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		03/01/2023	Paydown		847,963	847,963	731,784	794,848		53,115		53,115		847,963				4,512	09/25/2043	1.A
3136AG-M8-2	FNR 2013-111 AE PAC-11 4.000% 11/25/43		03/01/2023	Paydown		86,670	86,670	84,504	85,685		985		985		86,670				567	11/25/2043	1.A
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		03/01/2023	Paydown		321,196	321,196	333,327	327,458		(6,262)		(6,262)		321,196				1,805	01/25/2044	1.A
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44		03/03/2023	BANK OF AMERICA		11,200,674	12,532,223	10,701,344	11,606,406		(10,282)		(10,282)		11,596,124		(395,450)	(395,450)	101,302	01/25/2044	1.A
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44		03/01/2023	Paydown		304,129	304,129	259,698	281,662		22,468		22,468		304,129				1,207	01/25/2044	1.A
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		03/01/2023	Paydown		1,356,756	1,356,756	1,434,161	1,386,833		(30,077)		(30,077)		1,356,756				10,843	04/25/2044	1.A
3136AP-FS-6	FNR 2015-44 JL SEQ 3.500% 07/25/45		03/01/2023	Paydown		199,198	199,198	195,152	196,631		2,567		2,567		199,198				963	07/25/2045	1.A
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		03/01/2023	Paydown		40,316	40,316	42,697	40,920		(605)		(605)		40,316				238	08/25/2043	1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		03/01/2023	Paydown		212,908	212,908	215,053	213,608		(700)		(700)		212,908				1,195	01/25/2047	1.A
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		40,613,893	46,045,866	41,566,310	43,720,975		89,943		89,943		43,810,918		(3,197,026)	(3,197,026)	318,484	03/25/2047	1.A
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		501,443	501,443	452,661	476,125		25,318		25,318		501,443				1,911	03/25/2047	1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		03/01/2023	Paydown		1,469,132	1,469,132	1,485,405	1,475,451		(6,318)		(6,318)		1,469,132				8,633	02/25/2047	1.A
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		21,971,527	24,910,146	22,535,611	23,801,121		(3,289)		(3,289)		23,797,832		(1,826,305)	(1,826,305)	172,295	03/25/2047	1.A
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		280,289	280,289	253,571	267,810		12,479		12,479		280,289				1,023	03/25/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		02/21/2023	JP MORGAN SECURITIES		10,000,500	11,338,034	10,045,532	10,732,970		(1,347)		(1,347)		10,731,623		(731,123)	(731,123)	78,421	03/25/2047	1.A
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		02/01/2023	Paydown		94,039	94,039	83,319	89,021		5,018		5,018		94,039				317	03/25/2047	1.A
3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.500% 12/25/47		03/01/2023	Paydown		3,356	3,356	3,090	3,207		149		149		3,356				17	12/25/2047	1.A
3136B1-U9-3	FNR 2018-40 PS INV PAC 1.580% 06/25/48		03/25/2023	Paydown		473,224	473,224	471,301	471,524		1,700		1,700		473,224				1,544	06/25/2048	1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		03/01/2023	Paydown		249,757	249,757	234,643	242,409		7,348		7,348		249,757				1,459	06/25/2048	1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		03/01/2023	Paydown		628,908	628,908	612,709	619,947		8,962		8,962		628,908				4,068	12/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		03/01/2023	Redemption 100.0000		17,724	17,724	18,345	18,266		(541)		(541)		17,724				100	11/01/2049	1.A
3136B9-ZX-8	FANNIE MAE SERIES 2020-26 CLASS DI 5.000% 05/25/50		03/25/2023	Paydown				214,511	212,246		(3,558)		(3,558)		208,688		(208,688)	(208,688)	8,124	05/25/2050	1.A
3136BL-PG-9	FANNIE MAE SERIES 2022-6 CLASS AI 5.500% 07/25/35		03/01/2023	Paydown				323,887	283,286		(283,286)		(283,286)						16,617	07/25/2035	1.A
3136BL-PJ-3	FANNIE MAE SERIES 2022-6 CLASS IA 5.500% 07/25/35		03/01/2023	Paydown				291,247	255,375		(255,375)		(255,375)						15,641	07/25/2035	1.A
3136BL-W4-8	FANNIE MAE SERIES 2022-8 CLASS DI 5.500% 08/25/38		03/01/2023	Paydown				517,337	481,018		(481,018)		(481,018)						26,804	08/25/2038	1.A
3136BM-MM-7	FANNI MAE 6.500% 08/25/36		03/01/2023	Paydown				266,134	258,680		(535)		(535)		258,144		(258,144)	(258,144)	16,981	08/25/2036	1.A
31371L-JL-4	FNMA 255067 5.000% 01/01/24		03/01/2023	Paydown		688	688	680	685		3		3		688				6	01/01/2024	1.A
31374C-R6-5	FNMA POOL 310209 3.500% 08/01/43		01/11/2023	GOLDMAN SACHS & COMPANY		195,324,226	205,132,105	187,727,928	188,224,207		(430,191)		(430,191)		187,794,016		7,530,210	7,530,210	1,427,950	08/01/2043	1.A
31374C-R6-5	FNMA POOL 310209 3.500% 08/01/43		03/10/2023	Paydown		1,919,734	1,919,734	1,756,856	1,416,644		503,089		503,089		1,919,734				11,433	08/01/2043	1.A
31374C-R7-3	FNMA POOL 310210 4.000% 05/01/44		01/18/2023	GOLDMAN SACHS & COMPANY		651,670,997	662,120,079	624,875,825	625,224,006		(80,219)		(80,219)		625,143,787		26,527,210	26,527,210	3,604,876	05/01/2044	1.A
31374C-R7-3	FNMA POOL 310210 4.000% 05/01/44		01/01/2023	Paydown		6,541,650	6,541,650	6,173,682	6,177,122		364,528		364,528		6,541,650				21,806	05/01/2044	1.A
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		03/01/2023	Paydown		233,744	233,744	250,873	238,722		(4,978)		(4,978)		233,744				1,828	04/15/2041	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		03/01/2023	Paydown		189,589	189,589	201,675	192,389		(2,801)		(2,801)		189,589				1,345	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		03/01/2023	Paydown		28,662	28,662	27,023	28,246		415		415		28,662				192	08/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		03/01/2023	Paydown		106,329	106,329	115,832	109,852		(3,523)		(3,523)		106,329				684	09/15/2041	1.A
3137AH-YG-7	FHR 3954 DY EXCH PAC-11 4.000% 11/15/41		03/01/2023	Paydown		63,844	63,844	70,348	66,832		(2,988)		(2,988)		63,844				433	11/15/2041	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		03/01/2023	Paydown		42,220	42,220	40,301	41,561		660		660		42,220				247	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		03/01/2023	Paydown		290,587	290,587	314,021	298,589		(8,002)		(8,002)		290,587				1,864	02/15/2042	1.A
3137AN-6M-2	FHR 4016 DB PAC-1-11 3.500% 03/15/42		03/01/2023	Paydown		220,230	220,230	219,232	219,699		530		530		220,230				1,408	03/15/2042	1.A
3137AN-AD-7	FHR 4016 LC PAC-1-11 3.500% 03/15/42		03/01/2023	Paydown		308,195	308,195	306,799	307,466		729		729		308,195				2,065	03/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		03/01/2023	Paydown		113,065	113,065	111,100	112,207		858		858		113,065				663	04/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		03/01/2023	Paydown		68,715	68,715	65,081	66,002		2,713		2,713		68,715				399	06/15/2042	1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		03/01/2023	Paydown		692,235	692,235	701,810	695,857		(3,622)		(3,622)		692,235				4,032	06/15/2042	1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		03/01/2023	Paydown		852,108	852,108	870,164	858,676		(6,568)		(6,568)		852,108				4,850	07/15/2042	1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		03/01/2023	Paydown		316,952	316,952	316,880	316,650		302		302		316,952				1,562	09/15/2042	1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		02/01/2023	Paydown		96,595	96,595	88,400	88,400		8,195		8,195		96,595				314	03/15/2043	1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		03/01/2023	Paydown		850,287	850,287	872,109	859,362		(9,075)		(9,075)		850,287				5,771	07/15/2043	1.A
3137B4-XH-4	FHR 4262 AL SEQ 3.000% 10/15/33		03/01/2023	Paydown		255,104	255,104	235,533	250,064		5,040		5,040		255,104				1,392	10/15/2033	1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		03/01/2023	Paydown		969,790	969,790	1,024,762	992,287		(22,496)		(22,496)		969,790				7,935	03/15/2041	1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		03/01/2023	Paydown		1,435,139	1,435,139	1,525,427	1,474,886		(39,747)		(39,747)		1,435,139				9,237	11/15/2043	1.A
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		03/01/2023	Paydown		323,618	323,618	314,114	314,114		9,504		9,504		323,618				2,377	07/15/2041	1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		03/01/2023	Paydown		453,079	453,079	447,655	450,342		2,737		2,737		453,079				2,874	04/15/2044	1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		03/01/2023	Paydown		537,776	537,776	578,410	557,469		(19,693)		(19,693)		537,776				3,507	05/15/2044	1.A
3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.500% 06/15/44		03/01/2023	Paydown		546,994	546,994	524,943	538,485		8,509		8,509		546,994				2,921	06/15/2044	1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		03/01/2023	Paydown		180,505	180,505	185,106	182,355		(1,850)		(1,850)		180,505				1,061	02/15/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BR-YV-1	FHR 4615 LG EXCH SC PT 3.500% 09/15/41		03/01/2023	Paydown		162,719	162,719	162,388	162,428		291		291		162,719				982	09/15/2041	1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		03/01/2023	Paydown		262,011	262,011	265,879	263,700		(1,689)		(1,689)		262,011				1,441	01/15/2047	1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		03/01/2023	Paydown		582,446	582,446	584,573	582,888		(442)		(442)		582,446				3,237	02/15/2047	1.A
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		01/11/2023	GOLDMAN SACHS & COMPANY		23,241,602	24,594,287	24,766,012	24,579,358		(828)		(828)		24,650,055		(1,408,453)	(1,408,453)	100,218	02/15/2047	1.A
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		01/11/2023	GOLDMAN SACHS & COMPANY		77,784,725	82,311,879	77,914,081	79,964,801		18,009		18,009		80,222,188		(2,437,463)	(2,437,463)	335,409	06/15/2046	1.A
3137BW-YS-7	FHR 4674 AL SEQ 3.000% 07/15/45		03/01/2023	Paydown		139,736	139,736	130,763	135,755		3,982		3,982		139,736				705	07/15/2045	1.A
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		01/11/2023	GOLDMAN SACHS & COMPANY		18,328,247	19,394,970	19,013,784	19,204,032		1,935		1,935		19,205,968		(877,721)	(877,721)	79,196	02/15/2047	1.A
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		01/01/2023	Paydown		109,299	109,299	107,151	108,223		1,076		1,076		109,299				319	02/15/2047	1.A
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 1.566% 09/15/38		03/15/2023	Paydown				127,220	99,412		(1,357)		(1,357)		98,055		(98,055)	(98,055)	2,332	09/15/2038	1.A
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 1.566% 03/15/37		03/15/2023	Paydown				176,231	136,842		(1,799)		(1,799)		135,043		(135,043)	(135,043)	2,657	03/15/2037	1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		03/01/2023	Paydown		366,259	366,259	383,693	374,092		(7,833)		(7,833)		366,259				2,563	04/15/2048	1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		03/01/2023	Paydown		235,662	235,662	248,788	241,017		(5,354)		(5,354)		235,662				1,695	06/15/2048	1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		03/01/2023	Paydown		261,161	261,161	274,804	267,948		(6,787)		(6,787)		261,161				1,831	06/15/2048	1.A
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 1.566% 10/15/34		03/15/2023	Paydown				159,751	129,780		(2,490)		(2,490)		127,290		(127,290)	(127,290)	3,705	10/15/2034	1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		03/01/2023	Paydown		394,736	394,736	407,954	400,586		(5,850)		(5,850)		394,736				2,839	06/15/2048	1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		03/01/2023	Paydown		381,266	381,266	382,309	381,541		(275)		(275)		381,266				2,440	03/15/2048	1.A
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		03/01/2023	Paydown		284,319	284,319	299,734	292,811		(8,492)		(8,492)		284,319				2,067	05/15/2048	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		03/01/2023	Paydown		61,906	61,906	63,996	63,184		(1,278)		(1,278)		61,906				438	07/15/2048	1.A
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 1.566% 05/15/35		03/15/2023	Paydown				211,059	170,138		(2,377)		(2,377)		167,761		(167,761)	(167,761)	3,592	05/15/2035	1.A
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 1.066% 07/15/37		03/15/2023	Paydown				223,172	181,251		(2,559)		(2,559)		178,692		(178,692)	(178,692)	3,716	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 2.345% 10/15/48		03/15/2023	Paydown		445,164	445,164	490,447	483,913		(38,749)		(38,749)		445,164				2,128	10/15/2048	1.A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		03/01/2023	Paydown		564,701	564,701	546,425	555,622		9,078		9,078		564,701				3,806	03/15/2048	1.A
3137H4-U9-9	FREDDIE MAC SERIES 5181 CLASS SB 0.000% 01/15/52		03/15/2023	Paydown				264,174	234,273						234,273		(234,273)	(234,273)		01/15/2052	1.A
3137H5-F6-9	FREDDIE MAC SERIES 5193 CLASS SA 0.000% 02/25/52		03/25/2023	Paydown				167,218	153,578						153,578		(153,578)	(153,578)		02/25/2052	1.A
3137H5-MY-0	FREDDIE MAC SERIES 5191 CLASS EI 5.500% 07/25/38		03/01/2023	Paydown				180,994	158,138		(158,138)		(158,138)						10,309	07/25/2038	1.A
3137H5-N7-8	FREDDIE MAC SERIES 5191 CLASS IM 5.500% 06/15/35		03/01/2023	Paydown				369,360	324,622		(324,622)		(324,622)						20,333	06/15/2035	1.A
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		01/19/2023	WELLS FARGO					(41,594)		41,594		41,594						142,918	12/25/2033	1.A
3137H5-ZT-7	FREDDIE MAC SERIES 5202 CLASS CI 5.500% 12/25/33		03/01/2023	Paydown				534,215	376,461		106,949		106,949		483,410		(483,410)	(483,410)	(316,220)	12/25/2033	1.A
3137H6-4Z-5	FREDDIE MAC SERIES 5201 CLASS DI 5.000% 06/15/36		03/01/2023	Paydown				244,830	226,717		(226,717)		(226,717)						13,330	06/15/2036	1.A
3137H6-5H-4	FREDDIE MAC SERIES 5201 CLASS ID 5.000% 07/25/37		03/01/2023	Paydown				300,018	279,889		(279,889)		(279,889)						16,618	07/25/2037	1.A
3137H6-AS-4	FREDDIE MAC SERIES 5199 CLASS DI 5.500% 01/15/38		03/01/2023	Paydown				847,641	790,076		(6,103)		(6,103)		783,974		(783,974)	(783,974)	46,877	01/15/2038	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		03/01/2023	Paydown		644,096	644,096	688,781	685,025		(40,928)		(40,928)		644,096				3,271	02/01/2045	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		03/01/2023	Paydown		813,080	813,080	869,488	864,898		(51,818)		(51,818)		813,080				6,205	12/01/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		03/01/2023	Paydown		1,573	1,573	1,651	1,613		(40)		(40)		1,573				6	09/01/2027	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		03/01/2023	Paydown		24,604	24,604	26,310	26,158		(1,554)		(1,554)		24,604				164	02/01/2045	1.A
31392Q-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		03/01/2023	Paydown		9,692	9,692	9,321	9,587		105		105		9,692				120	08/25/2031	1.A
31392T-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		03/04/2023	Paydown		115,205	115,205	114,377	113,557		1,648		1,648		115,205				1,907	11/25/2031	1.A
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		03/01/2023	Paydown		82,255	82,255	80,455	80,737		1,518		1,518		82,255				764	03/25/2033	1.A
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		03/01/2023	Paydown		103,330	103,330	85,086	97,977		5,353		5,353		103,330				1,007	04/25/2033	1.A
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		03/01/2023	Paydown		92,058	92,058	91,252	91,379		680		680		92,058				843	04/25/2033	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		03/01/2023	Paydown		138,792	138,792	138,662	138,572		221		221		138,792				1,381	04/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		03/01/2023	Paydown		326,833	326,833	326,808	326,608		224		224		326,833				2,032	06/25/2043	1.A
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		03/01/2023	Paydown		49,738	49,738	41,718	47,522		2,216		2,216		49,738				424	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		03/01/2023	Paydown		210,028	210,028	187,647	204,968		5,060		5,060		210,028				2,038	09/25/2033	1.A
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		03/01/2023	Paydown		157,052	157,052	148,954	155,540		1,512		1,512		157,052				1,308	07/15/2033	1.A
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		03/01/2023	Paydown		253,992	253,992	244,200	250,555		3,437		3,437		253,992				2,312	06/25/2034	1.A
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		03/01/2023	Paydown		21,622	21,622	24,298	22,093		(471)		(471)		21,622				256	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.511% 07/25/34		03/01/2023	Paydown		62,720	62,720	22,241	22,241		40,480		40,480		62,720				584	07/25/2034	1.A
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		03/01/2023	Paydown		281,550	281,550	269,745	272,085		9,464		9,464		281,550				1,809	08/25/2034	1.A
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		03/01/2023	Paydown		38,832	38,832	38,218	38,269		562		562		38,832				356	01/25/2036	1.A
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		03/01/2023	Paydown		57,257	57,257	56,521	56,578		679		679		57,257				525	01/25/2036	1.A
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		03/01/2023	Paydown		7,420	7,420	7,262	7,296		124		124		7,420				68	05/15/2034	1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		03/01/2023	Paydown		99,883	99,883	110,137	101,385		(1,502)		(1,502)		99,883				1,249	11/15/2033	1.A
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		03/01/2023	Paydown		26,017	26,017	28,619	26,409		(392)		(392)		26,017				325	11/15/2033	1.A
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		03/01/2023	Paydown		25,151	25,151	24,573	24,881		269		269		25,151				275	04/25/2036	1.A
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		03/01/2023	Paydown		23,642	23,642	23,438	23,446		196		196		23,642				226	05/25/2036	1.A
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		03/01/2023	Paydown		16,580	16,580	16,684	16,594		(15)		(15)		16,580				167	05/25/2036	1.A
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		03/01/2023	Paydown		21,882	21,882	21,567	21,586		296		296		21,882				188	05/25/2036	1.A
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		03/01/2023	Paydown		3,905	3,905	3,610	3,772		133		133		3,905				39	06/25/2036	1.A
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		03/01/2023	Paydown		40,027	40,027	33,823	38,265		1,762		1,762		40,027				327	08/15/2034	1.A
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		03/01/2023	Paydown		12,911	12,911	12,786	12,830		81		81		12,911				125	07/25/2036	1.A
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		03/01/2023	Paydown		21,414	21,414	21,421	21,414						21,414				189	06/25/2036	1.A
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		03/01/2023	Paydown		59,361	59,361	58,786	59,018		343		343		59,361				573	06/25/2026	1.A
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		03/01/2023	Paydown		7,329	7,329	7,232	7,276		53		53		7,329				81	07/25/2036	1.A
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		03/01/2023	Paydown		52,615	52,615	51,486	51,647		968		968		52,615				685	07/25/2036	1.A
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		03/01/2023	Paydown		33,441	33,441	32,965	33,032		409		409		33,441				485	08/15/2035	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		03/01/2023	Paydown		142,096	142,096	136,407	140,826		1,270		1,270		142,096				1,414	03/15/2036	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		03/01/2023	Paydown		59,708	59,708	58,523	59,086		622		622		59,708				460	10/25/2036	1.A
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		03/01/2023	Paydown		13,007	13,007	12,572	12,753		254		254		13,007				152	09/25/2036	1.A
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		03/01/2023	Paydown		3,822	3,822	3,745	3,780		42		42		3,822				38	08/25/2036	1.A
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		03/01/2023	Paydown		19,929	19,929	20,004	19,929						19,929				217	08/25/2036	1.A
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		03/01/2023	Paydown		21,456	21,456	21,845	21,480		(24)		(24)		21,456				230	08/25/2036	1.A
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		03/01/2023	Paydown		126,544	126,544	125,388	125,566		978		978		126,544				1,047	10/25/2033	1.A
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		03/01/2023	Paydown		2,686	2,686	2,637	2,641		45		45		2,686				25	11/25/2036	1.A

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		03/01/2023	Paydown		8,477	8,477	8,505	8,477						8,477				94	03/25/2037	1.A
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		03/01/2023	Paydown		16,484	16,484	16,152	16,173		311		311		16,484				115	03/25/2037	1.A
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		03/01/2023	Paydown		37,075	37,075	37,006	36,999		77		77		37,075				309	02/25/2037	1.A
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		03/01/2023	Paydown		14,329	14,329	14,093	14,198		131		131		14,329				151	02/25/2037	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		03/01/2023	Paydown		7,262	7,262	7,245	7,243		18		18		7,262				73	03/25/2037	1.A
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		03/01/2023	Paydown		4,148	4,148	4,218	4,170		(22)		(22)		4,148				42	03/25/2037	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		03/01/2023	Paydown		81,047	81,047	81,439	81,047						81,047				1,154	03/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		03/01/2023	Paydown		18,831	18,831	18,706	18,710		121		121		18,831				231	06/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		03/01/2023	Paydown		26,083	26,083	26,446	26,135		(52)		(52)		26,083				304	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		03/01/2023	Paydown		8,990	8,990	8,921	8,923		67		67		8,990				90	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		03/01/2023	Paydown		8,581	8,581	8,555	8,554		27		27		8,581				92	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		03/01/2023	Paydown		29,199	29,199	29,783	29,287		(88)		(88)		29,199				231	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		03/01/2023	Paydown		14,271	14,271	14,431	14,277		(5)		(5)		14,271				134	06/25/2037	1.A
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		03/01/2023	Paydown		55,969	55,969	54,244	54,302		1,667		1,667		55,969				295	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		03/01/2023	Paydown		9,667	9,667	9,400	9,422		246		246		9,667				95	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		03/01/2023	Paydown		7,672	7,672	7,436	7,457		215		215		7,672				71	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		03/01/2023	Paydown		16,305	16,305	15,895	15,918		387		387		16,305				130	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		03/01/2023	Paydown		40,014	40,014	39,062	39,126		888		888		40,014				295	07/25/2037	1.A
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		03/01/2023	Paydown		27,235	27,235	26,488	26,531		703		703		27,235				264	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		03/01/2023	Paydown		3,839	3,839	3,752	3,759		80		80		3,839				38	08/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		03/01/2023	Paydown		6,203	6,203	5,798	6,006		196		196		6,203				55	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		03/01/2023	Paydown		34,759	34,759	34,386	34,405		355		355		34,759				349	03/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		03/01/2023	Paydown		4,910	4,910	4,856	4,865		45		45		4,910				49	03/25/2048	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		03/01/2023	Paydown		607	607	608	607						607				6	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		03/01/2023	Paydown		64,763	64,763	64,124	64,190		574		574		64,763				594	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		03/01/2023	Paydown		3,236	3,236	3,246	3,236						3,236				32	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		03/01/2023	Paydown		38,281	38,281	38,267	38,258		24		24		38,281				330	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		03/01/2023	Paydown		14,254	14,254	14,234	14,233		22		22		14,254				144	12/15/2036	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		03/01/2023	Paydown		14,970	14,970	14,776	14,899		71		71		14,970				127	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 4.984% 02/15/37		03/15/2023	Paydown		358	358	358	358						358				3	02/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		03/01/2023	Paydown		2,954	2,954	2,841	2,849		105		105		2,954				30	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		03/01/2023	Paydown		6,948	6,948	6,730	6,749		199		199		6,948				70	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		03/01/2023	Paydown		20,864	20,864	20,270	20,320		544		544		20,864				208	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		03/01/2023	Paydown		5,916	5,916	5,770	5,785		131		131		5,916				59	07/15/2037	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		03/01/2023	Paydown		276,544	276,544	261,963	272,215		4,329		4,329		276,544				2,460	05/25/2038	1.A
31397P-NU-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		03/01/2023	Paydown		87,946	87,946	84,153	86,356		1,590		1,590		87,946				582	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		03/01/2023	Paydown		2,911	2,911	2,927	2,912		(1)		(1)		2,911				29	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		03/01/2023	Paydown		60,352	60,352	60,956	60,511		(159)		(159)		60,352				412	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		03/01/2023	Paydown		13,455	13,455	13,363	13,407		49		49		13,455				89	02/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		03/01/2023	Paydown		42,359	42,359	41,039	41,804		556		556		42,359				283	03/25/2041	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		03/01/2023	Paydown		10,556	10,556	10,466	10,511		45		45		10,556				70	07/25/2041	1.A
31398N-DG-6	FNR 2010-98 PE AD PAC-11 4.500% 09/25/40		03/01/2023	Paydown		224,694	224,694	237,613	228,821		(4,128)		(4,128)		224,694				1,319	09/25/2040	1.A
31398S-H6-3	FNR 2010-135 EP AD PAC-11 4.500% 12/25/40		03/01/2023	Paydown		274,138	274,138	286,046	278,400		(4,261)		(4,261)		274,138				1,892	12/25/2040	1.A
31398S-T9-4	FNR 2010-140 EH EXCH AD PAC-11 4.500% 12/25/40		03/01/2023	Paydown		762,435	762,435	863,934	792,974		(30,539)		(30,539)		762,435				5,807	12/25/2040	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33		03/01/2023	Paydown		1,337	1,337	1,282	1,299		39		39		1,337				10	09/01/2033	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31406K-GM-6	FNMA 812104 4.500% 02/01/35		03/01/2023	Paydown		386	386	370	372		14		14		386				3	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35		03/01/2023	Paydown		198	198	209	205		(7)		(7)		198				2	07/01/2035	1.A
31409A-PF-0	FNMA 865422 6.197% 02/01/36		03/01/2023	Paydown		35	35	35	35						35					02/01/2036	1.A
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		03/01/2023	Paydown		417,257	417,257	426,776	426,025		(8,768)		(8,768)		417,257				1,795	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		03/01/2023	Paydown		287,174	287,174	295,341	294,690		(7,516)		(7,516)		287,174				2,330	03/01/2048	1.A
31410D-U7-3	FNMA 886306 5.357% 07/01/36		03/01/2023	Paydown		81	81	83	82		(1)		(1)		81				1	07/01/2036	1.A
31410G-7C-1	FNMA 889291 5.000% 04/01/23		03/01/2023	Paydown		90	90	90	90						90				1	04/01/2023	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35		03/01/2023	Paydown		226	226	217	218		8		8		226				2	05/01/2035	1.A
31412T-B9-3	FNMA 933964 5.000% 07/01/23		03/01/2023	Paydown		8	8	8	8						8					07/01/2023	1.A
31414R-B5-3	FNMA 973560 4.500% 04/01/23		02/01/2023	Paydown		17	17	17	17						17					04/01/2023	1.A
31414T-JR-3	FNMA 975572 4.500% 06/01/23		03/01/2023	Paydown		51	51	50	50						51					06/01/2023	1.A
31415L-LF-2	FNMA 983326 5.000% 07/01/23		03/01/2023	Paydown		126	126	126	126						126				1	07/01/2023	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		03/01/2023	Paydown		136,709	136,709	146,193	145,302		(8,593)		(8,593)		136,709				885	01/01/2045	1.A
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 9.045% 02/25/47		01/25/2023	BANK OF AMERICA		2,067,500	2,000,000	1,890,000	1,942,569		780		780		1,943,349		124,151	124,151	14,805	02/25/2047	3.C FE
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		01/01/2023	Call 100.0000		670,000	670,000	610,417	629,391						629,391		40,609	40,609	17,856	01/01/2037	1.C FE
57422L-AA-1	MARYLAND ST ECON DEV CORP FED SERIES 144A 3.997% 04/01/34		01/01/2023	Redemption 100.0000		130,000	130,000	116,046	116,228		13,772		13,772		130,000				1,299	04/01/2034	2.C FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		01/01/2023	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				323	07/01/2035	2.B FE
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		01/01/2023	Redemption 100.0000		65,000	65,000	62,686	62,695		2,305		2,305		65,000				533	10/01/2037	2.B FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		01/01/2023	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				199	01/01/2036	2.B FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		01/15/2023	Redemption 100.0000		492,614	492,614	501,587	500,545		(7,930)		(7,930)		492,614				9,815	07/15/2048	1.E FE
91412G-TG-0	UNIV OF CALIFORNIA CA REVENUES University of California 4.601 4.601% 05/15/31		02/22/2023	Call 102.6460		51,322,979	50,000,000	50,000,000	50,000,000						50,000,000				1,942,835	05/15/2031	1.C FE
92812Q-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		02/01/2023	Call 100.0000		2,280,000	2,280,000	2,280,000	2,280,000						2,280,000				43,594	02/01/2043	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,505,850,909	1,556,079,332	1,468,517,898	1,480,212,601		(1,346,666)		(1,346,666)		1,479,178,539		25,349,388	25,349,388	10,506,187	XXX	XXX
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		03/31/2023	Redemption 100.0000		279,226	279,226	279,226	279,226						279,226				1,747	12/31/2024	1.G
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		03/01/2023	Paydown		13,775	13,775	14,068	13,808		(33)		(33)		13,775				132	12/25/2032	1.A FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		03/01/2023	Paydown		2,814	2,814	2,871	2,835		(21)		(21)		2,814				27	02/25/2033	1.A FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		03/01/2023	Paydown		12,117	12,117	12,017	12,029		88		88		12,117				111	05/25/2033	1.A FM
00101J-AH-9	ADT SEC CORP SR SEC 4.125% 06/15/23		03/15/2023	Call 100.0000		6,020,000	6,020,000	6,019,157	6,019,959		18		18		6,019,977		23	23	62,081	06/15/2023	3.C FE
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		01/15/2023	Redemption 100.0000		72,639,186	72,639,186	72,639,186	72,639,186						72,639,186				862,590	12/29/2034	1.F FE
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		03/31/2023	Redemption 100.0000		473,145	473,145	473,145	473,145						473,145				4,139	10/31/2038	1.D
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		01/03/2023	Redemption 100.0000		156,799	156,799	156,799	156,799						156,799				457	10/31/2038	1.E YE
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		01/06/2023	Redemption 100.0000																03/31/2039	1.D YE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		03/31/2023	Redemption 100.0000		538,171	538,171	538,171	538,171						538,171				3,241	03/31/2039	1.D
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		03/31/2023	Redemption 100.0000		192,351	192,351	192,351	192,351						192,351				1,314	06/30/2039	1.E
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		03/31/2023	Redemption 100.0000		212,105	212,105	212,105	212,105						212,105				1,449	08/31/2039	1.E
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		03/31/2023	Redemption 100.0000		649,008	649,008	649,008	649,008						649,008				7,625	09/30/2039	1.E
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		03/31/2023	Redemption 100.0000		678,591	678,591	678,591	678,591						678,591				5,995	09/30/2039	1.E
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		03/31/2023	Redemption 100.0000		264,050	264,050	264,050	264,050						264,050				2,257	09/30/2039	1.E
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		01/03/2023	Redemption 100.0000		1,085,609	1,085,609	1,085,609	1,085,609						1,085,609				27,153	06/30/2043	2.C PL
00230@-AA-8	AT&T INC. 4.003% 05/15/46		03/15/2023	Redemption 100.0000		71,955	71,955	72,675	72,637		(682)		(682)		71,955				481	05/15/2046	2.B
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		03/01/2023	Paydown		26,060	26,060	18,552	25,108		952		952		26,060				319	01/25/2032	1.A FM
00255E-AA-9	AASET 2022 1 LLC SERIES 2022-1A CLASS A 144A 6.000% 05/16/47		03/16/2023	Paydown		331,409	331,409	325,400	325,746		5,663		5,663		331,409				3,314	05/16/2047	1.G FE
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		03/16/2023	Paydown			60,333	3,387	909		38	642	(604)		3,387		(3,387)	(3,387)	908	01/16/2040	5.B FE
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		03/01/2023	Redemption 100.0000		254,067	254,067	254,067	254,067						254,067				1,590	08/01/2024	1.G
00258B-AA-2	APOLLO AVIATION SECURITIZATION SERIES 2021-2A CLASS A 144A 2.798% 01/15/47		03/15/2023	Paydown		714,048	714,048	711,073	711,293		2,755		2,755		714,048				1,952	01/15/2047	1.F FE
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		03/15/2023	Redemption 100.0000		863,952	863,952	863,952	863,952						863,952				10,207	08/15/2039	1.B PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		03/02/2023	Paydown		575,756	575,756	575,611	575,675		81		81		575,756				3,753	12/02/2033	1.F FE
00439K-AA-4	ACCELERATED ASSETS SERIES 2021-1H CLASS A 144A 1.350% 10/20/40		03/15/2023	Paydown		648,959	648,959	648,781	648,802		157		157		648,959				1,400	10/20/2040	1.A FE
00440E-AP-2	CHUBB INA HOLDINGS INC CO.GUARNT 2.700% 03/13/23		03/13/2023	Maturity		25,100,000	25,100,000	24,903,884	25,092,096		7,904		7,904		25,100,000				338,850	03/13/2023	1.F FE
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.730% 11/25/39		03/01/2023	Paydown		85,437	85,437	79,212	74,678		10,759		10,759		85,437				(854)	11/25/2039	1.A FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		03/15/2023	Paydown		367,036	367,036	367,025	367,030		6		6		367,036				2,942	11/15/2048	1.F FE
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		03/15/2023	Redemption 100.0000		77,283	77,283	77,283	77,283						77,283				595	10/15/2047	1.C PL
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		03/10/2023	Redemption 100.0000		54,157	54,157	54,157	54,157						54,157				406	11/10/2039	1.E
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		03/10/2023	Redemption 100.0000		141,895	141,895	141,895	141,895						141,895				1,073	03/10/2041	1.E
009158-AT-3	AIR PRODUCTS & CHEMICALS SR UNSEC 2.750% 02/03/23		02/03/2023	Maturity		6,899,000	6,899,000	6,659,812	6,896,175		2,825		2,825		6,899,000				94,861	02/03/2023	1.F FE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		01/17/2023	Redemption 100.0000		9,556	9,556	9,556	9,556						9,556				55	10/15/2032	2.B YE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		03/15/2023	Redemption 100.0000		19,277	19,277	19,277	19,277						19,277				278	10/15/2032	2.B
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		03/31/2023	Redemption 100.0000		315,598	315,598	315,598	315,598						315,598				6,580	03/31/2042	2.C

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		03/15/2023	Redemption 100.0000		28,903	28,903	28,903	28,903						28,903				335	03/15/2034	2.B
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		03/01/2023	Paydown		57,014	55,474	23,402	17,789		38,730		38,730		56,519		495	495	655	08/25/2036	1.A FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		03/01/2023	Paydown		83,850	80,030	31,260	26,109		56,496		56,496		82,605		1,245	1,245	868	04/25/2037	1.A FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		02/01/2023	Paydown		14,077	12,015	2,728	1,598		12,206		12,206		13,804		273	273	132	01/25/2047	1.A FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 5.295% 02/25/37		03/27/2023	Paydown		30,799	41,839	15,583	9,998		23,415		23,415		33,413		(2,614)	(2,614)	400	02/25/2037	1.A FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		03/01/2023	Paydown		72,411	72,341	15,927	9,582		62,821		62,821		72,403		8	8	933	03/25/2037	1.A FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		03/01/2023	Paydown		72,721	72,763	42,534	36,494		36,248		36,248		72,742		(21)	(21)	820	09/25/2037	1.A FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		03/01/2023	Paydown		29,987	30,118	6,573	5,165		24,844		24,844		30,009		(22)	(22)	447	08/25/2037	1.A FM
02311#-AA-4	AMAROK HOLDINGS LLC 5.950% 09/30/37		03/30/2023	Redemption 100.0000		1,124,278	1,124,278	1,124,278	1,124,278						1,124,278				13,402	09/30/2037	2.C PL
02379K-AA-2	AMER AIRLINE 21 1A EETC 2.875% 01/11/36		01/11/2023	Redemption 100.0000		473,225	473,225	473,225	473,225						473,225				6,803	01/11/2036	1.G FE
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		03/01/2023	Paydown		299,229	299,229	254,345	286,048		13,181		13,181		299,229				2,358	12/25/2035	1.A FM
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		03/01/2023	Paydown		5,631	5,631				5,631		5,631		5,631				66	05/18/2023	6. *
03027X-AB-6	AMERICAN TOWER CORP SR UNSEC 3.500% 01/31/23		01/31/2023	Maturity		36,200,000	36,200,000	35,750,800	36,195,589		4,411		4,411		36,200,000				633,500	01/31/2023	2.C FE
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		03/28/2023	TENDER SALE					2		(2)		(2)							12/05/2023	1.G FE
032654-AM-7	ANALOG DEVICES INC SR UNSEC 3.125% 12/05/23		03/14/2023	Call 0.0000					(2)		2		2							12/05/2023	1.G FE
037680-AB-1	AEPWV 2013-1 A2 SEQ 3.772% 08/01/31		02/01/2023	Paydown		838,526	838,526	841,342	839,581		(1,054)		(1,054)		838,526				15,815	08/01/2031	1.A FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		01/30/2023	Paydown		18,750	18,750	18,750	18,750						18,750				152	07/30/2050	2.C FE
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		03/31/2023	Redemption 100.0000		4,368,703	4,368,703	4,368,703	4,368,703						4,368,703				45,221	09/30/2023	2.B PL
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 6.945% 03/25/32		03/27/2023	Paydown		4,106	4,106	1,278	2,026		2,080		2,080		4,106				39	03/25/2032	1.A FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		02/28/2023	Redemption 100.0000		284,567	284,567	284,567	284,567						284,567				2,547	05/31/2047	1.D YE
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		03/01/2023	Redemption 100.0000		508,459	508,459	508,459	508,459						508,459				9,127	09/01/2042	2.B PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		03/01/2023	Redemption 100.0000		358,912	358,912	358,912	358,912						358,912				6,442	09/01/2042	2.B PL
05348E-AR-0	AVALONBAY COMMUNITIES SR UNSEC 2.850% 03/15/23		03/15/2023	Maturity		25,000,000	25,000,000	24,805,000	24,995,580		4,420		4,420		25,000,000				356,250	03/15/2023	1.G FE
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 4.078% 05/26/46		03/01/2023	Paydown		298,292	298,292	261,006	282,815		15,477		15,477		298,292				1,376	05/26/2046	1.A FM
05490V-AJ-6	BBCMS 2015-MSQ E SUB CSTR 3.990% 09/15/32		01/08/2023	Paydown		37,842,000	37,842,000	35,593,901	37,842,000						37,842,000				104,849	09/15/2032	1.A
05490V-AL-1	BBCMS 2015-MSQ F SUB CSTR 3.990% 09/15/32		01/09/2023	Paydown		19,074,000	19,074,000	17,423,363	19,074,000						19,074,000				52,848	09/15/2032	1.A
054977-AA-1	BANKERS HEALTHCARE GROUP SEC SERIES 2022-A CLASS A 144A 1.710% 02/20/35		03/17/2023	Paydown		1,648,551	1,648,551	1,648,422	1,648,453		97		97		1,648,551				4,799	02/20/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 5.055% 04/25/37		03/27/2023	Paydown		7,079	7,079	6,300	6,623		455		455		7,079				47	04/25/2037	1.A FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 4.919% 04/25/37		03/27/2023	Paydown		19,503	19,503	17,357	14,807		4,695		4,695		19,503				91	04/25/2037	1.A FM
05566S-AA-1	BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 02/15/23		01/15/2023	Redemption 100.0000		51,907	51,907	52,456	51,909		(2)		(2)		51,907				1,254	02/15/2023	1.B FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		03/25/2023	Paydown		146,492	146,492	146,455	146,479		13		13		146,492				716	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		03/25/2023	Paydown		48,407	48,407	48,401	48,405		2		2		48,407				261	05/25/2029	2.B FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		03/15/2023	Redemption 100.0000		254,585	254,585	254,585	254,585						254,585				1,810	03/15/2037	1.E PL
05595#-AA-4	BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34		03/31/2023	Redemption 100.0000		408,375	408,375	408,375	408,375						408,375				3,566	02/28/2034	2.B PL
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		03/31/2023	Redemption 100.0000		65,982	65,982	65,982	65,982						65,982				631	07/31/2034	2.B PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		03/31/2023	Redemption 100.0000		251,183	251,183	241,670	244,879		6,305		6,305		251,183				2,338	01/31/2036	3.B
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		03/31/2023	Redemption 100.0000		69,330	69,330	69,330	69,330						69,330				671	01/31/2036	4.A
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		03/02/2023	Paydown		256,332	256,332	256,326	256,329		3		3		256,332				1,275	10/04/2032	1.F FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		03/02/2023	Paydown		64,078	64,078	64,075	64,077		2		2		64,078				388	10/04/2032	2.C FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		03/02/2023	Paydown		289,901	289,901	285,305	222,755		4,578		4,578		289,901				1,926	02/02/2034	2.C FE
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		03/15/2023	Redemption 100.0000		9,828	9,828	10,025	10,015		(187)		(187)		9,828				76	12/15/2055	1.D PL
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		03/01/2023	Paydown		8,120	8,120	7,610	7,754		366		366		8,120				75	11/25/2032	1.A FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		03/01/2023	Paydown		17,161	17,161	17,405	17,339		(178)		(178)		17,161				159	11/25/2032	1.A FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		03/01/2023	Paydown		13,135	13,135	12,848	12,888		247		247		13,135				122	11/25/2034	1.A FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		03/01/2023	Paydown			11,041	9,847	10,102		1		1		10,103		(10,103)	(10,103)	115	10/25/2035	4.A FM
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 3.995% 11/25/33		03/01/2023	Paydown		25,752	25,752	23,917	24,285		1,467		1,467		25,752				233	11/25/2033	1.A FM
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.987% 08/25/34		03/01/2023	Paydown		259,176	259,176	214,114	156,062		103,114		103,114		259,176				2,378	08/25/2034	1.A FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 3.929% 12/25/34		03/01/2023	Paydown		11,202	11,202	10,950	10,997		205		205		11,202				73	12/25/2034	1.A FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		03/01/2023	Paydown		10,428	12,882	11,857	12,976		(76)		(76)		12,900		(2,472)	(2,472)	119	09/25/2035	4.A FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		03/01/2023	Paydown		72,974	77,600	53,297	44,026		31,575		31,575		75,601		(2,627)	(2,627)	639	03/25/2036	1.A FM
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		03/01/2023	Paydown		2,843	4,925	3,173	2,431		1,437		1,437		3,868		(1,025)	(1,025)	45	01/25/2036	1.A FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		03/01/2023	Paydown		4,064	7,001	4,837	5,037		1,142		1,142		6,179		(2,115)	(2,115)	89	05/25/2036	1.A FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		03/01/2023	Paydown		5,092	13,744	6,806	6,649		2,634		2,634		9,283		(4,191)	(4,191)	163	05/25/2036	1.A FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		03/01/2023	Paydown			11,353	11,274	11,278						11,278		(11,278)	(11,278)	84	09/25/2036	5.A FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		03/01/2023	Paydown		6,327	(5,924)	(5,576)	(5,737)		200		200		(5,537)		11,864	11,864	145	08/25/2036	4.B FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		03/01/2023	Paydown		57,121	60,450	16,393	5,027		52,372		52,372		57,399		(277)	(277)	350	09/25/2036	1.A FM
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 3.825% 12/20/36		03/01/2023	Paydown		58,797	58,797	56,205	56,594		2,204		2,204		58,797				353	12/20/2036	1.A FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		03/01/2023	Paydown		175	175	180	175						175				2	04/20/2032	1.A FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		03/01/2023	Paydown		8,335	8,335	8,023	8,100		235		235		8,335				91	07/20/2032	1.A FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		03/01/2023	Paydown		16,176	16,176	15,672	15,755		421		421		16,176				148	09/20/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 3.796% 05/25/35		03/01/2023	Paydown		35,776	35,776	33,820	33,982		1,793		1,793		35,776				264	05/25/2035	1.A FM
06051G-EU-9	BANK OF AMERICA CORP SR UNSEC 3.300% 01/11/23		01/11/2023	Maturity		24,600,000	24,600,000	24,463,224	24,599,566		434		434		24,600,000				405,900	01/11/2023	1.G FE
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 3.760% 04/25/34		03/01/2023	Paydown		13,691	13,691	13,644	13,648		43		43		13,691				78	04/25/2034	1.A FM
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		03/31/2023	Redemption 100.0000		652,439	652,439	652,439	652,439						652,439				5,531	10/08/2025	2.C PL
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		03/01/2023	Paydown		83,029	83,029	66,957	59,065		23,964		23,964		83,029				491	04/25/2035	1.A FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 7.280% 02/25/36		03/01/2023	Paydown		22,131	22,131	21,217	21,643		488		488		22,131				168	02/25/2036	1.A FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 5.015% 06/25/47		03/27/2023	Paydown		37,395	37,395	31,085	32,168		5,227		5,227		37,395				209	06/25/2047	1.A FM
07402L-AD-4	BSSP 2007-EMX1 M2 MEZ FLT STEP IRC 6.845% 03/25/37		03/04/2023	BTIG L.L.C.															(112)	03/25/2037	1.D FM
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		03/15/2023	Redemption 100.0000		42,933	42,933	42,933	42,933						42,933				408	12/15/2031	2.B
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		03/17/2023	Paydown		665,068	665,068	651,833	652,261		12,807		12,807		665,068				1,567	11/17/2033	1.A FE
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		03/15/2023	Redemption 100.0000		60,504	60,504	60,825	60,630		(126)		(126)		60,504				627	09/15/2030	2.B
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		03/15/2023	Redemption 100.0000		38,271	38,271	38,271	38,271						38,271				404	10/15/2033	2.B
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		03/15/2023	Redemption 100.0000		45,556	45,556	45,556	45,556						45,556				511	12/15/2033	2.B
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		03/15/2023	Redemption 100.0000		41,598	41,598	41,598	41,598						41,598				456	03/15/2034	2.B
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		03/15/2023	Redemption 100.0000		55,803	55,803	55,803	55,803						55,803				638	08/15/2033	2.B
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		03/15/2023	Redemption 100.0000		68,862	68,862	68,862	68,862						68,862				788	03/15/2034	2.B
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		03/15/2023	Redemption 100.0000		345,839	345,839	345,839	345,839						345,839				3,751	06/15/2032	1.B
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		03/15/2023	Redemption 100.0000		41,294	41,294	41,294	41,294						41,294				472	07/15/2033	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		03/15/2023	Redemption 100.0000		30,892	30,892	30,892	30,892						30,892				312	01/15/2037	2.B
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		03/15/2023	Redemption 100.0000		69,127	69,127	69,127	69,127						69,127				459	06/15/2032	1.B
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		03/15/2023	Paydown		250,937	250,937	250,931	250,931		6		6		250,937				1,006	07/15/2046	1.F FE
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		03/15/2023	Redemption 100.0000		719,187	719,187	719,187	719,187						719,187				4,320	09/15/2025	2.B
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		03/15/2023	Redemption 100.0000		179,805	179,805	179,805	179,805						179,805				1,261	03/15/2043	2.C
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		03/15/2023	Redemption 100.0000		78,260	78,260	78,260	78,260						78,260				477	06/15/2040	1.G
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		03/30/2023	Redemption 100.0000		814,398	814,398	814,398	814,398						814,398				15,351	09/30/2041	2.A PL

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
10862@-AA-2	200 Crossing Properties LLC 3.915% 03/15/57		02/15/2023	Redemption 100.0000		4,960	4,960	5,059	5,058		(98)		(98)		4,960				24	03/15/2057	1.D PL
11042C-AA-8	BRITISH AIR 21 1 A PPT SERIES 144A 2.900% 09/15/36		03/15/2023	Redemption 100.0000		363,787	363,787	364,332	364,265		(479)		(479)		363,787				2,637	09/15/2036	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		03/20/2023	Redemption 100.0000		189,143	189,143	189,143	189,143						189,143				1,797	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		02/15/2023	Redemption 100.0000		29,451	29,451	29,451	29,451						29,451				313	11/15/2032	1.G FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		03/15/2023	Redemption 100.0000		128,326	128,326	128,326	128,326						128,326				1,621	01/01/2030	1.B
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		03/01/2023	Redemption 100.0000		284,178	284,178	284,178	284,178						284,178				2,022	07/10/2035	1.G
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		03/15/2023	Paydown		106,735	106,735	106,720	106,729		5		5		106,735				744	04/15/2047	1.E FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 4.972% 07/25/37		02/27/2023	Paydown		13,202	13,202	6,749	5,832		7,370		7,370		13,202				33	07/25/2037	1.A FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		03/15/2023	Redemption 100.0000		108,426	108,426	109,443	109,035		(609)		(609)		108,426				1,206	01/15/2036	2.B
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		03/15/2023	Redemption 100.0000		89,209	89,209	89,209	89,209						89,209				743	05/15/2044	1.E PL
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		03/15/2023	Redemption 100.0000		25,679	25,679	25,679	25,679						25,679				204	01/15/2044	1.E PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		03/15/2023	Redemption 100.0000		65,427	65,427	65,427	65,427						65,427				471	08/15/2043	1.E PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.037% 12/25/36		03/01/2023	Paydown		30,989	30,989	26,522	27,884		3,105		3,105		30,989				107	12/25/2036	1.A FM
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		03/10/2023	Redemption 100.0000		89,079	89,079	89,079	89,079						89,079				693	06/30/2023	1.E
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		03/15/2023	Redemption 100.0000		73,054	73,054	73,054	73,054						73,054				532	06/15/2042	2.C PL
12508G-AU-0	CCUBS 2017-C1 A4 SEQ 3.544% 11/15/50		02/06/2023	BANK OF AMERICA		6,029,094	6,400,000	6,591,545	6,496,993		(1,830)		(1,830)		6,495,162		(466,069)	(466,069)	39,752	11/15/2050	1.A
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		03/15/2023	Paydown		14,375	14,375	14,366	14,369		6		6		14,375				92	02/15/2050	1.E FE
12510H-AK-6	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A1 144A 1.440% 08/15/51		03/15/2023	Paydown		100,680	100,680	100,636	100,648		33		33		100,680				242	08/15/2051	1.A FE
12510H-AL-4	CAPITAL AUTOMOTIVE REIT SERIES 2021-1A CLASS A2 144A 2.280% 08/15/51		03/15/2023	Paydown		59,063	59,063	59,028	59,033		30		30		59,063				224	08/15/2051	1.A FE
12510H-AP-5	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A CLASS A1 144A 3.350% 03/15/52		03/15/2023	Paydown		200,000	200,000	199,983	199,983		17		17		200,000				1,117	03/15/2052	1.A FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT SERIES 2022-1A A2 CLASS A2 144 3.700% 03/15/52		03/15/2023	Paydown		50,000	50,000	49,993	49,993		7		7		50,000				308	03/15/2052	1.E FE
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		01/03/2023	Redemption 100.0000		514,770	514,770	514,770	514,770						514,770				12,303	06/30/2037	3.B PL
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		01/03/2023	Redemption 100.0000		1,357,935	1,357,935	1,357,935	1,357,935						1,357,935				29,942	12/31/2028	2.C
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		03/01/2023	Paydown		1,108	1,108	1,149	1,126		(18)		(18)		1,108				5	04/15/2052	1.A FE
12530E-AA-1	CFS11 2023-1 LLC 7.000% 03/17/42		03/15/2023	Paydown		2,117,877	2,117,877	2,117,877							2,117,877				16,884	03/17/2042	4.B Z
12530E-AB-9	CFS11 2023-1 LLC 8.000% 03/17/42		03/21/2023	Redemption 100.0000		840,677	840,677	840,677							840,677				7,660	03/17/2042	4.B Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		03/01/2023	Redemption 100.0000		341,694	341,694	341,694	341,694						341,694				3,760	11/01/2032	2.B
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		03/10/2023	Redemption 100.0000		1,573,126	1,573,126	1,573,126	1,573,126						1,573,126				7,580	12/10/2023	2.A
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		01/10/2023	Redemption 100.0000		309,359	309,359	309,359	309,359						309,359				1,109	01/31/2030	2.B YE
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30		03/10/2023	Redemption 100.0000		731,447	731,447	731,447	731,447						731,447				6,555	01/31/2030	2.B
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		03/10/2023	Redemption 100.0000		743,772	743,772	743,772	743,772						743,772				3,411	07/31/2027	1.F
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 5.223% 04/10/41		03/10/2023	Redemption 100.0000		815,602	815,602	815,602	815,602						815,602				2,785	04/10/2041	1.D
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		03/06/2023	Redemption 100.0000		466,049	466,049	466,049	466,049						466,049				1,670	08/15/2033	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		03/10/2023	Redemption 100.0000		134,052	134,052	134,052	134,052						134,052				1,060	12/10/2033	1.F
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		03/12/2023	Redemption 100.0000		554,221	554,221	554,221	554,221						554,221				2,907	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		03/01/2023	Paydown		5,842	5,842	3,794	3,808		2,034		2,034		5,842				53	05/25/2036	1.A FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		02/01/2023	Paydown			38	19	13						13		(13)	(13)		09/25/2036	1.A FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		03/01/2023	Paydown		39,189	21,003	11,529	9,607		21,312		21,312		30,919		8,270	8,270	711	10/25/2036	1.A FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		02/01/2023	Paydown		19,657	19,657	11,329	9,400		10,257		10,257		19,657				269	10/25/2036	1.A FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		01/01/2023	Paydown		1,305	1,305	655	429		876		876		1,305				10	01/25/2037	1.A FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		03/01/2023	Paydown			77,555	48,756	36,559		(494)		(494)		36,065		(36,065)	(36,065)	819	02/25/2037	1.A FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		03/01/2023	Paydown			32,940	13,580	5,262		(72)		(72)		5,189		(5,189)	(5,189)	980	02/25/2037	1.A FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		03/01/2023	Paydown			5	3	2						2		(2)	(2)		09/25/2037	1.A FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		02/01/2023	Paydown			4	2	2						2		(2)	(2)		09/25/2037	1.A FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		03/01/2023	Paydown			63	43	32						31		(31)	(31)	2	08/25/2037	1.A FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		03/01/2023	Paydown		2,040	5,043	1,672	1,257		1,530		1,530		2,787		(747)	(747)	27	05/25/2037	1.A FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		03/01/2023	Paydown			2,033	938	718		(4)		(4)		714		(714)	(714)	9	07/25/2037	1.A FM
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		03/16/2023	Redemption 100.0000		145,662	145,662	145,662	145,662						145,662				1,362	08/16/2033	1.D
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		03/10/2023	Redemption 100.0000		142,056	142,056	142,056	142,056						142,056				602	10/10/2038	1.E
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		03/15/2023	Redemption 100.0000		134,709	134,709	134,709	134,709						134,709				960	03/15/2033	1.C
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		03/15/2023	Redemption 100.0000		265,476	265,476	265,476	265,476						265,476				1,909	03/15/2036	1.C
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		03/15/2023	Redemption 100.0000		1,085,247	1,085,247	1,085,247	1,085,247						1,085,247				7,098	10/15/2029	1.C
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		03/10/2023	Redemption 100.0000		1,595,081	1,595,081	1,595,081	1,595,081						1,595,081				9,594	09/10/2035	1.B
12558M-BN-1	CITHE 2003-1 M2 MEZ STEP AFC 5.560% 09/20/32		03/03/2023	BREAN MURRAY CARRET & CO. LLC.		2,943,862	3,094,730	2,936,023	3,057,784		884		884		3,058,668		(114,806)	(114,806)	45,885	09/20/2032	1.A FM
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		03/17/2023	Paydown		247,500	247,500	247,386	247,407		93		93		247,500				858	09/18/2045	1.F FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		03/18/2023	Paydown		325,914	325,914	325,908	325,909		6		6		325,914				891	02/18/2046	1.F FE
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		03/01/2023	Paydown		18,925	50,229	31,142	31,880		6,922		6,922		38,802		(19,877)	(19,877)	514	07/25/2037	1.A FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		03/01/2023	Paydown		9,134	24,242	14,647	17,424		2,080		2,080		19,504		(10,370)	(10,370)	532	07/25/2037	1.A FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		03/31/2023	Paydown			(346,061)	(209,090)	(320,573)		84,608		84,608		(235,964)		235,964	235,964	(29,408)	07/25/2037	1.D FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		03/10/2023	Redemption 100.0000		183,700	183,700	183,700	183,700						183,700				1,295	10/10/2041	1.E
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		03/01/2023	Paydown		22	22		1		20		20		22					11/25/2027	1.A FM
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		02/01/2023	Paydown		44	(338)		(19)		63		63		44					11/25/2027	1.D FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		03/10/2023	Redemption 100.0000		327,086	327,086	327,086	327,086						327,086				912	08/10/2032	1.E
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		03/05/2023	Redemption 100.0000		28,656	28,656	28,656	28,656						28,656				151	04/05/2050	1.G
12595B-AC-5	CSAIL 2017-C8 A3 SEQ 3.127% 06/15/50		02/01/2023	Paydown		414,169	414,169	418,310	415,139		(970)		(970)		414,169				2,158	06/15/2050	1.A
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		03/10/2023	Redemption 100.0000		1,593,460	1,593,460	1,601,427	1,599,596		(6,136)		(6,136)		1,593,460				11,564	08/10/2038	1.C PL
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		03/10/2023	Redemption 100.0000		643,848	643,848	643,848	643,848						643,848				4,262	02/10/2029	1.B
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		03/10/2023	Redemption 100.0000		62,757	62,757	62,757	62,757						62,757				172	11/30/2043	2.A
12624Q-AR-4	COMM 2012-CR4 A3 SEQ 2.853% 10/15/45		03/01/2023	Paydown		59,021	59,021	57,310	59,021						59,021				143	10/15/2045	1.A FM
12624X-AM-0	COMM 2013-CR6 AM SEQ 3.147% 03/10/46		02/01/2023	Paydown		50,000,000	50,000,000	50,999,616	49,973,390		26,610		26,610		50,000,000				214,763	03/10/2046	1.A
12624X-AP-3	COMM 2013-CR6 B SUB 3.397% 03/10/46		03/01/2023	Paydown		4,418,587	4,418,587	4,317,098	4,412,347		6,240		6,240		4,418,587				29,665	03/10/2046	1.A
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.489% 07/10/45		01/01/2023	Paydown		14,897	14,897	15,372	14,950		(53)		(53)		14,897				53	07/10/2045	1.A
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.489% 07/10/45		02/01/2023	Paydown		571,332	571,332	589,544	573,348		(2,016)		(2,016)		571,332				4,064	07/10/2045	1.A FE
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.489% 07/10/45		03/01/2023	Paydown		257,145	257,145	265,341	258,052		(907)		(907)		257,145				2,791	07/10/2045	1.A
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		03/01/2023	Paydown		93,484	93,484	35,058	27,311		66,174		66,174		93,484				220	02/25/2037	1.A FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		03/01/2023	Paydown		6,179	6,270	4,282	2,359		3,853		3,853		6,213		(34)	(34)	85	03/25/2037	1.A FM
126410-LM-9	CSX TRANSPORTATION INC SR SEC 6.251% 02/15/23		01/15/2023	Redemption 100.0000		1,819,324	1,819,324	1,819,324	1,819,324						1,819,324				56,863	02/15/2023	1.E FE
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		03/01/2023	Paydown		115,045	115,045	103,684	107,988		7,057		7,057		115,045				573	05/25/2043	1.A
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		03/01/2023	Paydown		20,342	19,135	19,016	19,040		101		101		19,141		1,201	1,201	138	03/25/2044	1.A
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		03/15/2023	Redemption 100.0000		43,544	43,544	43,544	43,544						43,544				297	01/15/2034	1.D
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		03/15/2023	Redemption 100.0000		188,695	188,695	188,695	188,695						188,695				1,201	08/15/2037	1.F
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/27		03/15/2023	Redemption 100.0000		2,125,910	2,125,910	2,125,910	2,125,910						2,125,910				17,421	03/15/2027	1.G
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		03/15/2023	Redemption 100.0000		132,047	132,047	132,047	132,047						132,047				992	05/15/2025	1.B

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		03/15/2023	Redemption 100.0000		151,548	151,548	153,063	152,340		(792)		(792)		151,548				1,095	10/15/2032	1.B
12659T-BM-6	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-INV2 CLASS B1 144A 3.287% 11/25/56		03/01/2023	Paydown		66,061	66,061	53,551	(65,405)		24,896		24,896		66,061				726	11/25/2056	1.A
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		03/10/2023	Redemption 100.0000		133,637	133,637	133,637	133,637						133,637				878	12/10/2027	2.B
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		03/10/2023	Redemption 100.0000		281,314	281,314	281,440	281,334		(20)		(20)		281,314				1,859	01/10/2026	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		03/10/2023	Redemption 100.0000		96,288	96,288	92,731	95,125		1,162		1,162		96,288				736	10/10/2027	2.B
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		03/10/2023	Redemption 100.0000		421,972	421,972	421,280	421,718		254		254		421,972				4,252	12/10/2028	2.B FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		03/10/2023	Redemption 100.0000		895,500	895,500	895,500	895,500						895,500				9,547	01/10/2029	2.B
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		03/10/2023	Redemption 100.0000		114,407	114,407	114,407	114,407						114,407				368	03/10/2028	2.B
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		03/01/2023	Paydown		15,304	15,304				15,304		15,304		15,304				90	02/25/2036	1.A FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		03/01/2023	Paydown		162,886	162,886	104,129	145,112		17,774		17,774		162,886				896	04/25/2036	1.A FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		03/01/2023	Paydown		29,537	29,537	7,000	9,347		20,189		20,189		29,537				166	05/25/2036	1.A FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.547% 05/25/36		03/01/2023	Paydown		21,661	21,661	5,397	7,942		13,719		13,719		21,661				101	05/25/2036	1.A FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 5.595% 03/25/34		03/27/2023	Paydown		10,312	10,312	7,915	9,552		760		760		10,312				90	03/25/2034	1.A FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 5.385% 12/25/34		03/27/2023	Paydown		43,331	43,331	40,948	42,348		983		983		43,331				408	12/25/2034	1.A FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		03/01/2023	Paydown		966	966	816	946		20		20		966				7	10/25/2035	1.A FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		03/01/2023	Paydown		1,164	1,164	1,062	1,145		19		19		1,164				8	08/25/2035	1.A FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		03/01/2023	Paydown		322,733	322,733	282,554	291,967		30,766		30,766		322,733				2,849	03/25/2035	1.A FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		03/01/2023	Paydown		28,783	28,817	23,313	25,120		3,693		3,693		28,813		(30)	(30)	279	04/25/2035	1.A FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		03/01/2023	Paydown		62,832	62,832	60,037	63,517		(686)		(686)		62,832				616	04/25/2035	4.B FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		03/01/2023	Paydown		109,068	109,068	94,555	92,481		16,587		16,587		109,068				956	04/25/2035	1.A FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		03/01/2023	Paydown		19,753	19,753	15,978	15,241		4,512		4,512		19,753				183	04/25/2035	1.A FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		02/17/2023	CITIGROUP GLOBAL MARKETS INC		19,560,935	20,139,959	18,264,319	19,573,862		954		954		19,574,816		(13,881)	(13,881)	260,561	03/25/2034	1.A FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		02/01/2023	Paydown		473,784	473,784	429,660	460,466		13,317		13,317		473,784				3,647	03/25/2034	1.A FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		02/28/2023	BTIG L.L.C.		9,335,769	9,885,659	9,498,955	9,783,865		163		163		9,784,028		(448,259)	(448,259)	125,356	04/25/2034	1.A FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		02/01/2023	Paydown		146,048	146,048	140,335	144,545		1,504		1,504		146,048				1,000	04/25/2034	1.A FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		03/01/2023	Paydown		52,137	52,137	35,773	32,215		19,922		19,922		52,137				572	01/25/2035	1.A FM
12667F-HU-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		03/01/2023	Paydown		21,320	21,320	20,966	21,012		308		308		21,320				196	07/25/2034	1.A FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		02/28/2023	BTIG L.L.C.		7,031,390	7,286,415	7,534,608	7,349,286		1,821		1,821		7,351,107		(319,717)	(319,717)	105,653	07/25/2034	1.A FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		02/01/2023	Paydown		177,094	177,094	183,126	178,622		(1,528)		(1,528)		177,094				1,296	07/25/2034	1.A FM
12667F-MU-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		03/01/2023	Paydown		8,232	8,232	7,810	7,947		285		285		8,232				117	08/25/2034	1.A FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		03/01/2023	Paydown		13,100	18,235	18,335	18,232		2		2		18,234		(5,134)	(5,134)	165	02/25/2035	4.B FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		02/17/2023	BTIG L.L.C.		9,653,128	9,850,131	9,693,038	9,776,304		459		459		9,776,763		(123,635)	(123,635)	132,977	09/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34 CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		02/01/2023	Paydown		242,667	242,667	238,797	240,848		1,819		1,819		242,667				1,554	09/25/2034	1.A FM
12667F-RY-3			03/01/2023	Paydown		21,424	21,424	17,376	18,088		3,336		3,336		21,424				234	10/25/2034	1.A FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35 CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		03/01/2023	Paydown		6,794	7,757	2,286	2,292		4,787		4,787		7,079		(285)	(285)	71	03/25/2035	1.A FM
12667F-X9-1			03/01/2023	Paydown		965	1,101	436	160		825		825		985		(20)	(20)	9	03/25/2035	1.A FM
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 5.560% 01/25/35		02/01/2023	Paydown			98,891												(737)	01/25/2035	6. FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		01/13/2023	BTIG L.L.C.															34,769	01/25/2035	1.A FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		02/22/2023	Paydown		122,858					812		812		812		122,046	122,046	563	01/25/2035	1.A FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		03/01/2023	Paydown		14,385	14,192	6,670	3,793		10,541		10,541		14,334		52	52	120	05/25/2035	1.A FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 5.184% 05/25/35		03/27/2023	Paydown		40,437	40,480	30,540	29,891		10,578		10,578		40,469		(32)	(32)	348	05/25/2035	1.A FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 5.345% 05/25/35		03/25/2023	Paydown		20,021	20,042	14,499	14,864		5,172		5,172		20,037		(15)	(15)	175	05/25/2035	1.A FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		03/01/2023	Paydown		206,689	207,890	188,480	189,723		18,061		18,061		207,784		(1,095)	(1,095)	1,893	05/25/2035	1.A FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		03/01/2023	Paydown		73,509	73,585	53,547	55,936		17,631		17,631		73,567		(58)	(58)	709	05/25/2035	1.A FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		03/01/2023	Paydown		15,465	15,465	9,848	7,834		7,631		7,631		15,465				145	06/25/2035	1.A FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		03/01/2023	Paydown		45,150	45,150	41,945	44,901		250		250		45,150				424	06/25/2035	4.B FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		03/01/2023	Paydown		52,286	52,357	26,309	18,647		33,664		33,664		52,311		(25)	(25)	492	06/25/2035	1.A FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		03/01/2023	Paydown		178,522	178,522	157,115	150,024		28,499		28,499		178,522				1,777	06/25/2035	1.A FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		03/01/2023	Paydown		57,709	58,345	42,649	42,442		15,730		15,730		58,172		(462)	(462)	567	06/25/2035	1.A FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		03/01/2023	Paydown		95,986	96,299	88,090	96,048		250		250		96,298		(311)	(311)	734	07/25/2035	4.B FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		03/01/2023	Paydown		22,559	36,715	15,791	7,995		17,652		17,652		25,647		(3,088)	(3,088)	376	07/25/2035	1.A FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		03/01/2023	Paydown		56,082	57,704	41,986	36,804		20,309		20,309		57,114		(1,032)	(1,032)	320	07/25/2035	1.A FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 5.184% 07/25/35		03/25/2023	Paydown		42,680	42,631	20,734	18,607		24,051		24,051		42,658		22	22	288	07/25/2035	1.A FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		03/01/2023	Paydown		30,265	30,230	15,362	11,197		19,055		19,055		30,252		13	13	230	07/25/2035	1.A FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		03/01/2023	Paydown		9,004	18,126	7,152	5,435		6,296		6,296		11,731		(2,727)	(2,727)	155	07/25/2035	1.A FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		03/01/2023	Paydown		76,953	76,953	70,351	62,847		14,106		14,106		76,953				605	09/25/2035	4.A FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 5.155% 08/25/35		03/25/2023	Paydown		36,409	68,319	25,374	19,453		26,304		26,304		45,757		(9,348)	(9,348)	430	08/25/2035	1.A FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 5.395% 08/25/35		03/25/2023	Paydown		56,088	56,108	38,657	35,194		20,907		20,907		56,101		(12)	(12)	453	08/25/2035	1.A FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		03/15/2023	Redemption 100.0000		78,289	78,289	78,289	78,289						78,289				1,077	01/15/2034	2.B
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		03/01/2023	Paydown		58,698	78,884	39,422	32,158		34,713		34,713		66,871		(8,173)	(8,173)	824	10/25/2035	1.A FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		03/01/2023	Paydown		226,489	241,262	46,150	40,596		188,379		188,379		228,975		(2,486)	(2,486)	2,078	10/25/2035	1.A FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		03/01/2023	Paydown		46,341	46,341	41,557	37,662		8,680		8,680		46,341				510	11/25/2035	3.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		01/01/2023	Paydown		34,029	34,029	30,515	27,655		6,374		6,374		34,029				156	11/25/2035	3.C FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		03/01/2023	Paydown		68,898	68,898	40,253	37,532		31,366		31,366		68,898				477	11/25/2035	1.A FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		03/01/2023	Paydown		35,737	35,737	19,771	15,191		20,546		20,546		35,737				248	11/25/2035	1.A FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		03/10/2023	Redemption 100.0000		936,243	936,243	936,243	936,243						936,243				7,159	10/10/2032	2.B
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		03/01/2023	Paydown		93,988	115,608	83,874	82,562		26,866		26,866		109,428		(15,440)	(15,440)	635	08/25/2035	1.A FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		03/01/2023	Paydown		33,052	40,660	34,569	32,079		6,975		6,975		39,054		(6,003)	(6,003)	223	08/25/2035	1.A FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		03/01/2023	Paydown		43,176	44,213	22,422	17,536		26,049		26,049		43,585		(408)	(408)	398	10/25/2035	1.A FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		03/01/2023	Paydown		24,401	24,425	16,956	14,617		9,798		9,798		24,415		(14)	(14)	224	11/25/2035	1.A FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		03/01/2023	Paydown		225,746	226,564	191,192	183,216		43,189		43,189		226,405		(659)	(659)	2,057	11/25/2035	1.A FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		03/01/2023	Paydown		4,479	4,479	3,609	2,722		1,757		1,757		4,479				41	01/25/2036	1.A FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		03/01/2023	Paydown		15,099	15,099	12,017	10,987		4,112		4,112		15,099				139	01/25/2036	1.A FM
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		03/01/2023	Paydown		8,744	8,744	5,287	4,442		4,302		4,302		8,744				117	05/25/2036	1.A FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		02/01/2023	Paydown			5	2	1						1		(1)	(1)		02/25/2036	1.A FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		03/01/2023	Paydown		3,845	3,845	3,845	3,845						3,845				40	11/25/2032	3.C FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		03/01/2023	Paydown		116,927	116,927	111,526	112,272		4,654		4,654		116,927				584	10/25/2033	1.A FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		03/01/2023	Paydown		78,752	78,752	77,845	77,921		831		831		78,752				1,060	08/25/2034	1.A FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		03/01/2023	Paydown		80,944	80,944	80,707	80,694		250		250		80,944				1,137	08/25/2034	1.A FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		03/01/2023	Paydown		19,803	19,803	19,288	19,349		454		454		19,803				129	05/25/2034	1.A FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		03/01/2023	Paydown		83,595	83,595	77,456	78,194		5,400		5,400		83,595				994	07/25/2034	1.A FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		03/01/2023	Paydown		910	910				910		910		910				8	09/25/2035	1.A FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		03/01/2023	Paydown		4,307	4,307	2,255	1,161		3,145		3,145		4,307				40	09/25/2035	1.A FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		03/01/2023	Paydown		6,683	6,683	4,157	4,708		1,975		1,975		6,683				50	09/25/2035	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.996% 11/20/34		02/01/2023	Paydown		37,295	37,295	32,800	31,800		5,495		5,495		37,295				144	11/20/2034	1.A FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		03/01/2023	Paydown		39,822	39,822	34,898	36,598		3,224		3,224		39,822				365	12/25/2034	1.A FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		03/01/2023	Paydown		44,811	44,811	44,259	44,362		449		449		44,811				412	01/25/2035	1.A FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 5.245% 08/25/35		03/25/2023	Paydown		5,177	5,177	3,718	3,231		1,945		1,945		5,177				61	08/25/2035	1.A FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		03/01/2023	Paydown		11,755	11,755	8,334	5,969		5,786		5,786		11,755				117	08/25/2035	1.A FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.008% 05/20/35		03/01/2023	Paydown		75,275	75,275	73,064	73,917		1,358		1,358		75,275				443	05/20/2035	1.A FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		03/01/2023	Paydown		20,652	20,652	14,716	12,452		8,200		8,200		20,652				182	05/25/2035	1.A FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		02/01/2023	Paydown		9,703	10,469	7,309	6,147		4,005		4,005		10,153		(449)	(449)	76	05/25/2035	1.A FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		192,371	485,480	220,788	61,294		(1,824)		(1,824)		59,469		132,902	132,902	6,244	09/25/2036	1.A FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		695,762	1,755,865										695,762	695,762	22,583	09/25/2036	1.A FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		979,965	2,574,621	689,201	303,452		(8,161)		(8,161)		295,291		684,674	684,674	31,789	09/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		02/15/2023	SG AMERICAS SECURITIES LLC		776,380	1,884,990	409,875	161,810		(4,920)		(4,920)		156,890		619,490	619,490	25,214	09/25/2036	1.A FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		02/28/2023	SG AMERICAS SECURITIES LLC		718,351	1,812,874	406,296	162,044		(4,901)		(4,901)		157,144		561,208	561,208	23,316	09/25/2036	1.A FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		02/01/2023	Paydown			14	7	5						5		(5)	(5)		09/25/2036	1.A FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		03/10/2023	Redemption 100.0000		885,705	885,705	885,705	885,705						885,705				8,131	12/10/2033	2.B
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		03/15/2023	Redemption 100.0000		173,166	173,166	173,166	173,166						173,166				1,113	09/15/2043	1.E PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		03/31/2023	Redemption 100.0000		1,504,500	1,504,500	1,504,500	1,504,500						1,504,500				8,009	06/30/2032	2.B PL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		03/31/2023	Redemption 100.0000		839,459	839,459	839,459	839,459						839,459				2,898	06/30/2032	2.B PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		03/20/2023	Redemption 100.0000		187,182	187,182	189,054	188,733		(1,551)		(1,551)		187,182				1,177	07/20/2047	1.D
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		03/15/2023	Redemption 100.0000		99,417	99,417	100,395	100,219		(802)		(802)		99,417				698	09/15/2047	1.E PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		01/10/2023	Redemption 100.0000		(16)	(16)	(17)	1,698		(1,715)		(1,715)		(16)					12/15/2041	1.F
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		03/15/2023	Redemption 100.0000		253,696	253,696	261,306	261,012		(7,317)		(7,317)		253,696				1,721	12/15/2041	2.A
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		03/31/2023	Redemption 100.0000		242,668	242,668	242,668	242,668						242,668				2,333	08/31/2037	2.C
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		03/15/2023	Redemption 100.0000		126,574	126,574	126,574	126,574						126,574				855	07/15/2043	1.E
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		03/15/2023	Redemption 100.0000		144,718	144,718	146,165	145,964		(1,246)		(1,246)		144,718				1,198	05/15/2048	1.G
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		03/15/2023	Redemption 100.0000		31,228	31,228	31,228	31,228						31,228				250	01/15/2042	2.B
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		03/10/2023	Redemption 100.0000		345,141	345,141	345,141	345,141						345,141				2,246	10/10/2039	2.B
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		03/15/2023	Redemption 100.0000		500,130	500,130	500,130	500,130						500,130				3,571	07/15/2045	1.C
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		03/15/2023	Redemption 100.0000		122,602	122,602	122,602	122,602						122,602				818	05/15/2045	1.G
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		03/10/2023	Redemption 100.0000		121,560	121,560	121,560	121,560						121,560				903	07/10/2056	1.D
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		03/15/2023	Redemption 100.0000		64,220	64,220	64,220	64,220						64,220				508	04/15/2049	1.D
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		03/15/2023	Redemption 100.0000		42,168	42,168	42,654	42,607		(439)		(439)		42,168				358	07/15/2054	1.E
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		03/15/2023	Redemption 100.0000		306,669	306,669	306,669	306,669						306,669				2,841	07/15/2035	2.B PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		03/06/2023	Redemption 100.0000		661,986	661,986	661,986	661,986						661,986				6,633	12/28/2026	1.F
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		03/15/2023	Redemption 100.0000		215,999	215,999	215,999	215,999						215,999				1,579	05/15/2043	2.B
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		03/15/2023	Redemption 100.0000		126,464	126,464	126,464	126,464						126,464				946	11/15/2048	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 10/15/40		03/15/2023	Redemption 100.0000		135,033	135,033	135,033	135,033						135,033				675	10/15/2040	1.B
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		03/15/2023	Redemption 100.0000		233,448	233,448	233,448	233,448						233,448				1,578	04/30/2040	1.F
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		03/15/2023	Redemption 100.0000		507,413	507,413	507,413	507,413						507,413				1,827	09/30/2040	1.F
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		03/20/2023	Redemption 100.0000		211,268	211,268	211,268	211,268						211,268				1,410	11/20/2029	2.B
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		03/15/2023	Redemption 100.0000		546,240	546,240	546,240	546,240						546,240				3,253	05/15/2034	1.F
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		03/10/2023	Redemption 100.0000		248,854	248,854	248,854	248,854						248,854				1,603	11/10/2041	2.B
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		03/15/2023	Redemption 100.0000		74,777	74,777	74,777	74,777						74,777				143	08/21/2039	2.A
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		03/15/2023	Redemption 100.0000		76,173	76,173	76,173	76,173						76,173				353	03/31/2044	1.E
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		03/10/2023	Redemption 100.0000		193,123	193,123	193,123	193,123						193,123				1,144	06/10/2034	1.B
12720#-AA-8	EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52		03/10/2023	Redemption 100.0000		266,801	266,801	268,135	268,010		(1,209)		(1,209)		266,801				1,413	08/10/2052	1.C
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		03/15/2023	Redemption 100.0000		99,232	99,232	99,232	99,232						99,232				674	04/15/2046	2.A YE
12724*-AA-8	FRANCISCAN ALLIANCE FRANCISCAN HEALTH CTL PASS-THR 3.330% 03/15/47		03/15/2023	Redemption 100.0000		584,205	584,205	584,205	584,205						584,205				3,241	03/15/2047	1.D
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 05/25/42		03/27/2023	Redemption 100.0000		423,702	423,702	423,702	423,702						423,702				1,955	05/25/2042	2.C
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41		03/15/2023	Redemption 100.0000		316,209	316,209	316,209	316,209						316,209				1,503	09/15/2041	2.C
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		03/15/2023	Redemption 100.0000		61,339	61,339	61,339	61,339						61,339				437	04/15/2065	1.G
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		03/15/2023	Redemption 100.0000		67,913	67,913	67,913	67,913						67,913				495	06/15/2051	1.C
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		01/17/2023	Redemption 100.0000		33,808	33,808	33,808	33,808						33,808				99	06/15/2051	1.D YE
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		03/15/2023	Redemption 100.0000		106,297	106,297	106,297	106,297						106,297				660	11/15/2041	1.A
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		01/10/2023	Redemption 100.0000		39,521	39,521	39,521	39,521						39,521				127	06/10/2040	1.A YE
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		03/10/2023	Redemption 100.0000		79,436	79,436	79,436	79,436						79,436				637	06/10/2040	1.B
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		01/25/2023	Redemption 100.0000		9,795	9,795	9,795	9,795						9,795				(2)	04/25/2055	2.A YE
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		03/27/2023	Redemption 100.0000		19,698	19,698	19,698	19,698						19,698				98	04/25/2055	2.A
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		01/05/2023	Redemption 100.0000		(138,903)	(138,903)	(138,903)	(138,903)						(138,903)					09/15/2042	1.C
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		01/15/2023	Redemption 100.0000		137,862	137,862	137,862	137,862						137,862				261	09/15/2042	1.C YE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		03/15/2023	Redemption 100.0000		138,644	138,644	138,644	138,644						138,644				1,047	09/15/2042	1.C
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		03/10/2023	Redemption 100.0000		47,464	47,464	47,464	47,464						47,464				266	10/31/2030	1.E
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/31/30		01/10/2023	Redemption 100.0000		23,633	23,633	23,633	23,633						23,633				66	10/31/2030	1.G YE
12743#-AA-1	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.200% 07/15/28		03/15/2023	Redemption 100.0000		149,267	149,267	150,750	150,465		(1,198)		(1,198)		149,267				797	07/15/2028	1.D
12743*-AA-5	CGA CAP CR LEASE-BKD PT TR SER CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		03/10/2023	Redemption 100.0000		90,172	90,172	90,172	90,172						90,172				219	04/10/2046	2.B
12744*-AA-4	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.150% 05/25/27		03/25/2023	Redemption 100.0000		241,673	241,673	243,411	241,673						241,673				1,058	05/25/2027	1.D
12744@-AA-2	CTL PT TR SER 2021-LEXINGTON K SR-SEC 3.530% 02/20/53		03/20/2023	Redemption 100.0000		22,834	22,834	23,495	22,834						22,834				134	02/20/2053	1.D
12762*-AA-1	Carlyle Acquisition SPV Co. 5.870% 06/30/40		03/31/2023	Redemption 100.0000		453,161	453,161	453,161	453,161						453,161				10,361	06/30/2040	2.A PL
12803V-AA-3	CAJUN GLOBAL LLC SERIES 2021-1 CLASS A2 144A 3.931% 11/20/51		02/20/2023	Paydown		32,625	32,625	32,625	32,625						32,625				321	11/20/2051	2.B FE
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		03/25/2023	Paydown		127,500	127,500	127,471	127,479		21		21		127,500				472	09/25/2045	1.F FE
13008*-AA-3	Century City Ground Lease 3.180% 10/15/41		03/15/2023	Redemption 100.0000		185,076	185,076	185,076	185,076						185,076				973	10/15/2041	1.E PL
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		03/15/2023	Redemption 100.0000		34,134	34,134	34,134	34,134						34,134				349	01/15/2052	1.A PL
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		02/15/2023	Redemption 100.0000		62,451	62,451	62,451	62,451						62,451				329	01/15/2052	1.D PL
140420-NB-2	CAPITAL ONE BANK USA NA SUBORD 3.375% 02/15/23		02/15/2023	Maturity		15,000,000	15,000,000	14,982,000	14,999,621		379		379		15,000,000				253,125	02/15/2023	2.A FE
14149Y-AY-4	CARDINAL HEALTH INC SR UNSEC 3.200% 03/15/23		03/15/2023	Maturity		25,000,000	25,000,000	24,770,950	24,993,912		6,088		6,088		25,000,000				400,000	03/15/2023	2.B FE
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		03/10/2023	Redemption 100.0000		257,957	257,957	257,957	257,957						257,957				1,654	08/10/2038	1.F
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		03/15/2023	Paydown		7,537	7,537	7,533	7,534		3		3		7,537				39	12/15/2050	1.F FE
14576A-AD-4	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A4 144A 3.670% 12/15/50		03/15/2023	Paydown		1,417	2,125	2,024	2,029		65		65		2,094		(677)	(677)	23	12/15/2050	1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		03/10/2023	Redemption 100.0000		544,302	544,302	544,302	544,302						544,302				5,206	10/10/2028	1.B
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		03/10/2023	Redemption 100.0000		618,924	618,924	618,924	618,924						618,924				5,863	07/10/2028	1.B
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		03/15/2023	Paydown		454,599	454,599	454,466	454,599						454,599				2,081	08/15/2041	1.G FE
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		03/30/2023	Redemption 100.0000		4,006,089	4,006,089	4,006,089	4,006,089						4,006,089				26,515	11/30/2029	2.C PL
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		03/01/2023	Paydown		28,900	28,900	28,177	28,666		234		234		28,900				274	05/25/2033	1.A FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		03/01/2023	Paydown		9,841	9,841	10,158	9,985		(144)		(144)		9,841				92	07/25/2033	1.A FM
15201B-AA-8	CENTERPOINT LEASE BACKED PAS SERIES 2021-1 CLASS A 144A 3.967% 08/15/56		03/15/2023	Paydown		5,367	5,367	5,522	5,518		(151)		(151)		5,367				36	08/15/2056	1.D PL
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		03/01/2023	Paydown		127	127	121	124		3		3		127				1	01/25/2032	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 5.490% 03/25/34		03/27/2023	Paydown		4,516	4,516	4,143	4,388		128		128		4,516				41	03/25/2034	1.A FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 4.976% 06/25/34		01/26/2023	BTIG L.L.C.		5,915,139	6,100,047	6,099,529	6,089,987		(86)		(86)		6,089,900		(174,761)	(174,761)	57,054	06/25/2034	1.A FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 4.976% 06/25/34		01/01/2023	Paydown		35,021	35,021	35,018	34,963		58		58		35,021				145	06/25/2034	1.A FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		03/10/2023	Redemption 100.0000		9,395	9,395	9,395	9,395						9,395				47	01/10/2041	2.B
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		03/10/2023	Redemption 100.0000		159,887	159,887	159,887	159,887						159,887				1,290	01/10/2041	2.B
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		03/10/2023	Redemption 100.0000		664,751	664,751	664,751	664,751						664,751				3,315	03/10/2045	1.G
160044-A*-4	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43		03/15/2023	Redemption 100.0000		1,460,000	1,460,000	1,460,000	1,460,000						1,460,000				32,850	03/15/2043	2.A
160044-A@-2	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38		03/15/2023	Redemption 100.0000		685,000	685,000	685,000	685,000						685,000				13,769	03/15/2038	2.A
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		03/01/2023	Paydown		4,514	4,514	3,582	4,182		332		332		4,514				40	08/25/2034	1.A FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		03/01/2023	Paydown		2,295	2,295	2,295	2,295						2,295				20	08/25/2034	1.A FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		03/01/2023	Paydown		3,285	3,285	2,746	3,066		219		219		3,285				30	08/25/2034	1.A FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		03/01/2023	Paydown		4,515	4,515	4,515	4,515						4,515				41	08/25/2034	1.A FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		03/01/2023	Paydown		63,665	63,665	63,660	63,534		131		131		63,665				725	10/25/2032	1.A FM
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		03/01/2023	Paydown		122,948	122,948	122,943	122,589		358		358		122,948				4,853	07/25/2032	1.A FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		03/01/2023	Paydown			10,616	6,529	6,531						6,531		(6,531)	(6,531)	72	05/25/2032	4.C FM
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		01/01/2023	Paydown		3,075	3,075	565			3,075		3,075		3,075				13	09/25/2032	1.A FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.841% 11/25/34		02/01/2023	Paydown		64,034	64,034	63,882	63,957		76		76		64,034				517	11/25/2034	1.A FM
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		03/01/2023	Paydown			1,009	209	234						234		(234)	(234)		01/25/2033	1.A FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		03/01/2023	Paydown			714	370	209		(3)		(3)		206		(206)	(206)	7	06/25/2037	1.A FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		03/01/2023	Paydown		3,294	3,294	3,287	3,286		8		8		3,294				29	02/25/2034	1.A FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		03/01/2023	Paydown		20,643	20,643	18,701	19,944		698		698		20,643				180	02/25/2034	1.A FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.861% 12/25/35		03/01/2023	Paydown		3,367	3,031	1,016	394		2,929		2,929		3,323		44	44	24	12/25/2035	1.A FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.941% 12/25/35		03/01/2023	Paydown		40,017	40,017	29,791	24,182		15,834		15,834		40,017				269	12/25/2035	1.A FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		02/01/2023	Paydown			13	5	3						3		(3)	(3)		12/25/2036	1.A FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		02/01/2023	Paydown			11	5	3						3		(3)	(3)		12/25/2036	1.A FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 3.949% 02/25/37		03/01/2023	Paydown		15,879	15,879	15,750	15,777		102		102		15,879				60	02/25/2037	1.A FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 3.848% 02/25/37		03/01/2023	Paydown		13,280	13,280	13,221	13,224		56		56		13,280				83	02/25/2037	1.A FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		01/01/2023	Paydown			1													07/25/2037	1.A FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		03/01/2023	Paydown		76,922	140,405	78,454	78,454		33,940		33,940		112,395		(35,473)	(35,473)	1,487	10/25/2036	4.C FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		03/01/2023	Paydown		84,997	151,670	86,024	86,024		36,788		36,788		122,813		(37,816)	(37,816)	1,568	10/25/2036	5.A FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 3.226% 07/25/37		03/01/2023	Paydown		187,785	187,785	186,875	188,835		(1,050)		(1,050)		187,785				1,444	07/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.774% 07/25/37		03/01/2023	Paydown		4,097	4,097	331	67		4,030		4,030		4,097				26	07/25/2037	1.A FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 4.460% 06/25/36		03/01/2023	Paydown		19,105	17,708	15,040	15,737		2,126		2,126		17,863		1,243	1,243	167	06/25/2036	1.A FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		03/01/2023	Paydown		18,560	10,603	5,925	5,371		9,180		9,180		14,550		4,010	4,010	231	06/25/2035	1.A FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 5.075% 05/25/36		03/27/2023	Paydown		88,744	88,744	78,363	79,157		9,588		9,588		88,744				491	05/25/2036	1.A FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		03/06/2023	Redemption 100.0000		610,110	610,110	610,110	610,110						610,110				3,684	01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		03/01/2023	Paydown			56,579	34,885	26,908		(236)		(236)		26,672		(26,672)	(26,672)	289	03/25/2037	1.A FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		01/01/2023	Paydown		5,062	5,062	3,066	2,527		2,535		2,535		5,062				26	09/25/2037	1.A FM
171265-B#-7	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37		03/15/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	03/15/2037	1.G
171265-B@-9	CHUGACH ELECTRIC ASSN-INC. C-SR-SEC 4.780% 03/15/42		03/15/2023	Redemption 100.0000		450,000	450,000	450,000	450,000						450,000				10,755	03/15/2042	1.G
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		03/15/2023	Redemption 100.0000		138,742	138,742	138,742	138,742						138,742				868	10/15/2033	1.B
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		03/01/2023	Paydown		27,681	27,681	25,987	27,186		495		495		27,681				301	09/25/2035	1.A FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		03/01/2023	Paydown		2,515	2,515	2,279	2,376		139		139		2,515				14	07/25/2035	1.A FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		01/11/2023	ROBERT W. BAIRD & COMPANY INC					1,138		(1,138)		(1,138)						76	05/25/2034	1.A FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		01/11/2023	Paydown					(1,138)		1,138		1,138						(76)	05/25/2034	1.A FM
17305E-FH-3	CCCIT 2013-A9 A9 SEQ SB 3.720% 09/08/25		03/29/2023	JP MORGAN SECURITIES		23,297,520	23,500,000	23,498,381	23,500,000						23,500,000		(202,480)	(202,480)	364,147	09/08/2025	1.A FE
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.605% 03/25/36		03/01/2023	Paydown		15,923	15,923	6,237	5,238		10,686		10,686		15,923				57	03/25/2036	1.A FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 5.505% 02/25/35		03/27/2023	Paydown		2,895	2,895	2,591	2,778		117		117		2,895				9	02/25/2035	1.A FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 4.193% 08/25/35		03/01/2023	Paydown		35,627	35,627	31,730	33,729		1,898		1,898		35,627				340	08/25/2035	1.A FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		02/28/2023	PERFORMANCE TRUST CAP		1,074,675	1,149,385	986,038	966,861		(432)		(432)		966,430		108,245	108,245	12,643	07/25/2035	1.A FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		02/01/2023	Paydown		24,604	25,911	22,229	21,796		3,907		3,907		25,704		(1,100)	(1,100)	155	07/25/2035	1.A FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		03/01/2023	Paydown		29,136	32,300	16,773	14,844		15,748		15,748		30,592		(1,456)	(1,456)	289	04/25/2036	1.A FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		03/01/2023	Paydown		20,091	20,091	14,588	16,547		3,544		3,544		20,091				142	11/25/2036	1.A FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		03/01/2023	Paydown		514,115	409,129	324,428	320,122		111,793		111,793		431,915		82,199	82,199	10,322	01/25/2037	1.A FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		03/01/2023	Paydown		123,641	139,146	132,138	138,510		565		565		139,075		(15,434)	(15,434)	924	04/25/2036	4.A FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 4.909% 09/25/36		03/01/2023	Paydown		1,304,812	1,304,812	1,080,677	1,285,297		19,515		19,515		1,304,812				8,951	09/25/2036	1.A FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		01/01/2023	Paydown		523	523				523		523		523				3	09/25/2037	1.A FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		03/01/2023	Paydown		9,074	12,088	10,973	11,457		476		476		11,933		(2,858)	(2,858)	114	04/25/2037	1.G FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		03/01/2023	Paydown		3,320	3,606				3,320		3,320		3,320				35	06/25/2037	1.A FM
17320D-AQ-1	CGCMT 2013-GC11 B SUB AFC 3.732% 04/10/46		03/01/2023	Paydown		918,497	918,497	915,699	917,556		942		942		918,497				8,570	04/10/2046	1.A
17325H-BN-3	CGCMT 2017-P7 A3 SEQ 3.442% 04/14/50		02/01/2023	Paydown		225,536	225,536	227,781	226,325		(790)		(790)		225,536				1,294	04/14/2050	1.A
178857@-AA-4	Coney Island Associates 1 HRA 3.511% 12/15/41		03/15/2023	Redemption 100.0000		95,052	95,052	95,813	95,795		(742)		(742)		95,052				557	12/15/2041	1.C
20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		01/15/2023	Redemption 100.0000		32,332	32,332	32,332	32,332						32,332				94	10/15/2042	2.A YE

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										11	12	13	14	15							
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20270@-AA-7	COMMONSPIRIT HEALTH-LINCOLN NE 3.500% 10/15/42		03/15/2023	Redemption 100.0000		64,946	64,946	64,946	64,946						64,946				474	10/15/2042	2.A
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		03/01/2023	Paydown		62	62				62		62		62					09/01/2037	6. *
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		03/01/2023	Paydown		87	87				87		87		87				1	11/01/2037	6. *
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		03/01/2023	Paydown		330	330	330	317	14			14		330				2	03/01/2038	6. *
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		03/01/2023	Paydown		537	537	537	448	88			88		537				2	02/01/2037	6. *
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		03/01/2023	Paydown		394	394	394	387	6			6		394				2	06/01/2037	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		03/01/2023	Paydown		1,972	1,972	1,972	1,890	83			83		1,972				11	01/01/2036	6. *
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		03/01/2023	Paydown		295	295	295	276	19			19		295				2	06/01/2038	6. *
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		03/01/2023	Paydown		337	337	337	336	1			1		337				(2)	12/01/2038	6. *
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		03/01/2023	Paydown		222	222	222	222						222				1	04/01/2039	6. *
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		03/01/2023	Paydown		583	583	583	570	13			13		583				4	08/01/2039	6. *
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		03/01/2023	Paydown		3,455	3,455	3,455	3,148	308			308		3,455				18	10/01/2039	6. *
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		03/01/2023	Paydown		1,431	1,431	1,431	1,410	21			21		1,431				9	12/01/2039	6. *
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		03/01/2023	Paydown		436	436	436	430	5			5		436				2	03/01/2040	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		03/01/2023	Paydown		412	412	412	399	13			13		412				3	06/01/2040	6. *
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		03/01/2023	Paydown		9,429	9,429	9,429	8,867	563			563		9,429				123	09/01/2040	6. *
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		03/01/2023	Paydown		1,223	1,223	1,223	1,193	31			31		1,223				9	01/01/2041	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		03/01/2023	Paydown		522	522	522	522						522				4	04/01/2041	6. *
205887-BR-2	CONAGRA BRANDS INC SR UNSEC 3.200% 01/25/23		01/25/2023	Maturity		10,625,000	10,625,000	10,595,785	10,624,779		221		221		10,625,000				170,000	01/25/2023	2.C FE
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 6.834% 05/15/32		03/15/2023	Paydown		10,481	10,481	9,465	10,253		228		228		10,481				118	05/15/2032	1.A FM
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		01/01/2023	Paydown		36,379	36,379				36,379		36,379		36,379				127	06/15/2025	1.A FM
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.256% 03/15/27		01/01/2023	Paydown		5,802	5,802	1,679	1,629		4,173		4,173		5,802				30	03/15/2027	1.A FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		03/02/2023	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				52,480	03/02/2032	2.C
21986*-AA-2	(DEERFIELD GROUND LEASE) CORP 3.821% 11/15/56		03/15/2023	Redemption 100.0000		8,542	8,542	8,713	8,708		(166)		(166)		8,542				54	11/15/2056	1.D PL
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		01/03/2023	Redemption 100.0000		119,847	119,847	119,847	119,847						119,847				3,176	07/01/2050	3.B
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/01/40		03/01/2023	Redemption 100.0000		383,011	383,011	383,011	383,011						383,011				3,458	01/01/2040	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		03/31/2023	Redemption 100.0000		1,270,558	1,270,558	1,270,558	1,270,558						1,270,558				25,094	03/31/2034	2.A PL
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		03/31/2023	Redemption 100.0000		657,768	657,768	657,768	657,768						657,768				11,379	03/31/2034	2.A PL
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		03/10/2023	Redemption 100.0000		642,295	642,295	642,295	642,295						642,295				2,306	12/10/2035	2.B
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		02/01/2023	Paydown		44	66				44		44		44					11/30/2027	1.A FM
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.076% 12/25/33		03/01/2023	Paydown		119,489	119,489	122,500	119,489						119,489				1,213	12/25/2033	1.A FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.242% 04/25/34		03/03/2023	CREDIT SUISSE SECURITIES US LL					623		(623)		(623)						(19,934)	04/25/2034	1.A FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.242% 04/25/34		03/03/2023	Paydown					(623)		623		623						(195)	04/25/2034	1.A FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 3.433% 06/25/34		03/01/2023	Paydown		53,970	53,970	51,347	51,815		2,155		2,155		53,970				300	06/25/2034	1.A FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.105% 10/15/39		03/01/2023	Paydown															2	10/15/2039	6. FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		03/01/2023	Paydown		12,888	12,888	12,615	12,643		245		245		12,888				118	08/25/2034	1.A FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		03/01/2023	Paydown		3,122	3,122	3,109	3,109		12		12		3,122				26	12/25/2034	1.A FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		03/10/2023	Redemption 100.0000		197,780	197,780	197,780	197,780						197,780				1,637	10/10/2033	1.G
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		03/01/2023	Paydown		10,277	10,277	10,095	10,147		130		130		10,277				93	02/25/2035	1.A FM
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		01/01/2023	Paydown		404	404	381	401		3		3		404				2	02/25/2035	1.A FM
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		03/10/2023	Redemption 100.0000		102,130	102,130	102,130	102,130						102,130				333	10/31/2039	1.G
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		03/10/2023	Redemption 100.0000		80,656	80,656	80,656	80,656						80,656				401	12/10/2029	1.B S
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		03/01/2023	Paydown		53,342	53,342	52,019	52,140		1,203		1,203		53,342				547	10/25/2034	1.A FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		03/01/2023	Paydown		4,548	4,548	4,415	4,434		114		114		4,548				57	11/25/2034	1.A FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		03/01/2023	Paydown		3,924	3,924	3,874	3,886		38		38		3,924				49	11/25/2034	1.A FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/15/2023	Redemption 100.0000		442,186	442,186	442,186	442,186						442,186				2,176	03/15/2036	1.G YE
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/15/2023	Redemption 100.0000		346,854	346,854	346,854	346,854						346,854				1,706	03/15/2036	1.G YE
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		03/15/2023	Redemption 100.0000		38,508	38,508	38,508	38,508						38,508				189	03/15/2036	1.G YE
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/15/2023	Redemption 100.0000		547,291	547,291	547,291	547,291						547,291				2,693	03/15/2036	1.G YE
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/15/2023	Redemption 100.0000		68,333	68,333	68,333	68,333						68,333				336	03/15/2036	1.G YE
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/15/2023	Redemption 100.0000		4,478	4,478	4,478	4,478						4,478				22	03/15/2036	1.G YE
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		03/20/2023	Redemption 100.0000		74,295	74,295	74,295	74,295						74,295				752	06/20/2035	1.G
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		03/15/2023	Redemption 100.0000		518,806	518,806	518,806	518,806						518,806				1,575	06/15/2032	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		01/17/2023	Redemption 100.0000		271,104	271,104	271,104	271,104						271,104					04/15/2023	1.C
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		03/15/2023	Redemption 100.0000		244,099	244,099	244,099	244,099						244,099				1,731	06/15/2031	1.D
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		03/07/2023	Redemption 100.0000		1,699,083	1,699,083	1,699,083	1,699,083						1,699,083				11,255	12/14/2023	3.B
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		03/15/2023	Redemption 100.0000		193,194	193,194	193,194	193,194						193,194				1,325	06/15/2043	1.B
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		03/20/2023	Redemption 100.0000		331,838	331,838	331,838	331,838						331,838				2,492	04/20/2033	1.B
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		03/31/2023	Redemption 100.0000		706,583	706,583	706,583	706,583						706,583				13,800	09/30/2038	2.A PL
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		03/15/2023	Redemption 100.0000		67,637	67,637	67,637	67,637						67,637				182	01/15/2034	1.F
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		03/15/2023	Redemption 100.0000		100,092	100,092	100,094	100,091						100,092				771	11/15/2034	1.B
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		03/15/2023	Redemption 100.0000		52,853	52,853	52,853	52,853						52,853				387	09/15/2045	1.E
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		03/15/2023	Redemption 100.0000		42,203	42,203	42,203	42,203						42,203				263	11/15/2034	1.B
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		03/15/2023	Redemption 100.0000		224,058	224,058	230,776	229,314		(5,256)		(5,256)		224,058				1,734	12/15/2044	1.B
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		03/15/2023	Redemption 100.0000		5,788	5,788	5,788	5,788						5,788				21	09/15/2045	1.E
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		03/20/2023	Redemption 100.0000		99,950	99,950	99,950	99,950						99,950				624	03/20/2035	2.A
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		03/15/2023	Redemption 100.0000		312,278	312,278	312,278	312,278						312,278				2,006	03/15/2036	1.B
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		03/10/2023	Redemption 100.0000		152,732	152,732	157,177	156,009		(3,277)		(3,277)		152,732				1,098	12/10/2037	2.A
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		03/15/2023	Redemption 100.0000		231,223	231,223	231,223	231,223						231,223				1,573	02/15/2038	1.C
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		03/20/2023	Redemption 100.0000		162,999	162,999	165,020	164,269		(1,269)		(1,269)		162,999				513	09/20/2031	2.A
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		03/15/2023	Redemption 100.0000		257,192	257,192	257,192	257,192						257,192				2,015	12/15/2037	4.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		03/15/2023	Redemption 100.0000		252,656	252,656	260,235	257,441		(4,785)		(4,785)		252,656				1,683	09/15/2036	1.C
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		01/15/2023	Redemption 100.0000		67,488	67,488	67,488	67,488						67,488				299	12/15/2036	2.B YE
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		03/15/2023	Redemption 100.0000		135,625	135,625	135,625	135,625						135,625				1,505	12/15/2036	2.B
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		03/15/2023	Redemption 100.0000		655,464	655,464	661,652	659,821		(4,357)		(4,357)		655,464				4,292	07/15/2036	1.B
23292F-AC-9	DI ISSUER LLC 3.722% 09/15/28		02/15/2023	Redemption 100.0000		104,560	104,560	104,560	104,560						104,560				485	09/15/2028	2.C PL
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		02/20/2023	Paydown		37,500	37,500	37,500	37,500						37,500				378	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		02/20/2023	Paydown		96,425	96,425	96,425	96,425						96,425				969	05/20/2049	2.B FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		02/20/2023	Paydown		155,638	155,638	155,613	155,613		24		24		155,638				1,693	05/20/2049	2.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
233046-AQ-4	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A2II 144A 2.493% 11/20/51		02/22/2023	Paydown		7,575	7,575	6,448	6,504		1,071		1,071		7,575				(1)	11/20/2051	2.B FE
233046-AS-0	DB MASTER FINANCE LLC SERIES 2021-1A CLASS A23 144A 2.791% 11/20/51		02/22/2023	Paydown		88,745	88,745	83,708	83,710		5,035		5,035		88,745				619	11/20/2051	2.B FE
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		03/20/2023	Redemption 100.0000		342,446	342,446	342,446	342,446						342,446				2,051	07/20/2034	2.B
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		03/06/2023	Redemption 100.0000		193,735	193,735	193,735	193,735						193,735				1,147	09/05/2033	1.B
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC 3.510% 09/30/40		03/31/2023	Redemption 100.0000		1,686,896	1,686,896	1,686,896	1,686,896						1,686,896				29,605	09/30/2040	2.C PL
23331A-BG-3	D.R. HORTON INC CO.GUARNT 4.750% 02/15/23		02/15/2023	Maturity		30,000,000	30,000,000	29,996,875	29,999,957		43		43		30,000,000				712,500	02/15/2023	2.A FE
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 01/10/28		03/18/2023	Redemption 100.0000		(350,849)	(350,849)	(350,849)	(350,849)						(350,849)					01/10/2028	1.B
24879@-AB-2	DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.570% 11/20/45		02/08/2023	Redemption 100.0000		(2,200,000)	(2,200,000)	(2,200,000)	(2,200,000)						(2,200,000)					11/20/2045	1.F
251510-CV-3	DBALT 2005-1 1A1 FLT AS 5.345% 02/25/35		03/27/2023	Paydown		19,203	19,203	13,345	12,681		6,521		6,521		19,203				144	02/25/2035	1.A FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.755% 06/25/35		03/01/2023	Paydown			70,969												63	06/25/2035	6. FM
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.811% 06/25/36		03/18/2023	SG AMERICAS SECURITIES LLC															(1,628)	06/25/2036	1.D FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		03/01/2023	Paydown		115,264	115,264	115,465	115,264						115,264				953	10/25/2036	1.A FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		03/01/2023	Paydown		287	287	287	287		1		1		287				3	04/25/2033	1.A FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		03/01/2023	Paydown		3,669	3,669	3,646	3,651		18		18		3,669				34	04/25/2033	1.A FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		03/01/2023	Paydown		1,672	1,672	1,639	1,658		15		15		1,672				15	04/25/2033	1.A FM
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		03/01/2023	Paydown		1,081	1,081	1,017	1,059		22		22		1,081				10	04/25/2033	2.A FM
25248*-AA-7	DHL GUARANTEED BY DEUTSCHE POS SR-SEC 5.605% 01/29/23		01/11/2023	Redemption 100.0000		325,937	325,937	354,978	325,937						325,937				8,322	01/29/2023	2.A YE
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		03/20/2023	Paydown		533,751	533,751	533,730	533,733		18		18		533,751				1,261	11/21/2033	1.A FE
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		03/20/2023	Paydown		111,198	111,198	111,181	111,183		15		15		111,198				666	11/21/2033	3.B FE
25470M-AG-4	DISH NETWORK CORP SERIES 144A 11.750% 11/15/27		01/31/2023	CREDIT SUISSE SECURITIES US LL		15,562,500	15,000,000	14,725,650	14,731,023		3,620		3,620		14,734,643		827,857	827,857	375,347	11/15/2027	4.A FE
25471*-AA-5	DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		03/01/2023	Redemption 100.0000		2,322,610	2,322,610	2,322,610	2,322,610						2,322,610				15,870	08/01/2024	1.G
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		03/28/2023	Redemption 100.0000		3,556,444	3,556,444	3,457,753	3,488,810		67,634		67,634		3,556,444				29,942	07/28/2037	2.B FE
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC 4.830% 04/28/39		03/28/2023	Paydown		2,923,263	2,923,263	2,923,263	2,923,263						2,923,263				28,604	04/28/2039	1.A FE
255125-AA-4	DIVERSIFIED ABS PHASE II-LLC 4.830% 04/28/39		01/28/2023	Paydown		1,617,168	1,617,168	1,617,168	1,617,168						1,617,168				6,356	04/28/2039	2.B PL
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		01/25/2023	Paydown		67,500	67,500	67,500	67,500						67,500				755	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		01/25/2023	Paydown		125,000	125,000	125,000	125,000						125,000				1,287	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		01/25/2023	Paydown		16,063	16,063	16,063	16,063						16,063				165	07/25/2048	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER L SERIES 2018-1A CLASS A2II 144A 4.328% 07/25/48		01/25/2023	Paydown		48,908	48,908	46,938	47,119		1,788		1,788		48,908				529	07/25/2048	2.A FE
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		01/25/2023	Paydown		33,100	33,100	32,636	32,671		429		429		33,100				304	10/25/2049	2.A FE
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2I 144A 2.662% 04/25/51		01/25/2023	Paydown		11,430	11,430	10,051	10,145		1,285		1,285		11,430				76	04/25/2051	2.A FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		01/25/2023	Paydown		86,800	86,800	84,539	84,619		2,181		2,181		86,800				684	04/25/2051	2.A FE
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		03/01/2023	Redemption 100.0000		830,050	830,050	830,050	830,050						830,050				6,353	12/15/2039	1.F PL
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		03/01/2023	Redemption 100.0000		291,733	291,733	291,733	291,733						291,733				2,473	12/15/2039	2.B PL
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		03/01/2023	Paydown		36,277	36,277	36,277	36,277						36,277				583	12/15/2039	3.B PL
25860@-AA-2	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		03/01/2023	Paydown		389,793	389,793	389,793	389,793						389,793				2,702	04/17/2043	1.F PL
25860@-AB-0	DOUBLE DIAMOND FDG-VIII-LLC 4.125% 04/17/43		03/01/2023	Paydown		822,062	822,062	822,062	822,062						822,062				5,632	04/17/2043	1.F PL
25860@-AC-8	DOUBLE DIAMOND FDG-VIII-LLC 4.650% 04/17/43		03/01/2023	Paydown		598,722	598,722	598,722	598,722						598,722				4,670	04/17/2043	2.B PL
25860@-AD-6	DOUBLE DIAMOND FDG-VIII-LLC 6.000% 04/17/43		03/01/2023	Paydown		246,349	246,349	246,349	246,349						246,349				2,474	04/17/2043	3.B PL
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		03/15/2023	Redemption 100.0000		251,562	251,562	251,562	251,562						251,562				2,605	12/15/2041	2.A
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		01/17/2023	Redemption 100.0000		125,004	125,004	125,004	125,004						125,004				518	12/15/2041	2.B YE
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		03/15/2023	Redemption 100.0000		169,525	169,525	169,525	169,525						169,525				1,376	05/15/2042	2.A
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		01/20/2023	Paydown		41,875	41,875	41,875	41,875						41,875				486	04/20/2049	2.C FE
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		01/20/2023	Paydown		17,500	17,500	17,500	17,500						17,500				174	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		01/20/2023	Paydown		24,675	24,675	24,675	24,675						24,675				234	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		01/20/2023	Paydown		62,500	62,500	62,500	62,500						62,500				506	01/20/2051	2.C FE
26875P-AK-7	EOG RESOURCES INC SR UNSEC 2.625% 03/15/23		03/15/2023	Maturity		29,387,000	29,387,000	28,972,008	29,376,607		10,393		10,393		29,387,000				385,704	03/15/2023	1.G FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		03/08/2023	Redemption 100.0000		211,740	211,740	215,111	214,233		(2,494)		(2,494)		211,740				1,588	11/08/2044	2.A
26929H-AB-1	EWC MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 5.500% 03/15/52		03/15/2023	Paydown		59,000	59,000	56,382	50,227		2,473		2,473		59,000				811	03/15/2052	2.B FE
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		01/17/2023	Redemption 100.0000		601,372	601,372	601,372	601,372						601,372				13,771	01/15/2039	2.A PL
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		01/17/2023	Redemption 100.0000		191,345	191,345	191,345	191,345						191,345				4,382	01/15/2039	2.A PL
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		02/28/2023	Redemption 100.0000		776,862	776,862	776,862	776,862						776,862				18,179	11/30/2035	2.C PL
28258#-AC-0	SOLAR INVESTCO 4.680% 11/30/35		02/28/2023	Redemption 100.0000		139,201	139,201	149,552	148,808		(9,606)		(9,606)		139,201				3,221	11/30/2035	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28416L-AA-0	ELARA HGV TIMESHARE ISSUER SERIES 2021-A CLASS A 144A 1.360% 08/27/35		03/25/2023	Paydown		919,849	919,849	919,649	919,676		173		173		919,849				1,923	08/27/2035	1.A FE
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		03/31/2023	Redemption 100.0000		768,660	768,660	768,660	768,660						768,660				6,913	12/31/2032	2.C PL
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		02/11/2023	Redemption 100.0000		426,294	426,294	426,294	426,294						426,294				11,103	02/11/2030	1.F FE
29379V-AZ-6	ENTERPRISE PRODUCTS OPER CO.GUARNT 3.350% 03/15/23		03/15/2023	Maturity		32,000,000	32,000,000	31,873,260	31,996,965		3,035		3,035		32,000,000				536,000	03/15/2023	2.A FE
29455J-BH-9	EQT CORP SR UNSEC 7.420% 03/02/23		03/02/2023	Maturity		7,000,000	7,000,000	6,738,970	6,996,640		3,360		3,360		7,000,000				217,859	03/02/2023	2.C FE
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		03/01/2023	Paydown			951	381	619		4		4		623		(623)	(623)	7	08/25/2033	1.A FM
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 3.974% 07/25/34		01/01/2023	Paydown		1	1	1	1						1					07/25/2034	1.A FM
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35		02/15/2023	Redemption 100.0000		1,812,412	1,812,412	1,812,412	1,812,412						1,812,412				36,158	02/15/2035	1.G
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40		02/15/2023	Redemption 100.0000		552,000	552,000	552,000	552,000						552,000				10,764	02/15/2040	1.G
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		03/15/2023	Redemption 100.0000		120,947	120,947	120,947	120,947						120,947				757	02/15/2035	1.B
30027*-AA-4	Evergreen Natural Resources 4.770% 12/01/37		03/15/2023	Paydown		857,149	857,149	857,149	857,149						857,149				5,990	12/01/2037	2.B PL
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		03/31/2023	Redemption 100.0000		861,000	861,000	861,000	861,000						861,000				20,621	03/31/2038	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		01/03/2023	Redemption 100.0000		975,000	975,000	975,000	975,000						975,000					12/31/2038	2.B FE
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		03/15/2023	Redemption 100.0000		979,346	979,346	979,346	979,346						979,346				6,847	10/13/2036	1.B
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		03/15/2023	Redemption 100.0000		9,703	9,703	9,703							9,703				(848)	06/15/2036	1.B PL
30306#-AA-2	FEDEX CTL PT TRUST-SER 2017A-F 5.060% 06/15/36		02/28/2023	Redemption 100.0000		19,284	19,284	19,284	(19,122)						19,284				(3,843)	06/15/2036	1.E Z
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		01/02/2023	Redemption 100.0000		45,496	45,496	45,496	45,496						45,496				(17)	06/30/2039	2.C FE
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		03/31/2023	Redemption 100.0000		1,105,500	1,105,500	1,105,500	1,105,500						1,105,500				30,678	03/31/2039	2.C FE
30326#-AA-8	FAIR LAKES (FAIRFAX VA) (SENIO SR-SEC 4.159% 09/15/56		03/15/2023	Redemption 100.0000		1,363	1,363	1,390	1,390		(27)		(27)		1,363				9	09/15/2056	1.D PL
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		03/15/2023	Redemption 100.0000		363,866	363,866	363,866	363,866						363,866				2,119	10/15/2035	2.B
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		03/15/2023	Redemption 100.0000		811,257	811,257	811,257	811,257						811,257				5,441	11/15/2039	2.B
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		01/17/2023	Redemption 100.0000		21,491	21,491	21,491	21,491						21,491				117	09/15/2030	2.B YE
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		03/15/2023	Redemption 100.0000		43,334	43,334	43,334	43,334						43,334				591	09/15/2030	2.B
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		03/15/2023	Redemption 100.0000		155,361	155,361	155,361	155,361						155,361				630	07/31/2031	2.B
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		03/01/2023	Paydown			54	42	34						33		(33)	(33)	1	05/25/2036	5.A FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		03/01/2023	Paydown		1	219	169	134		(1)		(1)		133		(132)	(132)	3	05/25/2036	4.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 4.466% 10/25/34		03/01/2023	Paydown		71,756	71,756	67,760	69,141		2,616		2,616		71,756				553	10/25/2034	1.A FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		02/01/2023	Paydown		70,630	208,012	60,448	60,448		50,105		50,105		110,553		(39,923)	(39,923)	1,468	02/25/2037	1.A FM
33736*-AF-9	FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24		01/03/2023	Redemption 100.0000		5,949,242	5,949,242	5,949,242	5,949,242						5,949,242				172,528	01/02/2024	1.C
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		01/15/2023	Paydown		2,954,366	2,954,366	2,954,304	2,954,366						2,954,366				50,963	01/15/2036	1.A FE
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.330% 09/11/23		02/01/2023	Paydown		176,918	176,918				176,918		176,918		176,918				1,101	09/11/2023	6. FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		03/15/2023	Redemption 100.0000		542,263	542,263	542,263	542,263						542,263				4,317	11/15/2030	2.B
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		03/31/2023	Redemption 100.0000		975,000	975,000	975,000	975,000						975,000				20,109	03/31/2038	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDING LLC 2.920% 08/15/38		02/15/2023	Redemption 100.0000		1,777,869	1,777,869	1,777,869	1,777,869						1,777,869				25,957	08/15/2038	2.B PL
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		01/01/2023	Redemption 100.0000		444,627	444,627	444,627	444,627						444,627				9,471	06/30/2037	1.G PL
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		01/30/2023	Paydown		47,488	47,488	38,300	38,300		9,187		9,187		47,488				605	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		01/30/2023	Paydown		47,188	47,188	45,651	45,751		1,436		1,436		47,188				612	10/30/2048	2.B FE
34417R-AB-2	FOCUS BRANDS FUNDING LLC SERIES 2022-1 CLASS A2 144A 7.206% 07/30/52		01/30/2023	Paydown		62,500	62,500	62,500	62,500						62,500				1,126	07/30/2052	2.B FE
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/15/2023	Paydown		988,628	988,628	975,864	977,730		10,898		10,898		988,628				2,091	05/15/2041	1.C FE
35042P-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-2A CLASS A 144A 2.190% 01/15/42		03/15/2023	Paydown		1,297,494	1,297,494	1,297,462	1,297,464		30		30		1,297,494				4,660	01/15/2042	1.D FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 11/15/41		03/15/2023	Redemption 100.0000		329,768	329,768	329,768	329,768						329,768				2,250	11/15/2041	1.C PL
35671D-AZ-8	FREEPORT-MCMORAN INC CO.GUARNT 3.875% 03/15/23		03/15/2023	Maturity		18,800,000	18,800,000	16,054,026	16,059,855		145		145		16,060,000		2,740,000	2,740,000	364,250	03/15/2023	2.C FE
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		03/15/2023	Redemption 100.0000		446,659	446,659	446,659	446,659						446,659				3,018	08/15/2039	1.D
361448-AQ-6	GATX CORP SR UNSEC 3.900% 03/30/23		03/30/2023	Maturity		9,925,000	9,925,000	9,815,230	9,921,807		3,193		3,193		9,925,000				193,538	03/30/2023	2.B FE
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		02/01/2023	Paydown		819	819								819				5	06/25/2024	6. *
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		02/01/2023	Paydown		2,642	2,642				2,642		2,642		2,642				21	12/25/2024	6. *
361841-AF-6	GLP CAPITAL LP / FIN II CO.GUARNT 5.375% 11/01/23		02/12/2023	Call 100.0000		8,950,000	8,950,000	9,269,938	8,976,852		(5,173)		(5,173)		8,971,679		(21,679)	(21,679)	134,965	11/01/2023	2.C FE
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		03/01/2023	Paydown		50,899	50,899	50,899	50,899						50,899				516	09/25/2034	1.A FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		01/01/2023	Paydown		21,393	24,070	21,213	21,947		1,887		1,887		23,834		(2,441)	(2,441)	115	04/25/2036	1.E FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		03/01/2023	Paydown		32,659	38,310	33,762	34,930		2,883		2,883		37,813		(5,153)	(5,153)	410	04/25/2036	1.F FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		03/01/2023	Redemption 100.0000		99,267	99,267	99,916	99,530		(263)		(263)		99,267				991	08/01/2031	2.B
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		03/15/2023	Redemption 100.0000		352,360	352,360	352,360	352,360						352,360				2,683	04/15/2046	2.A
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		03/15/2023	Redemption 100.0000		83,165	83,165	83,165	83,165						83,165				633	04/15/2046	2.A
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		03/15/2023	Redemption 100.0000		38,889	38,889	38,889	38,889						38,889				419	07/15/2027	2.B
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		03/01/2023	Paydown		7,372	7,372	7,542	7,461		(89)		(89)		7,372				68	02/25/2034	1.A FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		03/01/2023	Paydown		6,193	6,193	5,999	6,028		164		164		6,193				54	06/25/2033	1.A FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		03/01/2023	Paydown		4,938	4,938	4,736	4,770		168		168		4,938				44	06/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.885% 06/25/33		03/01/2023	Paydown		160,163	160,163	158,561	158,736		1,427		1,427		160,163				1,592	06/25/2033	1.C FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.885% 06/25/33		03/01/2023	Paydown		56,003	56,003	55,112	55,232		771		771		56,003				300	06/25/2033	4.C FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		03/01/2023	Paydown		457	1,812	985	524		324		324		848		(390)	(390)	18	01/25/2037	1.A FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		03/01/2023	Paydown		4,130	16,562	14,755	13,106		825		825		13,932		(9,802)	(9,802)	167	01/25/2037	4.C FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		03/01/2023	Paydown		2,475	5,893	2,172	1,740		1,743		1,743		3,483		(1,008)	(1,008)	59	05/25/2037	1.A FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 3.928% 05/25/37		03/01/2023	Paydown		20,959	19,081	8,629	3,885		16,692		16,692		20,578		381	381	165	05/25/2037	1.A FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		03/01/2023	Paydown		21,958	23,450	13,955	11,924		10,794		10,794		22,718		(760)	(760)	227	03/25/2036	1.A FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		01/27/2023	GOLDMAN SACHS & COMPANY					17,838		(17,838)		(17,838)						(7,742)	03/25/2036	1.D FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		01/27/2023	Paydown					(17,838)		17,838		17,838						(60)	03/25/2036	1.D FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		01/31/2023	Various		2,039,373	5,162,969	2,740,563	2,075,866		(14,181)		(14,181)		2,061,685		(22,312)	(22,312)	15,083	03/25/2046	1.A FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		01/01/2023	Paydown		13,904	13,904	7,380	5,590		8,313		8,313		13,904				28	03/25/2046	1.A FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		03/01/2023	Paydown		36,981	36,981	34,698	36,056		925		925		36,981				210	09/25/2035	1.A FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		03/01/2023	Paydown		25,825	25,825	25,733	25,729		96		96		25,825				170	09/25/2035	1.A FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		03/01/2023	Paydown		12,862	17,109	3,716	619		12,396		12,396		13,014		(152)	(152)	159	12/25/2035	1.A FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		03/01/2023	Paydown		17,280	17,280	10,038	8,990		8,290		8,290		17,280				161	12/25/2035	1.A FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		03/01/2023	Paydown			3,674	2,064	932		(9)		(9)		923		(923)	(923)	29	01/25/2036	1.A FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		03/01/2023	Paydown		34,894	34,894	28,313	24,401		10,493		10,493		34,894				175	09/25/2035	1.A FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		03/15/2023	Redemption 100.0000		860,473	860,473	860,473	860,473						860,473				7,208	10/21/2032	1.B
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		03/01/2023	Paydown		30,437	30,437	13,021	9,597		20,840		20,840		30,437				67	06/25/2036	1.A FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 4.431% 05/25/35		03/01/2023	Paydown		17,852	17,852	16,281	15,845		2,007		2,007		17,852				106	05/25/2035	4.B FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 3.354% 08/25/34		03/01/2023	Paydown		5,643	5,643	4,606	5,471		173		173		5,643				31	08/25/2034	1.A FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		03/01/2023	Paydown		39,365	39,365	39,402	39,365						39,365				369	12/25/2034	5.A FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		03/01/2023	Paydown		19,281	19,281	15,023	14,119		5,162		5,162		19,281				202	01/25/2035	1.A FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		03/15/2023	Redemption 100.0000		180,339	180,339	180,339	180,339						180,339				1,342	07/15/2033	1.B
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		03/15/2023	Redemption 100.0000		255,910	255,910	255,912	255,911		(1)		(1)		255,910				1,921	09/15/2033	1.B
36248G-AC-4	GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46		03/01/2023	Paydown		776,749	776,749	800,004	777,203		(453)		(453)		776,749				6,821	11/10/2046	1.A
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 5.025% 07/25/37		03/25/2023	Paydown		16,950	16,950	14,238	16,441		510		510		16,950				62	07/25/2037	1.A FM
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		02/01/2023	Paydown		14,410,074	14,410,074	14,553,231	14,420,244		(10,170)		(10,170)		14,410,074				80,792	11/10/2047	1.A
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		03/15/2023	Redemption 100.0000		259,611	259,611	259,611	259,611						259,611				1,724	09/15/2033	1.B
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		03/15/2023	Redemption 100.0000		(1,796,136)	(1,796,136)	(1,796,136)	(1,796,136)						(1,796,136)				(17,734)	12/15/2062	1.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		03/15/2023	Paydown		(58,931)	(58,931)	(58,931)	(58,931)						(58,931)				(4,484)	12/15/2062	1.F PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		03/15/2023	Paydown		2,029,820	2,029,820	2,029,820	2,029,820						2,029,820				(214,708)	12/15/2062	1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		01/15/2023	Paydown		38,329	38,329	38,329	38,329						38,329				7	12/15/2062	1.F PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		03/15/2023	Paydown		11,319	11,319	11,319	11,319						11,319				118	12/15/2062	1.F Z
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		03/15/2023	Paydown		423,464	423,464	423,464	423,464						423,464				953	12/15/2062	1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		03/15/2023	Paydown		212,845	212,845	212,845	212,845						212,845				1,777	12/15/2062	1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		03/15/2023	Paydown		39,699	39,699	39,699	39,699						39,699				(164)	12/15/2062	1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		03/15/2023	Paydown		(48,259)	(48,259)	(48,259)	(48,259)						(48,259)				(940)	12/15/2062	1.F PL
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		01/03/2023	Redemption 100.0000		2,728,449	2,728,449	2,728,449	2,728,449						2,728,449				30	12/31/2044	2.B PL
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		03/01/2023	Paydown			7,283	3,203	1,094		(3)		(3)		1,091		(1,091)	(1,091)	81	07/25/2037	1.A FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		03/01/2023	Paydown			4,559	3,658	3,003		(17)		(17)		2,986		(2,986)	(2,986)	50	07/25/2037	1.A FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.391% 06/23/46		03/01/2023	Paydown		13,535	56,613	2,299	2,299		12,986		12,986		15,285		(1,749)	(1,749)	451	06/23/2046	6. FE
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		01/15/2023	Redemption 100.0000		845,868	845,868	845,868	845,868						845,868				20,005	07/25/2041	1.G PL
37147*-AA-4	NH Peaking 4.270% 05/31/42		03/31/2023	Redemption 100.0000		547,016	547,016	547,016	547,016						547,016				11,679	05/31/2042	2.C PL
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		03/23/2023	Redemption 100.0000		2,500,000	2,500,000	2,500,000	833,333						2,500,000				413,720	02/25/2033	3.A PL
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		03/15/2023	Redemption 100.0000		507,145	507,145	507,145	507,145						507,145				5,096	10/15/2027	2.B
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		03/15/2023	Redemption 100.0000		75,308	75,308	75,308	75,308						75,308				591	01/15/2027	1.B
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		02/10/2023	Redemption 100.0000		1,193,084	1,193,084	1,193,084	1,193,084						1,193,084				29,772	08/10/2041	1.D
38237G-AA-7	GOODLEAP SUSTAINABLE HOME I SERIES 2021-4GS CLASS A 144A 1.930% 07/20/48		03/20/2023	Paydown		297,899	297,899	297,848	297,852		47		47		297,899				935	07/20/2048	1.F FE
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		01/01/2023	Paydown				129,653	124,760		(124,760)		(124,760)						3,383	07/20/2040	1.A
38383P-WS-6	GORNMENT NOTIONAL MORTGAGE 5.000% 07/20/40		03/01/2023	Paydown				218,572	210,324		(210,324)		(210,324)						14,702	07/20/2040	1.A Z
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		03/15/2023	Redemption 100.0010		195,664	195,662	195,662	195,662		2		2		195,664				1,186	10/15/2034	1.B
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		03/15/2023	Redemption 100.0000		407,177	407,177	407,177	407,177						407,177				2,405	11/15/2033	1.B
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		03/31/2023	Redemption 100.0000		1,901,363	1,901,363	1,901,363	1,901,363						1,901,363				12,005	12/31/2030	2.C PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		03/10/2023	Redemption 100.0000		36,912	36,912	36,912	36,912						36,912				246	12/10/2049	1.E PL
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		03/15/2023	Redemption 100.0000		43,307	43,307	43,307	43,307						43,307				304	08/15/2048	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		03/20/2023	Redemption 100.0000		784,519	784,519	784,428	784,442		77		77		784,519				7,571	09/20/2037	1.E PL
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		03/09/2023	Paydown		28,199	28,199	28,195	28,196		3		3		28,199				144	10/09/2039	2.B FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		03/15/2023	Redemption 100.0000		72,164	72,164	72,164	72,164						72,164				505	01/15/2038	1.F
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		01/25/2023	Redemption 100.0000		11,291	11,291	11,291	11,291						11,291				108	12/31/2050	2.A PL
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		01/25/2023	Redemption 100.0000		937	937	937	937						937				10	12/31/2060	2.A PL
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		02/15/2023	Redemption 100.0000		9,421	9,421	9,449	9,446		(25)		(25)		9,421				50	08/15/2033	2.A YE
40630@-AA-0	HALLIBURTON-STRUCTURED NT LEAS SR-SEC 4.250% 08/15/33		03/15/2023	Redemption 100.0000		4,736	4,736	4,750	4,748		(13)		(13)		4,736				50	08/15/2033	2.A
40630@-AB-8	HALLIBURTON-STRUCTURED NT LEAS SR-UNSEC 4.250% 08/15/36		03/15/2023	Redemption 100.0000		29,916	29,916	29,916	29,916						29,916				212	08/15/2036	2.A
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		03/15/2023	Redemption 100.0000		450,532	450,532	450,532	450,532						450,532				5,152	06/15/2036	1.D
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		03/15/2023	Redemption 100.0000		90,528	90,528	90,528	90,528						90,528				967	06/15/2036	1.D
40938*-AA-1	HAMPTON SUSTAINABLE ENERGY PAR 3.110% 12/15/41		03/15/2023	Redemption 100.0000		79,758	79,758	79,758	79,758						79,758				413	12/15/2041	2.C
410345-AJ-1	HANESBRANDS INC CO.GUARNT 4.625% 05/15/24		03/08/2023	Call 100.0000		17,325,000	17,325,000	17,277,500	17,314,737		1,330		1,330		17,316,067		8,933	8,933	251,513	05/15/2024	4.A FE
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 5.301% 03/19/35		03/20/2023	Paydown		18,368	18,368	15,782	16,703		1,665		1,665		18,368				116	03/19/2035	1.A FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 5.031% 10/20/45		03/20/2023	Paydown		92,284	92,284	78,384	83,181		9,103		9,103		92,284				319	10/20/2045	1.A FM
411707-AH-5	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A CLASS A2 144A 3.981% 12/20/50		03/20/2023	Paydown		28,413	28,413	26,545	26,559		1,854		1,854		28,413				283	12/20/2050	2.B FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		03/20/2023	Paydown		45,200	45,200	42,812	42,836		2,364		2,364		45,200				324	06/20/2051	2.B FE
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		01/17/2023	Redemption 100.0000		3,339,987	3,339,987	3,274,662	3,280,689		45,330		45,330		3,339,987				135,722	01/15/2026	5.B Z
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		01/10/2023	Redemption 100.0000		13,546,147	13,546,147	13,284,847	13,326,156		169,287		169,287		13,546,147				812,946	01/16/2026	5.B Z
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		01/20/2023	Redemption 100.0000		532,706	532,706	532,706	532,706						532,706				5,704	10/20/2045	1.F FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		03/31/2023	Redemption 100.0000		289,742	289,742	289,742	289,742						289,742				2,588	04/30/2034	1.F
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		03/31/2023	Redemption 100.0000		101,810	101,810	101,810	101,810						101,810				614	04/30/2040	1.F
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		03/31/2023	Redemption 100.0000		586,043	586,043	586,043	586,043						586,043				2,607	11/30/2034	1.F
42237R-A*-8	Orlando Heathrow Ground Lease 3.907% 12/15/56		03/15/2023	Redemption 100.0000		21,129	21,129	21,552	21,129						21,129				138	12/15/2056	1.D PL
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		03/01/2023	Redemption 100.0000		612,020	612,020	612,020	612,020						612,020				4,586	03/01/2038	1.F
42709T-AA-0	HERCULES PRIVATE CREDIT FUND L 4.000% 07/15/31		02/27/2023	Redemption 100.0000		576,805	576,805	576,805	576,805						576,805				1,987	07/15/2031	1.F PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		03/20/2023	Paydown		40,251	40,251	40,251	40,251						40,251				20	09/20/2051	1.A FE
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		03/20/2023	Paydown		99,073	99,073	99,028	99,056		17		17		99,073				59	09/21/2040	1.A FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		03/20/2023	Paydown		78,248	78,248	78,195	78,219		29		29		78,248				1,561	09/21/2040	1.A FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		03/20/2023	Paydown		32,097	32,097	32,094	32,022		75		75		32,097				34	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		03/20/2023	Paydown		29,157	29,157	29,237	29,181		(23)		(23)		29,157				25	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		03/20/2023	Paydown		28,059	28,059	28,056	28,025		34		34		28,059				24	09/20/2042	1.A FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		03/20/2023	Paydown		54,457	54,457	54,439	54,443		14		14		54,457				37	09/20/2048	1.A FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		03/20/2023	Paydown		15,798	15,798	15,796	15,797		1		1		15,798				16	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		03/20/2023	Paydown		58,076	58,076	58,052	58,058		17		17		58,076				59	09/20/2047	1.A FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		03/01/2023	Redemption 100.0000		214,429	214,429	214,429	214,429						214,429				2,069	08/01/2041	1.F
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		01/03/2023	Redemption 100.0000		916,312	916,312	916,312	916,312						916,312					12/31/2036	2.C PL
43037*-AA-5	HIGHLAND LANDMARK 3.797% 01/15/57		03/15/2023	Redemption 100.0000		6,492	6,492	6,621	6,492						6,492				45	01/15/2057	1.D PL
43283B-AA-1	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS A 144A 3.610% 06/20/34		03/20/2023	Paydown		653,456	653,456	653,386	653,388		68		68		653,456				3,673	06/20/2034	1.A FE
43283B-AB-9	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS B 144A 4.100% 06/20/34		03/20/2023	Paydown		313,659	313,659	313,607	313,609		50		50		313,659				2,003	06/20/2034	1.G FE
43283B-AC-7	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS C 144A 4.690% 06/20/34		03/20/2023	Paydown		191,463	191,463	191,436	191,437		26		26		191,463				1,398	06/20/2034	2.B FE
43283B-AD-5	HILTON GRAND VACATIONS TRUST SERIES 2022-1D CLASS D 144A 6.790% 06/20/34		03/20/2023	Paydown		114,355	114,355	114,342	114,342		13		13		114,355				1,209	06/20/2034	3.C FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS A 144A 4.300% 01/25/37		03/25/2023	Paydown		177,795	177,795	177,762	177,764		30		30		177,795				1,257	01/25/2037	1.A FE
43283G-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2022-2A CLASS C 144A 5.570% 01/25/37		03/25/2023	Paydown		91,031	91,031	91,006	91,007		24		24		91,031				833	01/25/2037	2.B FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		03/25/2023	Paydown		103,551	103,551	103,549	103,548		3		3		103,551				675	02/25/2039	1.F FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		03/15/2023	Redemption 100.0000		125,294	125,294	126,547	125,768		(474)		(474)		125,294				811	01/15/2028	1.F
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		03/10/2023	Redemption 100.0000		312,690	312,690	312,690	312,690						312,690				1,154	01/31/2029	1.F
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		03/15/2023	Redemption 100.0000		115,228	115,228	115,228	115,228						115,228				648	10/15/2040	1.F
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		03/27/2023	Redemption 100.0000		221,971	221,971	221,971	221,971						221,971				1,399	01/25/2038	1.D
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		03/31/2023	Redemption 100.0000		288,420	288,420	288,420	288,420						288,420				4,507	03/31/2042	3.C YE
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		03/01/2023	Paydown		34,157	34,157	33,339	33,642		515		515		34,157				209	08/20/2029	1.A FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		03/15/2023	Redemption 100.0000		123,606	123,606	123,606	123,606						123,606				1,043	06/15/2045	1.E
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 4.905% 05/25/37		03/27/2023	Paydown		1,141	1,141	289	185		957		957		1,141				2	05/25/2037	1.A FM
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 5.485% 03/25/35		03/27/2023	Paydown		272,749	272,749	223,655	236,249		36,500		36,500		272,749				1,246	03/25/2035	1.A FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 5.505% 03/25/35		03/27/2023	Paydown		21,173	21,173	20,742	20,870		303		303		21,173				160	03/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254T-QV-9	IMSA 2004-4 M4 MEZ FLT STEP AFC IRC 6.270% 02/25/35		03/27/2023	Paydown		256,890	256,890	222,210	254,144		2,747		2,747		256,890				1,882	02/25/2035	1.A FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		02/28/2023	Paydown		(48,275)	(48,275)	(48,275)	(48,275)						(48,275)				(1,457)	08/22/2056	1.G FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 07/25/33		03/01/2023	Paydown																07/25/2033	1.C FE
45256H-AF-5	IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL 8.813% 07/01/31		03/01/2023	Paydown		127,062	127,062	114,211	112,939	4,937	9,186		14,123		127,062				(10,023)	07/01/2031	6. *
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		03/01/2023	Paydown		614,902	614,902	614,874	613,600		1,302		1,302		614,902				6,242	01/25/2051	1.A FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.435% 08/25/35		03/01/2023	Paydown		139,026	141,154	52,971	42,787		96,885		96,885		139,671		(645)	(645)	629	08/25/2035	1.A FM
45687A-AJ-1	INGERSOLL-RAND GL HLD CO CO.GUARNT 4.250% 06/15/23		03/20/2023	Call 100.0000		37,400,000	37,400,000	37,313,959	37,394,858		2,431		2,431		37,397,289		2,711	2,711	419,451	06/15/2023	2.B FE
45886*-AA-2	PERSHING ROAD DEVELOPMENT COMP 4.549% 09/15/42		03/15/2023	Redemption 100.0000		571,326	571,326	573,325	573,297		(1,972)		(1,972)		571,326				4,337	09/15/2042	1.E
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		03/01/2023	Paydown		12,267	12,267	4,277	2,210		10,057		10,057		12,267				42	02/25/2036	1.A FM
46433@-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		03/15/2023	Redemption 100.0000		377,552	377,552	377,552	377,552						377,552				2,146	07/15/2040	1.E PL
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		03/15/2023	Paydown		1,710,750	1,710,750	1,710,750	1,710,750						1,710,750				11,361	02/15/2077	1.F Z
46591U-AD-3	JCAP 2020-1-LLC 4.050% 08/15/50		01/12/2023	Paydown		(602,330)	(602,330)	(602,330)	(602,330)						(602,330)				(1,897)	08/15/2050	1.F PL
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		03/15/2023	Paydown		22,974	22,974	24,125	23,578		(604)		(604)		22,974				145	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		03/15/2023	Paydown		41,041	41,041	45,710	43,642		(2,601)		(2,601)		41,041				466	12/15/2050	1.A FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		03/15/2023	Paydown		133,674	133,674	151,781	147,933		(14,259)		(14,259)		133,674				988	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		03/15/2023	Paydown		165,408	165,408	172,182	170,923		(5,514)		(5,514)		165,408				1,141	02/16/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		03/15/2023	Paydown		48,155	48,155	57,839	56,239		(8,084)		(8,084)		48,155				563	02/15/2067	2.B FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		03/15/2023	Paydown		34,731	34,731	35,947	35,759		(1,028)		(1,028)		34,731				418	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		03/15/2023	Paydown		317,711	317,711	317,265	317,484		227		227		317,711				1,616	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		03/15/2023	Paydown		127,797	127,797	136,041	133,820		(6,023)		(6,023)		127,797				1,245	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		03/15/2023	Paydown		1,290,469	1,290,469	1,289,574	1,290,230		240		240		1,290,469				6,783	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		03/15/2023	Paydown		461,318	461,318	461,210	461,359		(41)		(41)		461,318				3,162	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		03/15/2023	Paydown		191,230	191,230	199,206	197,862		(6,632)		(6,632)		191,230				1,768	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		03/15/2023	Paydown		19,579	19,579	20,273	20,160		(581)		(581)		19,579				153	01/17/2073	1.A FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		03/15/2023	Paydown		308,076	308,076	351,736	339,706		(31,629)		(31,629)		308,076				3,270	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		03/15/2023	Paydown		38,956	38,956	40,006	39,801		(845)		(845)		38,956				247	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		03/15/2023	Paydown		214,234	214,234	223,740	222,264		(8,030)		(8,030)		214,234				1,694	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		03/15/2023	Paydown		462,130	462,130	461,453	461,553		577		577		462,130				1,864	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		03/15/2023	Paydown		930,294	930,294	957,550	952,790		(22,496)		(22,496)		930,294				4,658	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		03/15/2023	Paydown		362,631	362,631	362,468	362,509		122		122		362,631				1,879	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		03/15/2023	Paydown		160,687	160,687	159,991	160,011		676		676		160,687				1,047	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		03/15/2023	Paydown		348,204	348,204	340,315	341,448		6,757		6,757		348,204				1,886	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		03/15/2023	Paydown		152,421	152,421	152,289	152,301		120		120		152,421				1,076	09/17/2074	2.B FE
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 4.145% 04/25/36		03/01/2023	Paydown		1,544	1,544	42	89		1,455		1,455		1,544				9	04/25/2036	1.A FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		03/01/2023	Paydown		124,562	124,562	123,271	123,403		1,159		1,159		124,562				1,189	11/25/2034	1.A FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.625% 06/25/35		03/01/2023	Paydown		104,444	104,444	88,165	86,970		17,473		17,473		104,444				546	06/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 4.097% 10/25/35		03/01/2023	Paydown		26,633	26,633	16,250	16,782		9,851		9,851		26,633				193	10/25/2035	1.A FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		03/01/2023	Paydown		5,560	5,261	3,289	2,044		3,410		3,410		5,454		106	106	28	06/25/2037	1.A FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		03/31/2023	Paydown		(6)	(3,852)	(2,409)	(46,960)		45,391		45,391		(1,569)		1,563	1,563	(3,243)	06/25/2037	1.D FM
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		03/01/2023	Paydown		271,459	271,459	292,815	271,130		329		329		271,459				2,266	02/15/2046	1.A FM
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		02/25/2023	Paydown		2,735	2,735	2,542	2,616		119		119		2,735				31	08/25/2049	2.B FE
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		02/25/2023	Paydown		1,695	1,695	1,565	1,598		97		97		1,695				21	08/25/2049	2.B FE
466365-AD-5	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2I 144A 3.445% 02/26/52		02/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				248	02/26/2052	2.B FE
466365-AE-3	JACK IN THE BOX FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.136% 02/26/52		02/25/2023	Paydown		170,000	170,000	170,000	170,000						170,000				1,758	02/26/2052	2.B FE
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		01/02/2023	Paydown		210,182	151,238	148,556	150,962		421		421		151,383		58,799	58,799	396	12/15/2047	1.A
46639J-AH-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2013-C10 CLASS AS 3.372% 12/15/47		02/01/2023	Paydown		14,000,000	14,000,000	13,597,500	13,964,385		35,615		35,615		14,000,000				73,715	12/15/2047	1.A
46639N-AQ-4	JPMBB 2013-C12 A5 SEQ 3.664% 07/15/45		03/01/2023	Paydown		24,702,861	24,702,861	24,853,600	24,668,583		34,278		34,278		24,702,861				205,462	07/15/2045	1.A
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.868% 11/25/48		03/01/2023	Paydown		22,517	22,517	22,726	22,618		(101)		(101)		22,517				125	11/25/2048	1.A
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.868% 11/25/48		03/01/2023	Paydown		73,922	73,922	72,629	73,079		843		843		73,922				412	11/25/2048	1.A
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.781% 12/25/48		03/01/2023	Paydown		76,697	76,697	77,099	76,907		(209)		(209)		76,697				533	12/25/2048	1.A
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.781% 12/25/48		03/01/2023	Paydown		74,431	74,431	72,884	73,316		1,115		1,115		74,431				517	12/25/2048	1.A
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.893% 12/25/48		03/01/2023	Paydown		9,156	9,156	9,265	9,225		(70)		(70)		9,156				59	12/25/2048	4.A FE
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		03/15/2023	Paydown		992,599	992,599	992,599	992,599						992,599				6,198	08/09/2038	1.F PL
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		03/15/2023	Paydown		884,884	884,884	884,884	884,884						884,884				5,777	06/15/2086	1.F Z
46653T-BW-8	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B 144A 3.024% 12/25/51		03/01/2023	Paydown		65,689	65,689	68,625	68,201		(2,512)		(2,512)		65,689				331	12/25/2051	1.D
46653T-BZ-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B2 144A 3.024% 12/25/51		03/01/2023	Paydown		38,707	38,707	39,826	39,662		(954)		(954)		38,707				195	12/25/2051	1.F
46653T-CC-1	JP MORGAN MORTGAGE TRUST SERIES 2021-INV2 CLASS B3 144A 3.024% 12/25/51		03/01/2023	Paydown		32,842	32,842	33,365	33,247		(405)		(405)		32,842				166	12/25/2051	1.G
46654D-AS-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV4 CLASS B1 144A 3.223% 01/25/52		03/01/2023	Paydown		99,063	99,063	105,161	103,851		(4,788)		(4,788)		99,063				533	01/25/2052	1.D
46654F-AU-2	JP MORGAN MORTGAGE TRUST SERIES 2021-INV6 CLASS B3 144A 3.349% 04/25/52		03/24/2023	Paydown		69,850	69,850	70,996	70,671		(821)		(821)		69,850				390	04/25/2052	2.C
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		03/15/2023	Paydown		66,063	66,063	66,063	66,063						66,063				364	08/09/2038	1.G Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		03/15/2023	Redemption 100.0000		802,948	802,948	802,948	802,948						802,948				3,926	05/15/2034	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		03/15/2023	Paydown		162,161	162,161	162,150	162,153		8		8		162,161				1,246	09/15/2043	1.F PL
46665A-AC-0	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		03/15/2023	Redemption 100.0000		267,187	267,187	261,579	261,695		5,493		5,493		267,187				2,456	08/31/2036	1.G Z
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		03/15/2023	Redemption 100.0000		906,434	906,434	920,031	918,981		(12,546)		(12,546)		906,434				5,122	11/15/2040	1.B
46672#-AA-4	(CHARTER COMMUNICATIONS) JLL S 3.974% 02/15/37		03/15/2023	Redemption 100.0000		294,282	294,282	297,225	297,011		(2,729)		(2,729)		294,282				1,977	02/15/2037	2.B PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46673*-AA-7	JRD HLDGS-LLC 3.214% 12/15/41		03/15/2023	Redemption 100.0000		271,186	271,186	271,186	271,186						271,186				1,454	12/15/2041	2.B
46674@-AA-4	JLL Decurities Credit Lease 3.510% 12/15/43		03/15/2023	Redemption 100.0000		327,012	327,012	333,553	333,334		(6,322)		(6,322)		327,012				1,915	12/15/2043	4.A
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		03/15/2023	Redemption 100.0000		575,482	575,482	593,010	586,144		(10,661)		(10,661)		575,482				3,596	11/15/2033	1.B
47659#-AA-9	JERSEY CITY PUBLIC HQ JERSEY SR-SEC 3.600% 09/15/52		03/15/2023	Redemption 100.0000		23,372	23,372	23,581	23,561		(189)		(189)		23,372				140	09/15/2052	1.D
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		03/31/2023	Redemption 100.0000		2,882,328	2,882,328	2,882,328	2,882,328						2,882,328				20,047	06/30/2037	3.C PL
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		01/17/2023	Redemption 100.0000		740,094	740,094	742,748	742,039		(1,945)		(1,945)		740,094				17,118	01/15/2042	1.C FE
47987E-AB-3	JONAH ENERGY LLC 7.800% 12/10/37		03/10/2023	Redemption 100.0000		1,841,493	1,841,493	1,806,566	903,345		34,500		34,500		1,841,493				18,540	12/10/2037	2.A FE
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		03/27/2023	Redemption 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				44,294	03/27/2024	2.B PL
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		03/08/2023	Paydown		601,464	601,464	601,464	601,464						601,464				5,365	01/08/2055	1.C PL
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		03/08/2023	Paydown		441,453	441,453	441,453	441,453						441,453				4,113	01/08/2055	1.C PL
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		03/08/2023	Paydown		1,094,579	1,094,579	1,094,579	1,094,579						1,094,579				10,262	01/08/2055	1.C PL
485134-BN-9	KANSAS CITY POWER & LT MORTGAGE 3.150% 03/15/23		03/15/2023	Various		38,175,000	38,175,000	37,922,059	38,168,952		6,048		6,048		38,175,000				601,256	03/15/2023	1.F FE
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		03/15/2023	Redemption 100.0000		392,946	392,946	392,946	392,946						392,946				2,448	02/15/2042	1.B
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		01/17/2023	Redemption 100.0000		52,680	52,680	52,680	52,680						52,680				(145)	12/15/2041	1.C YE
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		03/15/2023	Redemption 100.0000		105,798	105,798	105,798	105,798						105,798				293	12/15/2041	1.D
494550-BM-7	KINDER MORGAN ENER PART CO.GUARNT 3.450% 02/15/23		02/15/2023	Maturity		20,000,000	20,000,000	19,919,600	19,998,894		1,106		1,106		20,000,000				345,000	02/15/2023	2.B FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 0.765% 02/18/30		01/01/2023	Paydown															28	02/18/2030	6. FE
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		03/27/2023	Redemption 100.0000		889,914	889,914	889,914	889,914						889,914				5,795	01/14/2027	2.B Z
502084-A*-7	LMRK ISSUER CO-LLC SR-UNSEC 3.900% 01/14/27		03/31/2023	Redemption 100.0000		297,331	297,331	297,331	297,331						297,331				3,932	01/14/2027	2.B PL
50512#-AB-8	LA STADIUM FINANCE CO LLC 4.210% 03/31/32		03/31/2023	Redemption 100.0000		551,462	551,462	551,462	551,462						551,462				11,608	03/31/2032	2.A PL
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		03/15/2023	Paydown		88,582	88,582	86,863	88,213		369		369		88,582				657	01/15/2042	3.A FE
50547V-AC-0	LINCOLN LIHTC LAC FUNDING LLC 6.070% 12/31/35		01/15/2023	Paydown		243,419	243,419	244,399	244,355		(936)		(936)		243,419				3,457	12/31/2035	2.B FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		03/15/2023	Redemption 100.0000		114,379	114,379	114,379	114,379						114,379				708	05/15/2033	1.B
52204P-AW-9	LIFT 1A D2 SUB 8.000% 07/15/31		01/01/2023	Paydown			4,565,699													07/15/2031	6. *
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		03/31/2023	Redemption 100.0000		86,975	86,975	86,975	86,975						86,975				999	06/30/2025	2.C PL
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		01/10/2023	Redemption 100.0000		84,409	84,409	92,977	84,431		(23)		(23)		84,409				497	01/10/2023	2.B
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		03/01/2023	Redemption 100.0000		194,885	194,885	194,885	194,885						194,885				2,082	01/01/2028	2.B

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		03/01/2023	Redemption 100.0000		45,003	45,003	45,003	45,003						45,003				399	10/01/2028	2.B
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		03/01/2023	Paydown		2,062	2,062				2,062		2,062		2,062					07/26/2024	6. *
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 5.175% 06/25/37		03/25/2023	Paydown			5,900	1,120	389		(10)		(10)		379		(379)	(379)	23	06/25/2037	1.A FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 6.290% 11/25/36		03/01/2023	Paydown		49,463	57,730	36,883	44,934		10,965		10,965		55,899		(6,436)	(6,436)	496	11/25/2036	1.A FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		03/15/2023	Redemption 100.0000		34,932	34,932	34,932	34,932						34,932				400	05/15/2034	2.B
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		03/15/2023	Redemption 100.0000		48,716	48,716	48,716	48,716						48,716				576	05/15/2034	2.B
53621@-BA-3	LION INDUSTRIAL PROP-L.P. 3.140% 03/03/32		03/03/2023	Redemption 100.0000		392,500	392,500	392,500	392,500						392,500					03/03/2032	2.A
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 5.640% 06/25/34		03/27/2023	Paydown		22,341	22,341	17,845	19,900		2,441		2,441		22,341				171	06/25/2034	1.A FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 5.634% 07/25/34		03/27/2023	Paydown		13,206	13,206	9,937	11,535		1,671		1,671		13,206				117	07/25/2034	1.A FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 5.820% 10/25/34		03/27/2023	Paydown		30,983	30,983	29,364	30,568		415		415		30,983				205	10/25/2034	1.A FM
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		03/01/2023	Paydown		24,516	24,516	21,386	23,367		1,149		1,149		24,516				216	12/25/2033	1.A FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		03/01/2023	Paydown		98,379	98,379	98,717	98,330		48		48		98,379				500	02/25/2034	1.A FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 4.945% 08/25/36		03/27/2023	Paydown		11,907	11,907	5,628	4,471		7,436		7,436		11,907				44	08/25/2036	1.A FM
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		03/15/2023	Paydown		264,719	264,719	264,710	264,711		8		8		264,719				1,097	06/15/2046	1.F FE
55412#-AA-0	Monarch PTC ABS 3.875% 10/15/25		01/18/2023	Redemption 100.0000		2,961,508	2,961,508	2,961,508	2,961,508						2,961,508				29,327	10/15/2025	1.C PL
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		03/15/2023	Paydown		29,500	29,500	29,499	29,499		1		1		29,500				215	10/15/2039	1.G FE
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		03/15/2023	Redemption 100.0000		138,455	138,455	139,818	139,648		(1,193)		(1,193)		138,455				1,095	01/15/2050	1.D
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		03/20/2023	Redemption 100.0000		1,125,000	1,125,000	1,160,955	1,143,994		(18,994)		(18,994)		1,125,000				18,563	03/20/2032	1.B FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		03/10/2023	Redemption 100.0000		445,923	445,923	445,923	445,923						445,923				5,215	12/10/2028	3.B
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 3.703% 09/25/35		03/01/2023	Paydown		21,643	21,643	14,805	13,231		8,412		8,412		21,643				151	09/25/2035	1.A FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.335% 02/25/35		03/01/2023	Paydown		116,262	116,262	107,657	109,067		7,195		7,195		116,262				844	02/25/2035	1.A FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.367% 02/25/35		03/01/2023	Paydown		9,689	9,689	9,247	9,327		363		363		9,689				54	02/25/2035	1.A FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		03/01/2023	Paydown		141,057	141,057	115,686	115,686		25,371		25,371		141,057				1,497	02/25/2035	1.A FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.688% 09/25/33		03/01/2023	Paydown			4,179												31	09/25/2033	1.A FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.954% 12/25/33		03/01/2023	Paydown			110,299												(731)	12/25/2033	6. FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		03/01/2023	Paydown		126	126	123	124		2		2		126				1	04/25/2035	3.A FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		03/01/2023	Paydown		11,012	11,041	6,774	6,527		4,502		4,502		11,029		(17)	(17)	94	04/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 3.668% 04/25/36		03/01/2023	Paydown		9,957	9,957	4,310	254		9,704		9,704		9,957				55	04/25/2036	1.A FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 6.495% 02/25/34		03/27/2023	Paydown		35,516	35,516	28,315	33,900		1,616		1,616		35,516				203	02/25/2034	1.A FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		03/01/2023	Paydown		10,262	10,262	9,623	9,683		579		579		10,262				94	05/25/2034	1.A FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		02/01/2023	Paydown		1,686	1,686	1,285	1,530		156		156		1,686				11	06/26/2034	1.A FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		03/01/2023	Paydown		12,493	12,493	10,978	11,914		579		579		12,493				104	07/25/2034	1.A FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		03/01/2023	Paydown		7,329	7,329	6,331	5,840		1,489		1,489		7,329				70	05/25/2036	4.A FM
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		03/20/2023	Redemption 100.0000		1,881,914	1,881,914	1,881,914	1,881,914						1,881,914				16,177	09/20/2026	2.C PL
58155Q-AG-8	MCKESSON CORP SR UNSEC 2.850% 03/15/23		03/15/2023	Maturity		20,000,000	20,000,000	19,328,200	19,982,066		17,934		17,934		20,000,000				285,000	03/15/2023	2.A FE
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		02/01/2023	Paydown		5	5				5		5		5					06/25/2028	1.A FM
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		03/01/2023	Paydown		2	2				2		2		2					06/25/2028	1.A FM
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		01/03/2023	Redemption 100.0000		1,520,910	1,520,910	1,520,910	1,520,910						1,520,910				34,610	07/01/2023	2.B FE
58940B-AB-2	MERCURY FINANCIAL CREDIT CARD SERIES 2021-1A CLASS B 144A 2.330% 03/20/26		02/20/2023	Paydown		1,500,000	1,500,000	1,491,328	1,494,631		5,369		5,369		1,500,000				4,660	03/20/2026	1.F FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 4.124% 11/25/35		03/25/2023	Paydown		24,919	24,919	23,957	23,830		1,089		1,089		24,919				163	11/25/2035	1.A FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 3.466% 04/25/35		03/01/2023	Paydown		4,322	4,322	4,176	4,200		122		122		4,322				23	04/25/2035	1.A FM
59156R-BB-3	METLIFE INC SR UNSEC 4.368% 09/15/23		02/10/2023	Various		24,675,000	24,675,000	24,798,375	24,685,493		(1,640)		(1,640)		24,683,853		(8,853)	(8,853)	164,665	09/15/2023	1.G FE
591720-AA-5	METROPARK (ISELIN NJ) (SR NT) 4.356% 08/15/55		03/15/2023	Redemption 100.0000		2,147	2,147	2,195	2,194		(47)		(47)		2,147				16	08/15/2055	1.D PL
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		03/15/2023	Redemption 100.0000		5,854	5,854	5,765	5,770		84		84		5,854				43	08/15/2055	1.D PL
59217G-AX-7	MET LIFE GLOB FUNDING I SR SEC 3.000% 01/10/23		01/10/2023	Maturity		400,000	400,000	399,796	399,999		1		1		400,000				6,000	01/10/2023	1.D FE
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		03/15/2023	Redemption 100.0000		463,377	463,377	463,377	463,377						463,377				3,480	08/15/2031	1.B
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		03/15/2023	Redemption 100.0000		410,999	410,999	410,999	410,999						410,999				2,345	12/15/2035	1.D Z
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		01/20/2023	Redemption 100.0000		171,233	171,233	171,233	171,233						171,233				1,772	07/20/2043	1.F YE
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		03/20/2023	Redemption 100.0000		466,791	466,791	460,956	460,712		6,079		6,079		466,791				15,153	06/20/2027	2.C FE
59982V-AA-7	MILL CITY SOLAR LOAN LTD SERIES 2019-2GS CLASS A 144A 3.690% 07/20/43		03/20/2023	Paydown		10,319	10,319	11,119	11,038		(719)		(719)		10,319				63	07/20/2043	1.F FE
59982W-AA-5	MILL CITY SOLAR LOAN LTD SERIES 2019-1A CLASS A 144A 4.340% 03/20/43		03/20/2023	Paydown		61,289	61,289	67,667	66,932		(5,643)		(5,643)		61,289				432	03/20/2043	1.F FE
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		03/15/2023	Redemption 100.0000		417,365	417,365	417,365	417,365						417,365				2,416	04/15/2036	1.B
60910*-AA-1	MONARCH SECURITIZATION SERIES 2021-1 CLASS A-1 3.750% 01/20/32		01/20/2023	Paydown		8,121,927	8,121,927	8,121,927	8,121,927						8,121,927				152,286	01/20/2032	2.B PL
60910*-AB-9	MONARCH SECURITIZATION 3.850% 01/20/32		01/20/2023	Paydown		1,206,056	1,206,056	1,206,056	1,206,056						1,206,056				23,217	01/20/2032	1.C Z
60910*-AC-7	MONARCH SECURITIZATION 3.870% 01/20/34		01/23/2023	Redemption 100.0000		732,442	732,442	732,442	732,442						732,442				14,173	01/20/2034	1.C Z
60910*-AD-5	MONARCH SECURITIZATION 3.890% 01/20/34		01/20/2023	Redemption 100.0000		698,039	698,039	698,039	698,039						698,039					01/20/2034	1.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
60910*-AE-3	MONARCH SECURITIZATION 3.930% 01/20/34		01/20/2023	Paydown		1,380,002	1,380,002	1,380,002	1,380,002						1,380,002				23,953	01/20/2034	1.C Z
60910*-AF-0	MONARCH SECURITIZATION 3.970% 01/20/34		01/20/2023	Paydown		854,616	854,616	854,616	854,616						854,616				11,159	01/20/2034	1.C Z
60910*-AG-8	MONARCH SECURITIZATION 3.990% 01/20/34		01/20/2023	Paydown		1,288,993	1,288,993	1,288,993	1,288,993						1,288,993				10,000	01/20/2034	1.C Z
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		03/15/2023	Redemption 100.0000		721,452	721,452	721,452	721,452						721,452				5,549	10/15/2038	2.B
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		03/15/2023	Redemption 100.0000		145,158	145,158	145,158	145,158						145,158				944	06/15/2035	1.B
61690K-AG-7	MSBAM 2013-C7 AS SUB 3.214% 02/15/46		01/01/2023	Paydown		4,724,520	4,724,520	4,650,856	4,724,520						4,724,520				6,749	02/15/2046	1.A
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		03/01/2023	Paydown		409	409				409		409		409				1	04/25/2027	6. *
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 5.865% 10/25/33		03/27/2023	Paydown		58,470	58,470	54,816	57,168		1,302		1,302		58,470				592	10/25/2033	1.A FM
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		03/01/2023	Paydown		117,109	117,109	115,045	115,281		1,828		1,828		117,109				929	08/25/2034	1.D FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 4.830% 11/25/34		03/01/2023	Paydown		63,098	63,098	63,726	63,684		(587)		(587)		63,098				267	11/25/2034	1.G FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		03/01/2023	Paydown		1,152	1,152	1,146	1,146		6		6		1,152				11	11/25/2034	1.A FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		03/01/2023	Paydown		2,852	2,852	2,776	2,817		35		35		2,852				26	11/25/2034	1.A FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		03/01/2023	Paydown		10,574	10,574	4,045	2,738		7,836		7,836		10,574				15	08/25/2036	1.A FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		03/01/2023	Paydown		7,392	7,392	2,787	1,887		5,505		5,505		7,392				11	08/25/2036	1.A FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 4.955% 02/25/37		03/27/2023	Paydown		1,703	1,703	759	663		1,040		1,040		1,703				6	02/25/2037	1.A FM
61762X-AT-4	MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46		03/01/2023	Paydown		16,955,584	16,955,584	17,124,814	16,940,533		15,050		15,050		16,955,584				85,319	10/15/2046	1.A
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		03/01/2023	Paydown		14,691	14,691	15,051	14,837		(146)		(146)		14,691				101	12/15/2046	1.A
61773*-AA-5	MORONGO TRANSMISSION LLC SR-UNSEC 3.320% 07/12/51		03/31/2023	Redemption 100.0000		531,458	531,458	531,458	531,458						531,458				2,215	07/12/2051	1.G PL
61773*-AB-3	MORONGO TRANSMISSION LLC 3.440% 07/12/51		03/31/2023	Redemption 100.0000		221,991	221,991	221,991	221,991						221,991				959	07/12/2051	1.G PL
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		02/21/2023	Redemption 100.5387		1,599,933	1,591,359	1,591,359	1,591,359		8,573		8,573		1,599,933				19,466	06/30/2025	2.C PL
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 5.550% 08/25/35		03/25/2023	Paydown		46,199	46,199	43,289	44,492		1,707		1,707		46,199				352	08/25/2035	1.A FM
61946C-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2019-1A CLASS A 4.370% 12/21/43		03/20/2023	Paydown		16,785	16,785	18,463	18,228		(1,443)		(1,443)		16,785				117	12/21/2043	1.F FE
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		03/20/2023	Paydown		179,096	179,096	179,073	179,080		16		16		179,096				1,164	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		03/20/2023	Paydown		161,891	161,891	161,856	161,862		29		29		161,891				793	04/20/2046	1.F FE
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		03/20/2023	Paydown		189,976	189,976	189,375	189,439		537		537		189,976				487	04/22/2047	1.D FE
61946T-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2021-3A CLASS A 144A 1.440% 06/20/52		03/20/2023	Paydown		327,179	327,179	322,348	322,759		4,419		4,419		327,179				764	06/20/2052	1.D FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		03/15/2023	Redemption 100.0000		787,087	787,087	787,087	787,087						787,087				7,371	10/15/2031	1.D
628530-AV-9	MYLAN INC CO.GUARNT 3.125% 02/15/23		01/15/2023	Maturity		34,025,000	34,025,000	33,140,645	34,020,612		4,388		4,388		34,025,000				531,641	02/15/2023	2.C FE
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		03/31/2023	Redemption 100.0000		624,951	624,951	624,951	624,951						624,951				4,454	01/31/2038	1.G

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		03/31/2023	Redemption 100.0000		172,221	172,221	172,221	172,221						172,221				1,384	01/31/2038	1.G
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		03/10/2023	Redemption 100.0000		307,934	307,934	307,934	307,934						307,934				1,951	03/10/2045	2.C PL
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		03/15/2023	Redemption 100.0000		194,258	194,258	194,258	194,258						194,258				1,462	08/15/2038	2.B
63941C-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2019-D CLASS A2B 144A 5.734% 12/15/59		03/15/2023	Paydown		171,898	171,898	168,031	168,177		3,721		3,721		171,898				1,604	12/15/2059	1.A FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		03/31/2023	Redemption 100.0000		473,103	473,103	473,103	473,103						473,103				7,182	06/30/2027	1.F PL
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		03/31/2023	Redemption 100.0000		643,056	643,056	643,056	643,056						643,056				14,244	09/30/2041	2.C PL
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		03/05/2023	Redemption 100.0000		170,311	170,311	170,311	170,311						170,311				1,108	02/05/2034	1.D
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 4.640% 10/25/36		03/17/2023	SG AMERICAS SECURITIES LLC															(2,525)	10/25/2036	1.D FM
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS 4.821% 11/25/33		03/01/2023	Paydown		240,388	240,388	235,184	236,868		3,519		3,519		240,388				2,019	11/25/2033	1.A FM
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.689% 08/25/35		03/01/2023	Paydown		377,058	377,058	377,032	376,535		522		522		377,058				3,067	08/25/2035	1.A FM
64939#-AA-6	NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52		03/15/2023	Redemption 100.0000		307,920	307,920	307,920	307,920						307,920				2,276	06/15/2052	1.C
64948#-AA-5	NYC DHS NY FULTON RE-ENTRY FA 6.750% 01/15/43		03/15/2023	Redemption 100.0000		17,775	17,775	17,845			(69)		(69)		17,775				589	01/15/2043	4.B Z
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		03/15/2023	Redemption 100.0000		2,830,351	2,830,351	2,836,397	2,517,323		(5,751)		(5,751)		2,830,351				109,459	09/15/2042	1.C
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		01/05/2023	Redemption 100.0000		(54,068)	(54,068)	(54,186)	(54,068)						(54,068)					09/15/2042	1.F
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		03/01/2023	Redemption 100.0000		910,552	910,552	931,052	910,844		(292)		(292)		910,552				6,161	05/15/2023	1.D
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		03/28/2023	Redemption 100.0000		258,649	258,649	258,649	258,649						258,649				2,491	06/28/2030	1.C
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		03/01/2023	Paydown		9,266	9,266	8,941	9,231		35		35		9,266				163	07/25/2024	1.A FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		03/03/2023	Redemption 100.0000		1,274,738	1,274,738	1,274,738	1,274,738						1,274,738				9,169	02/03/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		03/03/2023	Redemption 100.0000		104,952	104,952	104,952	104,952						104,952				945	02/03/2032	4.B PL
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		03/15/2023	Redemption 100.0000		636,143	636,143	636,143	636,143						636,143				5,234	10/15/2030	2.A
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		03/15/2023	Redemption 100.0000		74,081	74,081	74,081	74,081						74,081				580	10/15/2030	2.A
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		03/09/2023	Paydown		545,348	545,348	545,220	545,283		65		65		545,348				3,218	02/09/2030	1.G PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		03/09/2023	Paydown		348,535	348,535	336,214	341,855		6,680		6,680		348,535				2,271	02/09/2030	3.C PL
67181D-AJ-0	OAK STREET INVESTMENT GRADE SERIES 2021-2A CLASS A1 144A 2.380% 11/20/51		03/20/2023	Paydown		21,412	21,412	21,404	21,405		6		6		21,412				85	11/20/2051	1.A FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		03/15/2023	Redemption 100.0000		95,741	95,741	95,741	95,741						95,741				648	02/15/2041	1.E PL
68233J-CG-7	ONCOR ELECTRIC DELIVERY SERIES 144A 4.600% 06/01/52		01/13/2023	Tax Free Exchange		8,919,707	9,000,000	8,918,730	8,919,664		43		43		8,919,707				48,300	06/01/2052	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		03/30/2023	WELLS FARGO		1,932,794	1,946,174	1,946,025	1,946,072		20		20		1,946,091		(13,297)	(13,297)	22,628	05/14/2032	1.A FE
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		03/14/2023	Paydown		3,239,581	3,239,581	3,239,334	3,239,411		170		170		3,239,581				19,845	05/14/2032	1.A FE
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		03/15/2023	Redemption 100.0000		1,518,561	1,518,561	1,518,561	1,518,561						1,518,561				7,938	04/15/2030	1.B
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		03/27/2023	Redemption 100.0000		385,227	385,227	385,227	385,227						385,227				2,249	09/25/2050	1.F FE
68377X-AA-7	OPORTUN FUNDING LLC SERIES 2022-1 CLASS A 144A 3.250% 06/15/29		03/15/2023	Paydown		3,259,917	3,259,917	3,250,900	3,253,652		6,265		6,265		3,259,917				16,961	06/15/2029	1.F FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		03/31/2023	Redemption 100.0000		467,040	467,040	467,040	467,040						467,040				3,703	10/31/2039	2.C
69337N-AC-2	PHHMC 2007-3 A3 CSTR SUP AD AS 4.281% 06/18/37		03/01/2023	Paydown		516	516	466	476		40		40		516				4	06/18/2037	1.A FM
69349L-AK-4	PNC BANK NA SUBORD 2.950% 01/30/23		01/30/2023	Various		45,000,000	45,000,000	44,860,100	44,998,738		1,262		1,262		45,000,000				663,750	01/30/2023	1.G FE
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		03/18/2023	Redemption 100.0000		46,857	46,857	46,858	46,856		2		2		46,857				538	12/18/2034	2.B
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		03/15/2023	Redemption 100.0000		569,944	569,944	569,944	569,944						569,944				5,337	12/15/2028	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		03/31/2023	Redemption 100.0000		264,729	264,729	264,729	264,729						264,729				(1,473)	03/31/2054	2.C Z
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		03/10/2023	Redemption 100.0000		315,382	315,382	315,382	315,382						315,382				87	05/10/2050	1.E
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50		03/10/2023	Redemption 100.0000		315,382	315,382	315,382	315,382						315,382				4,994	05/10/2050	1.E
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		03/10/2023	Redemption 100.0000		236,537	236,537	236,537	236,537						236,537				67	05/10/2050	1.E PL
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		03/10/2023	Redemption 100.0000		236,537	236,537	236,537	236,537						236,537				60	05/10/2050	1.E PL
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		03/10/2023	Redemption 100.0000		315,382	315,382	315,382	315,382						315,382				4,573	05/10/2050	1.E
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		03/10/2023	Redemption 100.0000		949,660	949,660	949,660	949,660						949,660				237	05/01/2051	1.E
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		03/10/2023	Redemption 100.0000		794,312	794,312	794,312	794,312						794,312				191	05/01/2051	1.E PL
69410*-AL-3	PACEWELL 3-LLC A-8-SR-UNSEC 4.150% 05/01/51		03/10/2023	Paydown		807,999	807,999	807,999	807,999						807,999				205	05/01/2051	1.E PL
69410*-AM-1	PACEWELL 3 LLC 4.200% 05/01/51		03/10/2023	Paydown		807,999	807,999	807,999	807,999						807,999				195	05/01/2051	1.E PL
69410*-AN-9	PACEWELL 3 LLC A-10-SR-UNSEC 4.000% 05/01/51		03/10/2023	Redemption 100.0000		326,536	326,536	326,536	326,536						326,536				310	05/01/2051	1.E
69410*-AP-4	PACEWELL 3-LLC 4.400% 05/10/55		03/10/2023	Redemption 100.0000		1,403,177	1,403,177	1,403,177	1,403,177						1,403,177				495	05/10/2055	1.E PL
69410*-AQ-2	PACEWELL 3-LLC 4.000% 05/10/55		03/10/2023			1,633,019	1,633,019	1,633,019	1,633,019						1,633,019				930	05/10/2055	1.E PL
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		02/15/2023	Paydown		699,176	699,176	699,176	699,176						699,176				14,857	12/15/2051	1.E Z
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		02/15/2023	Redemption 100.0000		185,627	185,627	185,627	185,627						185,627				4,037	12/15/2051	1.E Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69418*-AD-3	PACE LOAN GROUP 2019-1 LLC A-4-SR-UNSEC 4.400% 12/15/51		02/16/2023	Redemption 100.0000		74,626	74,626	74,626	74,626						74,626				1,642	12/15/2051	1.E Z
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		02/16/2023	Paydown		814,005	814,005	814,005	814,005						814,005				17,501	12/15/2051	1.E Z
69418*-AF-8	PACE LOAN GROUP 2019-1 LLC 4.350% 12/15/51		02/16/2023	Paydown		993,813	993,813	993,813	993,813						993,813				21,615	12/15/2051	1.E Z
69418*-AG-6	PACE LOAN GROUP 2019-1 LLC 4.150% 12/15/51		02/15/2023	Redemption 100.0000		268,567	268,567	268,567	268,567						268,567				5,573	12/15/2051	1.E PL
69418*-AH-4	PACE LOAN GROUP 2019-1 LLC 4.250% 12/31/51		03/30/2023	Redemption 100.0000		1,156,840	1,156,840	1,156,840	450,239						1,156,840				7,086	12/31/2051	1.F Z
69418*-AJ-0	PACE LOAN GROUP 2019-1 LLC 6.579% 12/15/51		02/15/2023	Paydown		210,956	210,956	210,956							210,956				2,711	12/15/2051	1.E Z
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		01/17/2023	Redemption 100.0000		168,934	168,934	170,624	170,479		(1,545)		(1,545)		168,934				1,596	10/15/2030	2.A
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		03/01/2023	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				3,475	12/30/2024	4.A PL
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 11/17/23		03/17/2023	Redemption 100.0000		1,564,072	1,564,072	1,506,139	1,564,072						1,564,072				7,849	11/17/2023	1.F FE
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		03/04/2023	Redemption 100.0000		317,780	317,780	328,902	317,780						317,780				5,301	05/04/2054	2.A FE
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		03/15/2023	Redemption 100.0000		315,074	315,074	315,074	315,074						315,074				2,771	08/15/2027	2.A
713448-CG-1	PEPSICO INC SR UNSEC 2.750% 03/01/23		03/01/2023	Maturity		15,000,000	15,000,000	14,985,600	14,999,734		266		266		15,000,000				206,250	03/01/2023	1.E FE
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		01/12/2023	Redemption 100.0000		1,365	1,365	1,635	1,616		(252)		(252)		1,365				(40)	11/01/2043	2.B PL
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		01/06/2023	Redemption 100.0000		(104,637)	(104,637)	(108,504)	(102,515)		(2,122)		(2,122)		(104,637)					11/01/2043	1.C PL
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		02/10/2023	Redemption 100.0000		3,750,203	3,750,203	3,892,816	3,750,203						3,750,203				39,244	09/02/2051	1.C PL
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		02/17/2023	Paydown		12,192	12,192	14,991	14,864		(2,672)		(2,672)		12,192				(195)	09/02/2051	2.B PL
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		02/14/2023	Paydown		74,259	74,259	78,152	77,969		(3,710)		(3,710)		74,259				173	11/15/2051	2.B PL
71680@-AJ-5	PETROS PACE FINANCE 2020-1 SUB 5.250% 11/15/51		03/09/2023	Paydown		3,109	3,109	3,160	3,157		(48)		(48)		3,109				(427)	11/15/2051	2.B PL
71680@-AK-2	PETROS PACE FINANCE 2020-1 SUB 4.248% 11/15/47		03/08/2023	Paydown		152,344	152,344	157,860	160,311		(7,967)		(7,967)		152,344				(774)	11/15/2047	1.C PL
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		02/28/2023	Paydown		5,067	5,067	5,191	5,187		(120)		(120)		5,067				1	09/02/2052	1.C PL
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		01/01/2023	Paydown		218	218	218	218						218					09/02/2052	2.B PL
71680@-AT-3	PETROS PACE FINANCE 2020-1 SUB 4.189% 03/31/48		03/08/2023	Redemption 100.0000		435	435	450	450		(15)		(15)		435				5	03/31/2048	1.C Z
71680@-AU-0	PETROS PACE FINANCE 2020-1 SUB 5.108% 03/31/48		03/08/2023	Redemption 100.0000		9	9	9	9						9					03/31/2048	2.B PL
71680@-AY-2	PETROS PACE FINANCE 2020-1 SUB 4.214% 06/30/48		02/10/2023	Redemption 100.0000		19,569	19,569	20,320	20,275		(706)		(706)		19,569				211	06/30/2048	1.C PL
71680@-AZ-9	PETROS PACE FINANCE 2020-1 SUB 5.106% 06/30/48		02/10/2023	Redemption 100.0000		399	399	401	400		(1)		(1)		399				5	06/30/2048	2.B PL

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		03/15/2023	Redemption 100.0000		130,145	130,145	130,145	130,145						130,145				1,014	08/15/2040	1.B
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		02/28/2023	Redemption 100.0000		522,280	522,280	522,280	522,280						522,280				12,848	08/31/2041	2.B PL
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		03/15/2023	Paydown		115,163	115,163	115,163	115,163						115,163				750	06/15/2044	2.C FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		03/05/2023	Paydown		23,393	23,393	21,905	21,905						21,905		1,487	1,487	273	09/05/2048	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		03/05/2023	Paydown		112,948	112,948	93,358	93,358						93,358		19,590	19,590	1,089	12/05/2049	2.C FE
72703P-AE-3	PLANET FITNESS MASTER ISSUER L SERIES 2022-1A CLASS A2II 144A 4.008% 12/05/51		03/05/2023	Paydown		40,600	40,600	40,547	40,552		48		48		40,600				407	12/05/2051	2.C FE
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		01/31/2023	Redemption 100.0000		143,958	143,958	143,958	143,958						143,958				1,907	10/31/2063	2.B YE
73054#-AA-6	Las Colinas 2022 Ground Lease 4.095% 02/15/57		03/15/2023	Redemption 100.0000		1,680	1,680	1,713	1,713		(33)		(33)		1,680				17	02/15/2057	1.A PL
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.495% 11/25/35		03/07/2023	CITIGROUP GLOBAL MARKETS INC		1,669,313	1,707,737	1,700,803	1,707,034		36		36		1,707,071		(37,758)	(37,758)	17,109	11/25/2035	1.A FM
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.495% 11/25/35		03/01/2023	Paydown		230,300	230,300	229,365	230,206		95		95		230,300				1,348	11/25/2035	1.A FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		03/15/2023	Redemption 100.0000		207,248	207,248	207,248	207,248						207,248				2,076	06/15/2033	1.F
73940#-AA-4	POWERSCOURT INVTS XXV TR SR-UNSEC 4.125% 11/15/31		02/15/2023	Redemption 100.0000		5,218,531	5,218,531	5,218,531	5,218,531						5,218,531				20,053	11/15/2031	1.F PL
73940#-AD-8	POWERSCOURT INVTS XXV TR 4.250% 11/15/31		02/15/2023	Redemption 100.0000		1,559,371	1,559,371	1,559,371	1,559,371						1,559,371				6,174	11/15/2031	1.G Z
73940#-AF-3	POWERSCOURT INVTS XXV TR 4.375% 11/17/31		01/17/2023	Redemption 100.0000		2,867,613	2,867,613	2,867,613	2,867,613						2,867,613				32,755	11/17/2031	1.F Z
73940#-AG-1	POWERSCOURT INVESTMENTS 4.500% 11/17/31		02/15/2023	Paydown		1,815,141	1,815,141	1,815,141	1,815,141						1,815,141				11,012	11/17/2031	1.F Z
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		03/30/2023	Redemption 100.0000		148,506	148,506	148,506	148,506						148,506				1,318	05/01/2039	2.C PL
740189-AG-0	PRECISION CASTPARTS CORP SR UNSEC 2.500% 02/15/23		01/15/2023	Maturity		52,400,000	52,400,000	50,032,396	52,387,812		12,188		12,188		52,400,000				655,000	02/15/2023	1.C FE
74101#-AB-5	PRESIDIO FINANCE LLC SR-UNSEC 5.807% 12/20/36		03/20/2023	Redemption 100.0000		3,796,643	3,796,643	3,796,643	3,796,643						3,796,643				38,238	12/20/2036	2.A PL
74101#-AC-3	PRESIDIO FINANCE LLC 10.762% 12/20/36		03/20/2023	Redemption 100.0000		267,722	267,722	267,722	267,722						267,722				4,829	12/20/2036	3.B PL
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		03/01/2023	Paydown		142,614	152,588	150,895	151,359		1,149		1,149		152,508		(9,895)	(9,895)	820	10/25/2035	3.C FM
74273@-AB-9	PRIT CORE RLTY HLDGS LLC B-SR-UNSEC 3.850% 02/14/23		02/14/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				288,750	02/14/2023	2.A
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		03/15/2023	Redemption 100.0000		478,155	478,155	478,155	478,155						478,155				3,218	11/15/2039	1.D
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		03/10/2023	Redemption 100.0000		530,514	530,514	530,514	530,514						530,514				3,600	07/10/2040	1.D
746245-A*-0	PUREWEST FUNDING LLC 4.827% 12/19/36		03/20/2023	Redemption 100.0000		5,134,219	5,134,219	5,134,219	5,134,219						5,134,219				42,854	12/19/2036	2.A FE
746246-AB-3	PureWest Funding II LLC 6.300% 12/01/37		03/06/2023	Redemption 100.0000		2,098,838	2,098,838	2,098,838	2,098,838						2,098,838				23,118	12/01/2037	2.A FE
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		03/10/2023	Redemption 100.0000		129,407	129,407	129,407	129,407						129,407				1,020	04/10/2026	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		03/01/2023	Paydown		55,730	69,311	44,493	44,425		20,010		20,010		64,435		(8,704)	(8,704)	471	09/25/2036	1.A FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		03/01/2023	Paydown		11,612	29,979	21,050	21,636		3,240		3,240		24,876		(13,263)	(13,263)	339	06/25/2036	1.A FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		03/01/2023	Paydown		23,315	60,187	44,062	45,368		5,756		5,756		51,124		(27,809)	(27,809)	681	06/25/2036	1.A FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		03/01/2023	Paydown		10,103	19,650	14,012	14,740		2,523		2,523		17,263		(7,160)	(7,160)	201	07/25/2036	1.A FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		03/01/2023	Paydown		48,525	59,307	45,363	45,363		11,409		11,409		56,772		(8,247)	(8,247)	675	09/25/2036	1.A FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		03/01/2023	Paydown		23,404	33,521	19,321	20,392		9,166		9,166		29,558		(6,154)	(6,154)	232	02/25/2037	1.A FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		03/01/2023	Paydown		7,104	24,777	15,616	15,171		2,757		2,757		17,928		(10,823)	(10,823)	209	08/25/2036	1.A FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		03/01/2023	Paydown		6,459	22,525	14,138	14,623		2,267		2,267		16,891		(10,432)	(10,432)	183	08/25/2036	1.A FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		03/01/2023	Paydown		22,404	36,601	20,371	19,415		10,510		10,510		29,925		(7,521)	(7,521)	288	03/25/2037	1.A FM
75003@-AA-5	Project Thrasher (REA Holdings 3.820% 09/30/46		01/03/2023	Redemption 100.0000		661,705	661,705	661,705	661,705						661,705				2,554	09/30/2046	2.C PL
75003@-AB-3	RENEWABLE ENERGY ALTERNATIVES 5.330% 09/30/46		01/03/2023	Redemption 100.0000		133,761	133,761	133,761	133,761						133,761				519	09/30/2046	2.C PL
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		01/07/2023	Redemption 0.0000		651,905					651,905		651,905		651,905				85,784	08/15/2034	1.G Z
75101#-AC-0	RAISA FDG-LLC 5.050% 08/15/37		03/15/2023	Paydown		625,993	625,993	625,993	625,993						625,993				4,954	08/15/2037	1.F PL
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		03/15/2023	Paydown		73,170	73,170	73,170	73,170						73,170				1,345	08/15/2037	3.C PL
75101#-AE-6	RAISA FDG-LLC 9.327% 08/15/37		01/15/2023	Redemption 100.0000		55,155	55,155	55,155	55,155						55,155				443	08/15/2037	3.C PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		01/01/2023	Redemption 100.0000		95,639	95,639	95,639	95,639						95,639					10/01/2024	2.C PL
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		03/12/2023	Redemption 100.0000		1,592,500	1,592,500	1,592,500	1,592,500						1,592,500					09/12/2026	2.B Z
75731#-AA-2	REDDING CALIF VA LEASE BACKED 4.107% 09/15/41		03/15/2023	Redemption 100.0000		296,084	296,084	296,086	296,085		(1)		(1)		296,084				2,014	09/15/2041	1.C PL
758750-D#-7	Regal Rexnord 6.400% 04/07/32		01/27/2023			29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				295,317	04/07/2032	2.C
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/20/2023	Paydown		45,665	45,665	45,658	45,658		6		6		45,665					11/20/2056	1.A FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 5.605% 05/25/34		03/27/2023	Paydown		24,932	24,932	19,962	21,886		3,046		3,046		24,932				121	05/25/2034	1.A FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		03/01/2023	Paydown		533,689	533,689	533,689	533,689						533,689				3,084	07/25/2034	1.A FM
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		02/23/2023	CITIGROUP GLOBAL MARKETS INC		8,823,402	10,230,031	10,230,021	10,214,665		(268)		(268)		10,214,397		(1,390,995)	(1,390,995)	110,131	11/25/2034	1.A FM
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		02/01/2023	Paydown		154,956	154,956	154,956	154,723		233		233		154,956				769	11/25/2034	1.A FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		03/01/2023	Paydown		21,532	21,532	13,532	10,928		10,605		10,605		21,532				236	05/25/2036	1.A FM
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.927% 10/25/31		03/01/2023	Paydown		8,920	21,265	4,722	5,414		6,652		6,652		12,067		(3,147)	(3,147)	236	10/25/2031	1.A FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		03/01/2023	Paydown		9,227	9,227	2,456	2,456		6,771		6,771		9,227				83	04/25/2035	1.A FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 04/25/23		02/01/2023	Paydown			2	2	2						2		(2)	(2)		04/25/2023	5.A FM
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		03/01/2023	Paydown			30,466	19	142						142		(142)	(142)	268	06/25/2033	1.A FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		03/01/2023	Paydown		313,454	313,454	311,533	312,152		1,302		1,302		313,454				1,879	09/25/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.411% 06/25/34		03/01/2023	Paydown		115,516	115,516	114,355	114,891		625		625		115,516				782	06/25/2034	1.A FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		03/01/2023	Paydown		80,745	101,826	57,516	56,804		35,707		35,707		92,511		(11,766)	(11,766)	1,224	06/25/2035	1.A FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.331% 08/25/35		03/25/2023	Paydown		17,435	20,780	11,896	12,119		7,267		7,267		19,386		(1,951)	(1,951)	304	08/25/2035	1.A FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.331% 08/25/35		01/11/2023	Paydown			(1,185,563)	(678,698)	(691,411)		1,417		1,417		(689,994)		689,994	689,994	(4,462)	08/25/2035	1.D FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 5.331% 08/25/35		01/25/2023	Paydown		8,486	10,064	5,761	5,869		3,536		3,536		9,405		(919)	(919)	79	08/25/2035	1.A FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		03/01/2023	Paydown		31,333	37,285	21,007	19,070		15,310		15,310		34,380		(3,047)	(3,047)	356	08/25/2035	1.A FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		03/01/2023	Paydown		33,833	42,399	26,705	28,629		10,991		10,991		39,620		(5,787)	(5,787)	432	12/25/2035	1.A FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		03/01/2023	Paydown		4,713	9,410	5,215	5,120		2,150		2,150		7,270		(2,556)	(2,556)	93	03/25/2036	1.A FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		03/01/2023	Paydown		10,628	10,628	10,688	10,646		(18)		(18)		10,628				85	12/25/2034	1.A FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 4.287% 09/25/35		03/01/2023	Paydown		11,181	10,565	7,935	5,765		5,079		5,079		10,844		337	337	79	09/25/2035	1.A FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		03/01/2023	Paydown		40,774	40,774	40,927	40,777		(4)		(4)		40,774				398	09/25/2034	1.A FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		03/15/2023	Redemption 100.0000		578,841	578,841	584,630	579,953		(1,112)		(1,112)		578,841				6,119	11/15/2024	2.B
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		03/01/2023	Paydown		3,445	8,283	5,436	5,436		1,184		1,184		6,620		(3,176)	(3,176)	121	04/25/2036	1.A FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		03/31/2023	Redemption 100.0000		129,511	129,511	129,511	129,511						129,511				1,344	06/30/2025	2.C PL
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		01/06/2023	Redemption 100.0000		544,567	544,567	548,261	545,100		(532)		(532)		544,567				12,593	07/06/2024	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		01/06/2023	Redemption 100.0000		196,470	196,470	196,470	196,470						196,470				4,028	04/06/2028	3.C FE
76912*-AA-5	Riverside Energy Michigan ABS 4.802% 04/10/37		03/10/2023	Redemption 100.0000		4,355,465	4,355,465	4,355,465	4,355,465						4,355,465				36,073	04/10/2037	2.B PL
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		01/01/2023	Redemption 100.0000		318,590	318,590	318,590	318,590						318,590				(161)	12/31/2049	2.C FE
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/17/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				175,200	01/15/2025	2.B PL
77775*-BV-2	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 5.320% 01/31/26		01/31/2023	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				186,200	01/31/2026	2.B PL
77862U-AB-4	ROSY BLUE CARAT S A SERIES 2018-1 CLASS A2 144A 7.934% 12/15/25		03/15/2023	Paydown		1,000,000	1,000,000	1,000,361	844,002		(350)		(350)		1,000,000				17,189	12/15/2025	1.F FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		01/25/2023	Paydown		46,250	46,250	46,250	46,250						46,250				603	07/25/2049	2.C FE
78396Y-AB-9	SESAC FINANCE SERIES 2022-1 CLASS A2 144A 5.500% 07/25/52		01/25/2023	Paydown		6,563	6,563	6,389	6,410		153		153		6,563				90	07/25/2052	2.C FE
78409V-AZ-7	S&P GLOBAL INC SERIES 144A 4.250% 05/01/29		02/28/2023	Tax Free Exchange		37,655,101	34,700,000	38,106,985	37,730,048		(74,947)		(74,947)		37,655,101				491,583	05/01/2029	1.G FE
78409V-BC-7	S&P GLOBAL INC SERIES 144A 2.900% 03/01/32		02/28/2023	Tax Free Exchange		9,885,870	10,000,000	9,875,600	9,884,086		1,785		1,785		9,885,870				290,000	03/01/2032	1.G FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		03/15/2023	Redemption 100.0000		424,697	424,697	424,697	424,697						424,697				2,457	05/15/2036	1.G YE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78445G-AD-5	SLMA 2008-8 A4 FLT 6.318% 04/25/23		01/25/2023	Paydown		258,232	258,232	258,232	258,232						258,232				3,866	04/25/2023	5.B FE
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		03/15/2023	Paydown		171,600	171,600	171,594	171,595		5		5		171,600				696	06/15/2046	1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		03/15/2023	Paydown		54,600	54,600	44,173	44,173		10,427		10,427		54,600				311	06/15/2046	2.B FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		03/15/2023	Paydown		810,623	810,623	810,475	810,545		79		79		810,623				5,014	02/15/2036	1.A FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 3.670% 10/25/37		03/01/2023	Paydown		29,010	29,010	26,689	26,891		2,119		2,119		29,010				177	10/25/2037	1.A FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		03/31/2023	Redemption 100.0000		453,821	453,821	453,821	453,821						453,821				3,402	03/31/2037	2.A
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		03/06/2023	Redemption 100.0000		274,076	274,076	274,076	274,076						274,076				1,839	01/05/2029	1.B PL
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		03/15/2023	Redemption 100.0000		219,786	219,786	220,885	220,652		(866)		(866)		219,786				2,479	12/15/2039	1.E
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		01/17/2023	Redemption 100.0000		109,151	109,151	109,696	109,581		(430)		(430)		109,151				492	12/15/2039	1.F YE
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53		03/15/2023	Redemption 100.0000		29,867	29,867	29,867	29,867						29,867					08/15/2053	1.E PL
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		03/15/2023	Paydown		68,272	68,272	68,272	68,272						68,272				358	08/15/2053	1.E PL
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		01/19/2023	Redemption 100.0000		140,649	140,649	140,649	140,649						140,649					08/15/2053	1.E PL
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		03/15/2023	Redemption 100.0000		223,623	223,623	223,623	223,623						223,623				1,244	08/15/2053	1.E PL
78486*-AF-6	STONEHILL PACE 2020-1 LLC A-6-SR-UNSEC 4.000% 12/03/53		03/16/2023	Redemption 100.0000		615,325	615,325	615,325	615,325						615,325				1,082	12/03/2053	1.E PL
78486*-AG-4	STONEHILL PACE 2020-1 LLC 3.750% 06/24/53		03/15/2023	Redemption 100.0000		296,872	296,872	296,872	296,872						296,872				(5,071)	06/24/2053	1.E PL
78486*-AH-2	STONEHILL PACE 2020-1 LLC 4.000% 09/15/53		03/15/2023	Redemption 100.0000		462,575	462,575	462,575	462,575						462,575				841	09/15/2053	1.E PL
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		03/15/2023	Paydown		96,357	96,357	96,357	70,470						96,357				1,244	09/15/2053	1.E Z
78486*-AJ-8	STONEHILL PACE 2020-1 LLC 4.300% 09/15/53		01/19/2023	Redemption 100.0000		778,545	778,545	778,545	778,545						778,545					09/15/2053	1.E Z
78486*-AK-5	STONEHILL PACE 2020-1 LLC 6.728% 09/15/53		03/15/2023	Redemption 100.0000		3,334	3,334	3,334	3,334						3,334				23	09/15/2053	1.E Z
78486Q-AF-8	SVB FINANCIAL GROUP 1.800% 02/02/31		03/13/2023	Various		15,968,925	38,122,000	36,048,487	36,335,799		(287,311)		(287,311)		36,048,487		(20,079,562)	(20,079,562)	343,098	02/02/2031	2.B FE
78486Q-AS-0	SVB FINANCIAL GROUP 4.570% 04/29/33		03/13/2023	Various		4,200,000	10,000,000	10,000,000	10,000,000						10,000,000		(5,800,000)	(5,800,000)		04/29/2033	2.B FE
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		03/15/2023	Redemption 100.0000		285,844	285,844	285,844	285,844						285,844				2,084	09/15/2036	1.B
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		03/01/2023	Paydown		1,585	1,585	1,493	1,577		8		8		1,585				19	12/25/2027	1.A FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		03/01/2023	Paydown		7,902	7,902	7,734	7,796		106		106		7,902				93	12/25/2027	1.A FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		03/01/2023	Paydown		12,658	12,658	9,249	9,249		3,409		3,409		12,658				145	06/25/2028	1.A FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		03/15/2023	Paydown		33,922	33,922	33,423	32,818		1,103		1,103		33,922				211	08/25/2031	1.A FM
80257*-AA-0	Santa Rosa VA LLC 3.030% 01/15/42		03/15/2023	Redemption 100.0000		130,251	130,251	130,251	130,251						130,251				656	01/15/2042	1.D PL
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		03/15/2023	Redemption 100.0000		366,020	366,020	366,020	366,020						366,020				2,308	08/15/2035	1.G
805564-FK-2	SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30		03/01/2023	Paydown		28,811	28,811	28,811	28,811						28,811				265	02/25/2030	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		03/10/2023	Redemption 100.0000		219,501	219,501	227,304	221,826		(2,325)		(2,325)		219,501				1,441	07/10/2029	2.B
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 5.586% 08/20/34		03/20/2023	Paydown		48,141	48,141	45,794	46,124		2,017		2,017		48,141				387	08/20/2034	1.A FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		03/01/2023	Paydown		216	216	221	219		(3)		(3)		216				1	12/25/2042	1.A FM
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		01/30/2023	Paydown		22,025	22,025	22,025	22,025						22,025				156	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		01/30/2023	Paydown		42,500	42,500	42,500	42,500						42,500				355	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		01/25/2023	Paydown		23,125	23,125	23,052	23,082		43		43		23,125				224	10/25/2049	2.C FE
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		01/25/2023	Paydown		33,125	33,125	33,125	33,125						33,125				198	04/25/2051	2.C FE
817743-AG-2	SERVPRO MASTER ISSUER LLC SERIES 2022-1A CLASS A2 144A 3.127% 01/25/52		01/25/2023	Paydown		250	250	226	228		22		22		250				2	01/25/2052	2.C FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		01/25/2023	Paydown		550,154	550,154	547,786	547,919		2,236		2,236		550,154				5,474	01/25/2044	1.F FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		02/01/2023	Paydown		2,193,765	2,193,765	2,146,532	2,148,790		44,975		44,975		2,193,765				21,060	11/01/2049	1.G FE
82650T-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS A 144A 4.730% 06/20/40		03/20/2023	Paydown		780,277	780,277	780,229	780,229		48		48		780,277				5,994	06/20/2040	1.A FE
82650T-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2022-2A CLASS C 144A 6.360% 06/20/40		03/20/2023	Paydown		834,089	834,089	833,995	833,995		95		95		834,089				8,616	06/20/2040	2.B FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		03/20/2023	Paydown		283,194	283,194	268,258	268,763		14,431		14,431		283,194				1,586	07/20/2037	2.B FE
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 2019-3A CLASS C 144A 3.000% 08/20/36		03/20/2023	Paydown		126,916	126,916	119,619	119,655		7,261		7,261		126,916				588	08/20/2036	2.B FE
82652R-AA-7	SIERRA RECEIVABLES FUNDING CO SERIES 2021-2A CLASS A 144A 1.350% 09/20/38		03/20/2023	Paydown		1,281,791	1,281,791	1,281,626	1,281,647		143		143		1,281,791				2,721	09/20/2038	1.A FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		03/20/2023	Paydown		103,484	103,484	103,483	103,483		1		1		103,484				858	09/20/2035	3.B FE
826934-AC-5	SIERRA RECEIVABLES FUNDING CO SERIES 2022-3A CLASS C 144A 7.630% 07/20/39		03/20/2023	Paydown		931,605	931,605	931,389	931,387		219		219		931,605				11,780	07/20/2039	2.B FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		03/05/2023	Redemption 100.0000		354,426	354,426	354,426	354,426						354,426				2,253	12/05/2028	1.B
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		03/05/2023	Redemption 100.0000		169,816	169,816	169,816	169,816						169,816				1,102	12/05/2028	1.B
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		01/20/2023	Call 100.0000		980,000	980,000	972,733	975,155		15		15		975,170		4,830	4,830	14,867	01/20/2036	1.B FE
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		03/10/2023	Redemption 100.0000		220,601	220,601	220,601	220,601						220,601				1,587	12/31/2036	1.F
83012@-AA-8	Tulane 2021 6823 Energy Partne 3.150% 01/15/52		03/15/2023	Redemption 100.0000		30,503	30,503	30,503	30,503						30,503				240	01/15/2052	1.G
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		03/10/2023	Redemption 100.0000		39,735	39,735	39,735	39,735						39,735				224	04/01/2025	1.G
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		03/20/2023	Paydown		247,803	247,803	255,140	247,402		400		400		247,803				1,947	11/20/2038	2.A FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		03/20/2023	Paydown		9,688	9,688	9,688	9,688						9,688				62	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		03/20/2023	Paydown		27,500	27,500	27,500	27,500						27,500				199	01/20/2050	2.B FE
838518-F#-0	SOUTH JERSEY INDUSTRIES INC 3.910% 07/30/30		03/23/2023	Redemption 100.0000		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				1,518,383	07/30/2030	2.C

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28		01/03/2023	Redemption 100.0000		2,941,174	2,941,174	2,941,174	2,941,174						2,941,174				95,471	01/01/2028	1.F
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		02/15/2023	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				5,200	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		02/15/2023	Redemption 100.0000		995,499	995,499	995,499	995,499						995,499					08/15/2033	1.C FE
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		03/01/2023	Paydown		9,773	9,773	9,773	9,773						9,773				123	05/25/2027	1.A FM
84763@-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30		01/17/2023	Redemption 100.0000		3,315,000	3,315,000	3,315,000	3,315,000						3,315,000				58,013	01/15/2030	1.D
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		03/31/2023	Redemption 100.0000		160,672	160,672	160,672	160,672						160,672				1,546	03/31/2033	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		03/30/2023	Redemption 100.0000		124,970	124,970	125,158	125,073		(103)		(103)		124,970				1,656	03/29/2033	2.C PL
85022W-AP-9	SPRINGCASTLE SPV SERIES 2020-AA CLASS A 144A 1.970% 09/25/37		03/25/2023	Paydown		355,592	355,592	327,589	329,419		26,173		26,173		355,592				1,170	09/25/2037	1.A FE
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38		01/03/2023	Redemption 100.0000		2,328,696	2,328,696	2,328,696	2,328,696						2,328,696				53,968	01/01/2038	1.F YE
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		01/30/2023	Redemption 100.0000		101,576	101,576	101,576	101,576						101,576				1,261	04/30/2031	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 4.504% 01/25/37		03/01/2023	Paydown		9,727	9,727	8,760	9,104		623		623		9,727				58	01/25/2037	1.A FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		03/15/2023	Paydown		161,623	161,623	152,631	153,967		7,656		7,656		161,623				678	05/15/2043	2.A FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		03/31/2023	Redemption 100.0000		526,498	526,498	526,498	526,498						526,498				2,376	06/30/2047	2.B PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		03/15/2023	Redemption 100.0000		38,955	38,955	38,955	38,955						38,955				368	09/30/2025	1.G
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		03/10/2023	Redemption 100.0000		42,366	42,366	42,366	42,366						42,366				422	07/10/2025	1.G
86190B-AA-2	STORE MASTER FUNDING LLC SERIES 2021-1A CLASS A1 144A 2.120% 06/20/51		03/20/2023	Paydown		16,250	16,250	16,000	16,040		210		210		16,250				57	06/20/2051	1.A FE
862121-A#-7	STORE CAPITAL CORP SR-UNSEC 4.730% 04/28/26		03/10/2023	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				496,650	04/28/2026	2.C FE
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		03/20/2023	Paydown		8,750	8,750	8,747	8,748		2		2		8,750				41	11/20/2049	1.A FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 3.132% 11/25/34		03/01/2023	Paydown		90,210	90,211	80,400	81,958		8,252		8,252		90,211				532	11/25/2034	1.A FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 4.035% 02/25/36		03/01/2023	Paydown		341,399	246,422	122,998	86,753		221,184		221,184		307,937		33,462	33,462	3,851	02/25/2036	1.A FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 5.670% 05/25/34		03/25/2023	Paydown		21,383	21,383	18,069	21,383						21,383				171	05/25/2034	1.A FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		03/01/2023	Paydown		22	22				22		22		22					07/28/2028	1.A FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		03/01/2023	Paydown		4,222	4,280	2,874	2,874		1,387		1,387		4,261		(39)	(39)	27	02/25/2032	5.A Z
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		03/01/2023	Paydown		124,722	124,722	124,664	124,722						124,722				1,025	02/25/2035	1.A FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 5.092% 02/25/35		03/01/2023	Paydown		1,742	1,742	1,742	1,742						1,742				15	02/25/2035	1.A FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		03/01/2023	Paydown		125,579	125,579	113,555	121,413		4,166		4,166		125,579				1,196	03/25/2035	1.A FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		03/01/2023	Paydown		122,509	122,509	122,433	122,136		373		373		122,509				985	03/25/2035	1.A FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		03/01/2023	Paydown		404,471	404,471	404,408	403,056		1,416		1,416		404,471				3,954	04/25/2035	1.A FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		03/01/2023	Paydown		211,873	211,873	184,325	205,388		6,485		6,485		211,873				1,179	08/25/2035	1.A FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 5.436% 05/19/35		03/19/2023	Paydown		60,503	60,503	53,092	54,406		6,098		6,098		60,503				634	05/19/2035	1.A FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 5.025% 09/25/47		03/27/2023	Paydown		59,555	59,555	47,793	50,319		9,236		9,236		59,555				277	09/25/2047	1.A FM
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		03/20/2023	Redemption 100.0000		83,658	83,658	83,658	83,658						83,658				723	03/20/2039	1.G Z
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		03/20/2023	Redemption 100.0000		114,741	114,741	114,741	114,741						114,741				(16)	09/20/2036	1.G Z
86745A-AA-4	HELIOS ISSUER LLC SERIES 2022-A CLASS A 144A 2.790% 02/22/49		03/20/2023	Paydown		96,563	96,563	95,068	95,134		1,429		1,429		96,563				399	02/22/2049	1.D FE
86745R-AA-7	HELIOS ISSUER LLC SERIES 2021-C CLASS A 144A 2.030% 10/20/48		03/20/2023	Paydown		262,669	262,669	262,563	262,573		96		96		262,669				904	10/20/2048	1.D FE
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		01/30/2023	Paydown		59,328	59,328	59,299	59,309		18		18		59,328				535	01/30/2055	1.F FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		03/01/2023	Paydown		68,193	68,193	19,413	12,403		55,790		55,790		68,193				486	01/25/2037	1.A FM
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		03/20/2023	Paydown		303,125	303,125	303,087	303,093		32		32		303,125				842	02/20/2046	1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		03/20/2023	Paydown		17,177	17,177	17,173	17,174		3		3		17,177				73	02/20/2046	2.B FE
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		02/10/2023	Redemption 100.0000		120,719	120,719	120,719	120,719						120,719				1,361	03/31/2046	1.E PL
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		02/10/2023	Redemption 100.0000		181,078	181,078	180,151	180,319		759		759		181,078				2,069	03/31/2046	1.E PL
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		02/10/2023	Paydown		382,277	382,277	382,277	382,277						382,277				4,438	03/31/2046	1.E PL
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		02/10/2023	Paydown		75,823	75,823	75,823	75,823						75,823				829	03/31/2046	1.E PL
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		02/10/2023	Paydown		425,031	425,031	425,031	425,031						425,031				4,649	03/31/2046	1.E PL
87328@-AE-0	TWAIN FUNDING II LLC 4.500% 10/27/51		02/23/2023	Redemption 100.0000		5,340,343	5,340,343	5,340,343	630,847						5,340,343				1,225	10/27/2051	1.D Z
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		02/25/2023	Paydown		122,500	122,500	122,500	122,500						122,500				1,513	11/25/2048	2.B FE
87342R-AH-7	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A2II 144A 2.294% 08/25/51		02/25/2023	Paydown		44,675	44,675	44,675	44,675						44,675				256	08/25/2051	2.B FE
87342R-AJ-3	TACO BELL FUNDING LLC SERIES 2021-1A CLASS A23 144A 2.542% 08/25/51		02/25/2023	Paydown		108,250	108,250	104,544	104,770		3,480		3,480		108,250				688	08/25/2051	2.B FE
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/40		03/15/2023	Redemption 100.0000		78,801	78,801	79,587	79,467		(666)		(666)		78,801				619	01/15/2040	1.F
87901J-AJ-4	TEGNA INC 4.625% 03/15/28		01/18/2023	GOLDMAN SACHS & COMPANY		9,832,500	10,350,000	10,350,000	10,350,000						10,350,000		(517,500)	(517,500)	166,211	03/15/2028	3.B FE
88033G-DA-5	TENET HEALTHCARE CORP SR SEC 5.125% 11/01/27		01/20/2023	Tax Free Exchange		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				224,931	11/01/2027	3.C FE
88033G-DG-2	TENET HEALTHCARE CORP SERIES 144A 4.625% 06/15/28		01/20/2023	Tax Free Exchange		1,165,000	1,165,000	1,165,000	1,165,000						1,165,000				5,238	06/15/2028	3.C FE
88033G-DN-7	TENET HEALTHCARE CORP SERIES 144A 4.375% 01/15/30		01/20/2023	Tax Free Exchange		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				269,792	01/15/2030	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		03/31/2023	Redemption 100.0000		73,802	73,802	73,802	73,802						73,802				847	08/31/2040	2.C PL
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		03/31/2023	Redemption 100.0000		336,996	336,996	336,996	336,996						336,996				3,909	12/31/2032	3.C PL
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		03/30/2023	Redemption 100.0000		517,651	517,651	517,651	517,651						517,651				4,374	12/31/2043	2.C PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		03/31/2023	Redemption 100.0000		2,753,329	2,753,329	2,753,329	2,753,329						2,753,329				10,981	07/02/2032	2.B PL
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		03/20/2023	Paydown		145,977	145,977	145,933	145,943		34		34		145,977				508	09/20/2045	1.F FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 3.729% 10/25/43		03/01/2023	Paydown		56,177	56,177	56,771	56,728		(550)		(550)		56,177				232	10/25/2043	1.A FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 6.407% 03/25/37		03/27/2023	Paydown		375,216	600,772	477,872	419,077		113,504		113,504		532,581		(157,365)	(157,365)	3,775	03/25/2037	1.A FM
88556@-AA-9	35 W WACKER (CHICAGO IL) (SR N 3.861% 01/15/58		03/15/2023	Redemption 100.0000		6,315	6,315	6,442	6,439		(123)		(123)		6,315				51	01/15/2058	1.D PL
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		03/15/2023	Paydown		7,577	7,577	9,935	9,268		(1,691)		(1,691)		7,577				82	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		03/15/2023	Paydown		38,232	38,232	44,287	41,596		(3,364)		(3,364)		38,232				316	07/15/2059	1.A FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC 4.920% 07/01/48		03/01/2023	Redemption 100.0000		48,062	48,062	48,062	48,062						48,062				329	07/01/2048	1.F PL
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		03/15/2023	Redemption 100.0000		161,191	161,191	161,191	161,191						161,191				1,255	02/15/2046	1.A
89656R-AA-8	TRINITY RAIL LEASING L P SERIES 2022-1 CLASS A 144A 4.550% 05/20/52		03/19/2023	Paydown		99,151	99,151	99,147	99,147		4		4		99,151				768	05/20/2052	1.F FE
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		03/17/2023	Paydown		161,475	161,475	161,394	161,434		40		40		161,475				1,023	04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		03/20/2023	Paydown		637,500	637,500	637,381	637,406		95		95		637,500				2,242	09/20/2045	1.F FE
89967*-AA-2	TULSA OKLA VA LEASE BACKED PAS 3.230% 05/15/41		03/16/2023	Redemption 100.0000		764,160	764,160	764,160	(253,354)						764,160				4,079	05/15/2041	1.C PL
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		03/15/2023	Redemption 100.0000		257,160	257,160	257,160	257,160						257,160				1,673	07/15/2047	1.D
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		03/15/2023	Redemption 100.0000		1,146,737	1,146,737	1,146,737	1,146,737						1,146,737				49,608	09/15/2029	1.B
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		03/28/2023	Redemption 100.0000		802,000	802,000	802,000	802,000						802,000				4,291	05/31/2029	1.D PL
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		03/10/2023	Redemption 100.0000		27,537	27,537	27,537	27,537						27,537				172	04/10/2056	1.D PL
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54		03/24/2023	Redemption 125.9920					(296,397)		294,732		294,732						1,665	08/15/2054	2.C Z
90349G-BF-1	UBSBB 2013-C6 A4 SEQ 3.244% 04/10/46		03/01/2023	Paydown		24,460,471	24,460,471	23,889,279	24,428,099		32,371		32,371		24,460,471				113,481	04/10/2046	1.A
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		03/28/2023	Paydown		81,790	81,790	77,278	77,288		4,501		4,501		81,790				302	02/28/2051	1.F FE
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		03/15/2023	Redemption 100.0000		1,532,329	1,532,329	1,532,329	1,532,329						1,532,329				12,311	03/15/2040	1.E
907818-DM-7	UNION PACIFIC CORP SR UNSEC 2.950% 02/15/23		01/15/2023	Maturity		6,100,000	6,100,000	6,096,523	6,099,986		14		14		6,100,000				89,975	02/15/2023	1.G FE
90931G-AA-7	UNITED AIR 2020 1 A PTT SERIES 20-1 5.875% 10/15/27		01/15/2023	Redemption 100.0000		502,796	502,796	527,302	521,557		(18,761)		(18,761)		502,796				7,385	10/15/2027	1.G FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		01/15/2023	Redemption 100.0000		259,875	259,875	259,875	259,875						259,875				3,167	07/15/2027	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
91324P-BZ-4	UNITEDHEALTH GROUP INC SR UNSEC 2.750% 02/15/23		02/15/2023	Maturity		9,675,000	9,675,000	9,659,714	9,674,790		210		210		9,675,000				133,031	02/15/2023	1.F FE
91337C-AA-4	UNIVAR SOLUTIONS USA INC SERIES 144A 5.125% 12/01/27		02/08/2023	BANK OF AMERICA		16,015,000	16,500,000	15,835,388	15,893,284		8,856		8,856		15,902,140		112,860	112,860	142,076	12/01/2027	3.B FE
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		03/31/2023	Redemption 100.0000		620,130	620,130	620,130	620,130						620,130				2,819	06/30/2050	1.G PL
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		01/03/2023	Redemption 100.0000		2,155,095	2,155,095	2,155,095	2,155,095						2,155,095				38,684	12/31/2036	2.C PL
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		03/15/2023	Redemption 100.0000		574,147	574,147	574,147	574,147						574,147				3,305	07/15/2036	1.B
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		03/20/2023	Paydown		219,867	219,867	218,020	218,167		1,700		1,700		219,867				1,362	02/20/2036	1.A FE
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		02/15/2023	Paydown		22,608	22,608	22,890	22,807		(200)		(200)		22,608				363	11/15/2050	3.B FE
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		03/15/2023	Redemption 100.0000		918,234	918,234	917,782	917,878		355		355		918,234				3,892	05/15/2035	2.A
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 10/15/36		03/15/2023	Redemption 100.0000		322,224	322,224	322,224	322,224						322,224				2,270	10/15/2036	1.B
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		03/15/2023	Redemption 100.0000		309,852	309,852	309,852	309,852						309,852				1,871	08/15/2036	2.A
91862@-AB-0	VC 3 LS 2021, L.P. 4.750% 10/01/31		03/30/2023	Redemption 100.0000		7,050,361	7,050,361	7,050,361	7,050,361						7,050,361				92,276	10/01/2031	2.B PL
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		03/15/2023	Redemption 100.0000		80,290	80,290	80,290	80,290						80,290				608	04/15/2046	1.C PL
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.000% 01/15/43		03/15/2023	Redemption 100.0000		82,492	82,492	82,492	82,492						82,492				561	01/15/2043	1.E
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 3.806% 10/25/35		03/01/2023	Paydown		6,700	6,700	3,256	1,604		5,096		5,096		6,700				48	10/25/2035	1.A FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.857% 12/25/35		03/01/2023	Paydown		80,295	80,295	73,207	71,410		8,885		8,885		80,295				522	12/25/2035	1.A FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.331% 04/25/35		03/01/2023	Paydown		349,103	349,103	288,555	271,395		77,707		77,707		349,103				2,453	04/25/2035	1.A FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		03/01/2023	Paydown		18,297	18,297	16,942	17,169		1,128		1,128		18,297				155	11/25/2033	1.A FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		03/01/2023	Paydown		13,928	13,928	13,738	13,761		167		167		13,928				128	01/25/2034	1.A FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 5.805% 07/25/45		03/25/2023	Paydown		13,778	13,778	12,572	12,696		1,082		1,082		13,778				84	07/25/2045	1.A FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		03/01/2023	Paydown		90,142	90,142	84,283	87,608		2,533		2,533		90,142				831	07/25/2034	1.A FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		03/01/2023	Paydown		37,721	37,721	36,444	36,587		1,134		1,134		37,721				348	07/25/2034	1.A FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 5.345% 12/25/45		03/27/2023	Paydown		57,159	57,159	51,583	53,142		4,016		4,016		57,159				403	12/25/2045	1.A FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.652% 02/25/37		03/01/2023	Paydown		38,191	38,651	21,898	18,295		20,114		20,114		38,409		(218)	(218)	142	02/25/2037	1.A FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		03/15/2023	Redemption 100.0000		152,810	152,810	152,810	152,810						152,810				915	03/15/2031	1.F
92937E-AF-1	WFRBS 2013-C11 AS SUB 3.311% 03/15/45		01/01/2023	Paydown		12,011,118	12,011,118	11,944,681	12,011,118						12,011,118				17,675	03/15/2045	1.A
92937F-AG-6	WFRBS 2013-C12 B SUB AFC 3.863% 03/15/48		03/01/2023	Paydown		4,075,000	4,075,000	4,103,593	4,067,106		7,894		7,894		4,075,000				29,253	03/15/2048	1.A
92938C-AD-9	WFRBS 2013-C15 A4 AFC SEQ 4.153% 08/15/46		03/01/2023	Paydown		3,731,563	3,731,563	3,852,029	3,733,642		(2,079)		(2,079)		3,731,563				25,975	08/15/2046	1.A
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 4.099% 10/20/35		03/01/2023	Paydown		111,790	111,790	38,262	64,880		46,910		46,910		111,790				763	10/20/2035	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		03/15/2023	Redemption 100.0000		109,029	109,029	109,029	109,029						109,029				1,074	05/15/2032	2.B
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		03/15/2023	Redemption 100.0000		57,113	57,113	58,335	57,638		(525)		(525)		57,113				563	11/15/2031	2.B
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.609% 03/25/37		03/01/2023	Paydown		18,265	18,553	17,625	17,730		810		810		18,540		(275)	(275)	89	03/25/2037	1.A FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 3.868% 01/25/47		03/01/2023	Paydown		29,313	29,313	26,418	26,619		2,694		2,694		29,313				160	01/25/2047	1.A FM
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		03/01/2023	Paydown		11,644	11,644	11,892	11,644						11,644				119	02/25/2033	1.A FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		03/01/2023	Paydown		883	883	896	885		(2)		(2)		883				8	03/25/2033	4.B FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.066% 03/25/35		03/01/2023	Paydown		50,379	50,379	49,095	49,404		975		975		50,379				257	03/25/2035	1.A FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 6.467% 05/25/36		03/01/2023	Paydown		31,789	32,014	3,286	2,518		29,289		29,289		31,807		(18)	(18)	162	05/25/2036	1.A FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 5.165% 04/25/37		03/27/2023	Paydown		23,575	82,533	13,156	13,156		19,817		19,817		32,973		(9,398)	(9,398)	481	04/25/2037	1.A FM
94973V-BA-4	ANTHEM INC SR UNSEC 3.300% 02/15/23		01/15/2023	Maturity		30,000,000	30,000,000	29,227,786	29,996,338		3,662		3,662		30,000,000				495,000	02/15/2023	2.B FE
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		03/10/2023	Redemption 100.0000		592,296	592,296	592,297	592,294		3		3		592,296				7,042	01/10/2024	2.B
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		03/10/2023	Redemption 100.0000		508,900	508,900	484,340	501,403		7,497		7,497		508,900				2,228	08/10/2027	2.B
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		372,044	372,044	372,044	372,044						372,044				28,551	01/30/2030	1.E
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		32,648	32,648	32,648	32,648						32,648				1,450	01/30/2030	1.E
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		262,080	262,080	262,080	262,080						262,080				5,383	01/30/2030	1.E
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		146,198	146,198	146,198	146,198						146,198				4,145	01/30/2030	1.E
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30		01/15/2023	Redemption 100.0000		380,787	380,787	380,787	380,787						380,787				13,614	01/30/2030	1.E
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30		01/15/2023	Redemption 100.0000		665,602	665,602	665,602	665,602						665,602				20,099	09/12/2030	1.D
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		01/17/2023	Redemption 100.0000		232,344	232,344	232,344	232,344						232,344				431	01/15/2029	1.D
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		543,550	543,550	543,550	543,550						543,550				16,242	01/15/2029	1.D
94978#-HL-4	FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30		01/15/2023	Redemption 100.0000		741,677	741,677	741,677	741,677						741,677				22,433	09/12/2030	1.D
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29		01/15/2023	Redemption 100.0000		67,307	67,307	67,307	67,307						67,307				3,291	01/15/2029	1.D
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		115,266	115,266	115,266	115,266						115,266				3,510	01/15/2029	1.D
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		94,198	94,198	94,198	94,198						94,198				2,856	01/15/2029	1.D
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		01/17/2023	Redemption 100.0000		226,620	226,620	226,620	226,620						226,620				6,901	01/15/2029	1.D

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		03/23/2023	Redemption 100.0000		53,482	53,482	53,687	53,547		(65)		(65)		53,482				403	09/21/2027	1.G
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		03/14/2023	Redemption 100.0000		1,261,530	1,261,530	1,261,530	1,261,530						1,261,530				12,489	05/14/2027	1.D
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.564% 12/25/36		03/01/2023	Paydown		20,832	25,269	17,780	18,584		5,515		5,515		24,098		(3,266)	(3,266)	196	12/25/2036	1.A FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.392% 04/25/36		03/01/2023	Paydown		63	89	17	13		54		54		67		(4)	(4)		04/25/2036	1.A FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		03/01/2023	Paydown		39,456	49,296	33,111	32,246		13,649		13,649		45,895		(6,439)	(6,439)	429	06/25/2037	1.A FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		03/01/2023	Paydown		26,783	33,462	15,286	13,232		16,197		16,197		29,429		(2,646)	(2,646)	291	06/25/2037	1.A FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		03/01/2023	Paydown		24,583	30,714	15,592	13,768		13,564		13,564		27,333		(2,750)	(2,750)	267	06/25/2037	1.A FM
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		03/15/2023	Paydown		77,500	77,500	77,487	77,492		8		8		77,500				753	03/15/2048	2.B FE
95058X-AG-3	WENDYS FUNDING LLC SERIES 2019-1A CLASS A2I 144A 3.783% 06/15/49		03/15/2023	Paydown		2,125	2,125	2,090	2,093		32		32		2,125				20	06/15/2049	2.B FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		03/15/2023	Paydown		85,000	85,000	85,000	85,000						85,000				867	06/15/2049	2.B FE
95058X-AK-4	WENDYS FUNDING LLC SERIES 2021-1A CLASS A2I 144A 2.370% 06/15/51		03/15/2023	Paydown		1,475	1,475	1,204	1,204		271		271		1,475				9	06/15/2051	2.B FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		03/15/2023	Paydown		119,613	119,613	114,314	114,545		5,067		5,067		119,613				830	06/15/2051	2.B FE
95058X-AM-0	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2I 144A 4.236% 03/15/52		03/15/2023	Paydown		350	350	302	302		48		48		350				4	03/15/2052	2.B FE
95058X-AP-3	WENDYS FUNDING LLC SERIES 2022-1A CLASS A2II 144A 4.535% 03/15/52		03/15/2023	Paydown		60,625	60,625	60,029	60,030		595		595		60,625				687	03/15/2052	2.B FE
95144#-AA-1	City of New York West Harlem 4.306% 06/15/52		03/15/2023	Redemption 100.0000		75,138	75,138	75,138	75,138						75,138				540	06/15/2052	1.C
96034J-AA-4	WESTGATE RESORTS SERIES 2022-1A CLASS A 144A 1.788% 08/20/36		03/01/2023	Paydown		1,167,388	1,167,388	1,166,218	1,166,228		1,160		1,160		1,167,388				3,445	08/20/2036	1.A FE
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 100.0000		4,350	4,350	4,350	4,350						4,350				(773)	02/05/2023	1.
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 100.0000		(79)	(79)	(79)	(79)						(79)				(1,549)	02/05/2023	1.B
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 0.0000															(393)	02/05/2023	1.C FE
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 0.0000															(793)	02/05/2023	1.C Z
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 02/05/23		02/10/2023	Redemption 0.0000															(390)	02/05/2023	1.G Z
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		03/15/2023	Redemption 100.0000		114,678	114,678	114,678	114,678						114,678				899	05/15/2047	1.E PL
96332H-CF-4	WHIRLPOOL CORP SR UNSEC 3.700% 03/01/23		03/01/2023	Maturity		6,471,000	6,471,000	6,554,306	6,472,895		(1,895)		(1,895)		6,471,000				119,714	03/01/2023	2.B FE
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		03/15/2023	Redemption 100.0000		54,544	54,544	54,544	54,544						54,544				93	07/15/2029	2.B
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		03/15/2023	Redemption 100.0000		37,402	37,402	37,402	37,402						37,402				418	12/15/2032	2.B
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		03/15/2023	Redemption 100.0000		36,259	36,259	36,259	36,259						36,259				407	07/15/2034	2.B
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		03/15/2023	Redemption 100.0000		305,277	305,277	305,277	305,277						305,277				3,369	01/15/2035	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		03/15/2023	Redemption 100.0000		240,207	240,207	242,561	241,596		(1,389)		(1,389)		240,207				2,647	06/15/2037	1.D
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		03/15/2023	Redemption 100.0000		287,506	287,506	289,411	288,400		(894)		(894)		287,506				1,872	07/15/2030	2.B
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		03/15/2023	Redemption 100.0000		830,438	830,438	838,733	833,630		(3,193)		(3,193)		830,438				5,473	09/30/2027	2.B
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		03/31/2023	Redemption 100.0000		388,889	388,889	388,889	388,889						388,889				1,784	12/18/2034	1.F PL
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		03/10/2023	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				6,383	09/10/2045	1.F
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		01/30/2023	Paydown		59,085	59,085	58,263	58,353		732		732		59,085				478	07/30/2051	2.B FE
98978V-AB-9	ZOETIS INC SR UNSEC 3.250% 02/01/23		02/01/2023	Maturity		72,000,000	72,000,000	70,484,483	71,978,605		21,395		21,395		72,000,000				1,170,000	02/01/2023	2.A FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		03/15/2023	Redemption 100.0000		487,901	487,901	490,340	489,495		(1,595)		(1,595)		487,901				4,005	11/15/2037	1.D
G8436*-AA-8	STAR NTS ISSUER 2022-1 6.720% 08/20/37		02/20/2023	Redemption 100.0000		6,061,677	6,061,677	6,059,675	6,059,755		1,923		1,923		6,061,677				154,757	08/20/2037	2.B PL
Z00072-97-7	XCLUSIVE STAFFING ACQUISITION SR-UNSEC 12.000% 02/05/25		01/06/2023	Redemption 100.0000		2,121,000	2,121,000	2,078,580	2,100,406		20,594		20,594		2,121,000				107,790	02/05/2025	5.B GI
Z00074-18-9	Oliver Acquisition LLC 0.000% 01/06/29		02/28/2023	Redemption 100.0000		34,427	34,427	34,427	33,683						34,427				1,334	01/06/2029	4.B Z
218493-AA-2	DENFIELD AMALCO GP I A-SR-UNSEC 4.087% 09/30/34		03/31/2023	Redemption 100.0000		1,341,046	1,341,046	1,353,651	1,340,204					13,447	1,341,046	(12,605)		(12,605)	27,404	09/30/2034	2.A FE
218493-AB-0	DENFIELD AMALCO GP I B-SR-UNSEC 4.087% 06/30/34		01/01/2023	Redemption 100.0000		470,874	470,874	475,598	470,874					4,724	470,874	(4,724)		(4,724)	(7,885)	06/30/2034	2.A FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		01/31/2023	Redemption 100.0000		650,696	650,696	681,076	639,427					41,649	650,696	(30,380)		(30,380)	12,878	01/31/2035	2.B FE
716442-AH-1	SUNCOR ENERGY INC SR UNSEC 5.350% 07/15/33	A	03/24/2023	TENDER SALE															(197)	07/15/2033	2.A FE
767744-AA-3	RITCHIE BROS AUCTIONEERS CO.GUARNT 5.375% 01/15/25	A	03/20/2023	Call 100.0000		20,600,000	20,600,000	20,873,750	20,601,973		(1,973)		(1,973)		20,600,000				753,545	01/15/2025	3.C FE
775109-AW-1	ROGERS COMMUNICATIONS IN CO.GUARNT 3.000% 03/15/23	A	03/15/2023	Maturity		44,700,000	44,700,000	43,244,913	44,664,390		35,610		35,610		44,700,000				670,500	03/15/2023	2.A FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		01/06/2023	Call 100.0000		(1,267,390)	(1,267,390)	(1,289,011)	(1,267,390)					(21,621)	(1,267,390)	21,621		21,621		06/15/2023	5.B GI
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		01/03/2023	Redemption 100.0000		1,930,802	1,930,802	1,982,939	1,930,802					52,136	1,930,802	(52,136)		(52,136)		12/31/2033	2.A PL
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	03/03/2023	Redemption 100.0000		259,274	259,274	259,274	259,274						259,274				7,517	03/03/2024	2.B
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN 4.560% 06/30/51		03/30/2023	Redemption 100.0000		148,013	148,013	157,878	147,920					9,958	148,013	(9,865)		(9,865)	1,687	06/30/2051	2.B PL
00144G-AA-9	AIMCO SERIES 2021-14A CLASS X 144A 5.608% 04/20/34	D	01/21/2023	MORGAN STANLEY & CO. INC.																04/20/2034	1.A FE
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23	D	01/12/2023	Maturity		9,200,000	9,200,000	8,996,750	9,199,146		854		854		9,200,000				166,750	01/12/2023	1.D FE
00653M-AA-9	ADCB FINANCE CAYMAN LTD CO.GUARNT 4.000% 03/29/23	D	03/29/2023	Maturity		10,000,000	10,000,000	9,967,100	9,998,271		1,729		1,729		10,000,000				200,000	03/29/2023	1.F FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	03/22/2023	Redemption 100.0000		232,250	232,250	232,250	232,250						232,250				6,677	03/22/2035	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01538T-AA-3	ALFA DESARROLLO SPA SERIES 144A 4.550% 09/27/51	D	03/27/2023	Redemption 100.0000		48,752	48,752	48,752	48,752						48,752				1,109	09/27/2051	2.C FE
05502V-AA-1	AZURE POWER ENERGY LTD SERIES 144A 3.575% 08/19/26	D	02/19/2023	Redemption 100.0000		226,856	226,856	170,142	170,142						170,142		56,714	56,714	4,206	08/19/2026	3.C FE
05956N-AE-2	BANCO DE CRED E INVER SR UNSEC 4.000% 02/11/23	D	02/11/2023	Maturity		19,650,000	19,650,000	18,879,288	19,638,601		11,399		11,399		19,650,000				393,000	02/11/2023	1.G FE
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC 3.375% 01/18/23	D	01/18/2023	Maturity		2,000,000	2,000,000	1,964,000	1,999,546		454		454		2,000,000				33,750	01/18/2023	2.B FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	01/07/2023	Redemption 100.0000		3,297,454	3,297,454	3,297,454	3,297,454						3,297,454				33,634	04/07/2027	2.A FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL 2018-1-SR-SEC 4.180% 04/07/28	D	01/07/2023	Redemption 100.0000		2,632,647	2,632,647	2,632,647	2,632,647						2,632,647				27,511	04/07/2028	2.A FE
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	03/10/2023	Redemption 100.0000		147,736	147,736	147,736	147,736						147,736				917	06/10/2043	2.C
2027A0-JX-8	COMMONWEALTH BANK AUST SR UNSEC 3.450% 03/16/23	D	03/16/2023	Maturity		8,300,000	8,300,000	8,482,849	8,309,903		(9,903)		(9,903)		8,300,000				143,175	03/16/2023	1.D FE
25156P-BA-0	DEUTSCHE TELEKOM INT FIN CO.GUARNT 3.600% 01/19/27	D	03/09/2023	TENDER SALE		23,151,500	25,000,000	24,968,750	24,985,988		632		632		24,986,620		(1,835,120)	(1,835,120)	585,000	01/19/2027	2.B FE
31574F-AA-5	FIDEICOMISO PA COSTERA SR SEC 6.750% 01/15/34	D	01/15/2023	Redemption 100.0000		559,100	559,100	548,013	552,575		6,525		6,525		559,100				19,079	01/15/2034	3.A FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	03/31/2023	Redemption 100.0000		166,800	166,800	166,800	166,800						166,800				2,452	09/30/2040	1.C FE
43761A-D#-0	HOMESERVE PLC SR-UNSEC 3.340% 08/20/27	D	01/17/2023	Redemption 100.0000		45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				613,725	08/20/2027	2.B
460599-AC-7	INTERNATIONAL GAME TECH SR SEC 6.500% 02/15/25	D	03/16/2023	Call 101.2541		6,863,002	6,778,000	6,795,837	6,781,835		(457)		(457)		6,781,378		(3,378)	(3,378)	343,225	02/15/2025	3.B FE
46614K-AB-2	JER 2005 1A B1 MEZ SEQ CDO-CRE CDO 5.452% 11/20/43	D	01/01/2023	Paydown			10,000,000													11/20/2043	6. FE
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	01/09/2023	Redemption 100.0000		706,165	706,165	706,165	706,165						706,165				9,930	01/08/2027	2.C FE
49989A-AB-5	KOC HOLDING AS SR UNSEC 5.250% 03/15/23	D	03/15/2023	Maturity		8,700,000	8,700,000	8,624,810	8,697,438		2,562		2,562		8,700,000				228,375	03/15/2023	4.C FE
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	03/10/2023	Redemption 100.0000		452,584	452,584	452,584	452,584						452,584				2,340	11/10/2041	1.F
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	01/05/2023	Redemption 100.0000		123,017	123,017	123,017	123,017						123,017				1,338	04/05/2036	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	01/10/2023	Redemption 100.0000		195,233	195,233	195,233	195,233						195,233				2,312	01/10/2033	2.C FE
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	01/10/2023	Redemption 100.0000		149,610	149,610	149,610	149,610						149,610				1,772	04/10/2033	2.C FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	03/15/2023	Paydown		235,935	235,935	235,931	235,933		2		2		235,935				1,105	03/15/2044	2.C
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	03/15/2023	Paydown		395,062	395,062	395,048	395,056		7		7		395,062				3,351	05/15/2043	2.A FE
60688Q-AS-4	MIZUHO BANK LTD CO.GUARNT 3.500% 03/21/23	D	03/21/2023	Maturity		9,000,000	9,000,000	8,993,970	8,999,846		154		154		9,000,000				157,500	03/21/2023	1.F FE
62944B-BG-8	BNG BANK NV SR UNSEC 2.375% 03/16/26	D	01/20/2023	GOLDMAN SACHS & COMPANY		15,987,216	16,800,000	16,734,648	16,777,330		432		432		16,777,762		(790,546)	(790,546)	141,867	03/16/2026	1.A FE
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	01/05/2023	Redemption 100.0000		32	32	32	32						32					12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	01/05/2023	Redemption 100.0000		(38)	(38)	(38)	(38)						(38)					12/31/2033	1.F FE
63883K-AB-1	NATURA COSMETICOS SA SERIES 144A 4.125% 05/03/28	D	01/18/2023	Various		3,745,425	4,625,000	4,625,000	4,625,000						4,625,000		(879,575)	(879,575)	40,806	05/03/2028	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63884W-AA-6	NATURA &CO LUX HLD SARL SERIES 144A 6.000% 04/19/29	D	01/18/2023	Various		6,378,678	7,460,000	7,407,556	7,411,893		329		329		7,412,222		(1,033,545)	(1,033,545)	113,143	04/19/2029	3.B FE
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	01/31/2023	Various		6,195,386	26,604,526	8,338,568	6,501,443						8,338,568		(2,143,182)	(2,143,182)	1,837,125	12/01/2026	6. *
71654Q-CK-6	PETROLEOS MEXICANOS CO.GUARNT 5.350% 02/12/28	D	02/01/2023	GOLDMAN SACHS & COMPANY		1,317,000	1,500,000	1,500,000	1,500,000						1,500,000		(183,000)	(183,000)	38,119	02/12/2028	3.C FE
74435K-AA-3	PRUDENTIAL PLC 3.125% 04/14/30	D	03/03/2023	Various		54,695,254	52,448,000	55,452,559	54,744,051		(48,797)		(48,797)		54,695,254				632,836	04/14/2030	1.F FE
74951P-DF-2	RESIF 2004-C B3 SUB FLT 5.510% 09/10/36	D	03/10/2023	Paydown		4,503	4,503	1,780	290		4,213		4,213		4,503				34	09/10/2036	1.A FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 5.340% 03/10/37	D	03/10/2023	Paydown		3,947	3,947	285	285		3,663		3,663		3,947				30	03/10/2037	1.A FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	03/20/2023	Paydown		181,241	181,241	181,172	181,185		56		56		181,241				137	09/20/2053	1.A FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	03/20/2023	Paydown		17,320	17,320	17,316	17,345		(25)		(25)		17,320				17	09/20/2052	1.A FE
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	01/15/2023	Paydown		3,009,311	3,009,311	3,009,306	3,009,303		8		8		3,009,311				9,948	08/15/2042	2.C FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	03/15/2023	Paydown		209,729	209,729	212,675	211,267		(1,538)		(1,538)		209,729				1,764	03/15/2044	2.B FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	03/15/2023	Paydown		8,592	8,592	8,652	8,619		(27)		(27)		8,592				109	03/15/2044	3.B FE
870674-AA-6	SWEIHAN PV POWER CO PJSC SERIES 144A 3.625% 01/31/49	D	01/31/2023	Redemption 100.0000		392,600	392,600	392,600	392,600						392,600				7,116	01/31/2049	2.A FE
87124V-AD-1	SYDNEY AIRPORT FINANCE SR SEC 3.900% 03/22/23	D	03/22/2023	Various		60,415,000	60,415,000	61,084,576	60,433,510		(18,510)		(18,510)		60,415,000				1,178,093	03/22/2023	2.A FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	03/15/2023	Paydown		122,305	122,305	122,300	122,304		1		1		122,305				752	05/17/2032	2.B FE
90014T-AC-5	TC ZIRAAT BANKASI AS SR UNSEC 5.125% 09/29/23	D	03/29/2023	BNP PARIBAS		6,943,613	6,975,000	6,975,000	6,975,000						6,975,000		(31,388)	(31,388)	179,727	09/29/2023	4.C FE
984848-AK-7	YAPI VE KREDI BANKASI AS SR UNSEC 6.100% 03/16/23	D	03/16/2023	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				213,500	03/16/2023	4.C FE
G2956@-AE-1	ABP ACQUISITIONS UK LTD SR-SEC 4.350% 02/19/23	D	02/19/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				219,917	02/19/2023	2.B
G41205-AA-6	PCCW-HKT CAPITAL NO5 LTD CO.GUARNT 3.750% 03/08/23	D	03/08/2023	Maturity		23,000,000	23,000,000	21,907,490	22,974,234		25,766		25,766		23,000,000				431,250	03/08/2023	2.B FE
G6031#-AB-5	MERSEY LINK LTD Mezzanine Note 8.000% 03/31/43	B	03/30/2023	Redemption 100.0000		667,460	667,460	839,948	747,744		(106,473)		(106,473)	81,575	667,460	(55,386)		(55,386)		03/31/2043	3.A
G9369*-AA-7	SR-SEC SR-SEC 2.900% 03/31/43	B	03/31/2023	Redemption 100.0000		462,430	462,430	496,736	451,543					45,194	462,430	(34,306)		(34,306)	6,755	03/31/2043	2.B FE
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	01/02/2023	Redemption 100.0000		(1,193,705)	(1,193,705)	(1,193,705)	(1,193,705)						(1,193,705)					06/30/2034	2.B PL
P8334#-AA-7	TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC 10.000% 11/16/23	D	03/21/2023	Redemption 100.0000		2,009,253	2,009,253	2,009,253	2,009,253						2,009,253				67,009	11/16/2023	4.C Z
Q1842#-AC-2	BROOKFIELD WA RAIL PTY LTD C-SR-SEC 4.230% 03/27/23	D	03/27/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				317,250	03/27/2023	2.B
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	03/27/2023	Redemption 100.0000		96,964	96,964	111,095	99,395					11,701	96,964	(14,131)		(14,131)	1,182	06/27/2027	2.B FE
Q6568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.870% 09/30/39	B	01/03/2023	Redemption 100.0000		716,604	716,604	814,635	723,512					91,124	716,604	(98,031)		(98,031)	8,809	09/30/2039	2.B Z
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.276% 07/02/40	B	01/03/2023	Redemption 100.0000		750,585	750,585	853,153	757,819					95,334	750,585	(102,568)		(102,568)	9,906	07/02/2040	1.F FE
Q8806@-AA-7	TEC HEDLAND PTY LTD SR-UNSEC 4.070% 06/30/42	B	03/31/2023	Redemption 100.0000		510,760	510,760	542,896	516,460					26,436	510,760	(32,136)		(32,136)	3,776	06/30/2042	2.B PL
X5151*-AE-0	LANDSVIRKJUN SR-UNSEC 4.120% 03/08/23	D	03/08/2023	Maturity		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				329,600	03/08/2023	2.A FE
Y6426N-AA-3	1MDB GLOBAL INVESTMENTS SR UNSEC 4.400% 03/09/23	D	03/09/2023	Maturity		19,000,000	19,000,000	18,582,810	18,987,900		12,100		12,100		19,000,000				418,000	03/09/2023	1.A Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,334,009,472	2,408,516,287	2,346,026,805	2,344,228,283	6,102	4,363,524	642	4,368,984	451,657	2,363,447,415	(424,647)	(29,522,934)	(29,947,581)	36,153,975	XXX	XXX
000000-00-0	MOBILE COMMUNICATIONS AMERICA Delayed Draw Tem Loan 08/05/23		01/05/2023	Redemption 100.0000		19,066	19,066	19,066	19,066						19,066				20	08/05/2023	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	SOLARAY LLC First Amendment Additional Del 09/08/23		01/03/2023	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				216	09/08/2023	3.C PL
000000-00-0	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 09/09/23		03/31/2023	Redemption 100.0000		59,368	59,368	58,784	59,305		63		63		59,368				139	09/09/2023	4.A PL
000000-00-0	RECIPE ACQUISITION CORP SR-UNSEC 09/29/23		01/18/2023	Maturity		(19,367,399)	(19,367,399)	(19,173,725)			(19,367,399)		(19,367,399)		(19,367,399)					09/29/2023	4.A Z
000000-00-0	NONNI'S FOODS-LLC Initial Term Loan 12/01/23		01/03/2023	Redemption 100.0000		19,223	19,223	19,031	19,187		36		36		19,223					12/01/2023	4.B FE
000000-00-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		03/31/2023	Redemption 100.0000		37,500	37,500	37,125	37,397		103		103		37,500				918	01/23/2024	3.A PL
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		02/03/2023	Redemption 100.0000		(21,814)	(21,814)	(21,596)	(21,814)						(21,814)					03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		01/03/2023	Redemption 100.0000		7,392	7,392	7,324	7,374		18		18		7,392					03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Increment DDTL 03/22/24		01/03/2023	Redemption 100.0000		7,426	7,426	7,352	7,370		57		57		7,426				(22)	03/22/2024	3.C PL
000000-00-0	JENSEN HUGHES INC Tenth Amendment Incremental TL 03/22/24		01/03/2023	Redemption 100.0000		7,141	7,141	7,069	7,102		39		39		7,141					03/22/2024	3.C Z
000000-00-0	JENSEN HUGHES INC Term Loan 03/22/24		01/03/2023	Redemption 100.0000		41,011	41,011	40,601	38,140		2,871		2,871		41,011					03/22/2024	3.C PL
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		03/24/2023	No Broker		722,892	722,892	722,892	722,892						722,892					04/08/2024	3.C PL
000000-00-0	BLACKBIRD PURCHASER INC FIRST LIEN INITIAL REVOLVER 04/08/24		03/24/2023	Redemption 100.0000		(37,517)	(37,517)	(37,517)	(37,517)						(37,517)					04/08/2024	4.C Z
000000-00-0	AVETTA LLC Tranche B Term Loan 04/10/24		03/31/2023	Redemption 100.0000		24,066	24,066	23,947	24,033		33		33		24,066				626	04/10/2024	3.B PL
000000-00-0	MERITB2B LLC TERM A LOAN 05/23/24		01/01/2023	Redemption 100.0000		64,048	64,048	63,408	63,645		403		403		64,048					05/23/2024	2.C Z
000000-00-0	GS ACQUISITION INC Revolver 05/25/24		01/28/2023	Redemption 0.0000																05/25/2024	3.B PL
000000-00-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		03/31/2023	Redemption 100.0000		63,718	63,718	63,718	63,718						63,718				1,027	06/18/2024	3.B PL
000000-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		03/31/2023	Redemption 100.0000		43,819	43,819	42,723	43,303		516		516		43,819				6	07/02/2024	4.A PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		01/03/2023	Redemption 100.0000		35,407	35,407	35,230	35,351		55		55		35,407				814	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Second Amend Term Loan 07/16/24		01/03/2023	Redemption 100.0000		41,896	41,896	41,477	41,629		266		266		41,896				963	07/16/2024	3.C PL
000000-00-0	INHANCE TECHNOLOGIES HLDGS LLC Revolver 07/16/24		02/24/2023	Redemption 100.0000		187,500	187,500	185,625	186,227		1,273		1,273		187,500				4,309	07/16/2024	3.C PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		03/16/2023	Redemption 100.0000		2,917,950	2,917,950	2,917,950	2,806,717						2,917,950				61,422	07/24/2024	3.C PL
000000-00-0	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		03/14/2023	Redemption 100.0000		480,000	480,000	480,000	205,714						480,000				(5,245)	08/09/2024	2.C PL
000000-00-0	NEW YOU BARIATRIC GROUP LLC Fifth Amendment Term Loan 08/26/24		01/12/2023	Redemption 100.0000		(208,307)	(208,307)	(206,224)	(208,511)		203		203		(208,307)				522	08/26/2024	2.C Z
000000-00-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		01/01/2023	Redemption 100.0000		4,833	4,833	4,785	4,809		25		25		4,833				109	08/26/2024	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	HEARTLAND LLC Revolver 08/30/24		02/14/2023	Redemption 100.0000		367,347	367,347	365,379	166,069		1,801		1,801		367,347				2,794	08/30/2024	3.A PL
000000-00-0	ORBIT PURCHASER LLC Fourth Incremental Term Loan 10/19/24		01/01/2023	Redemption 100.0000		41,849	41,849	41,431	41,592		257		257		41,849					10/19/2024	2.C PL
000000-00-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		01/01/2023	Redemption 100.0000		9,898	9,898	9,903	9,900		(2)		(2)		9,898					10/21/2024	2.C PL
000000-00-0	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		01/01/2023	Redemption 100.0000		33,938	33,938	33,663	33,838		99		99		33,938					10/21/2024	2.C PL
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		01/12/2023	Redemption 0.0000					(88)		88		88							10/31/2024	3.B Z
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		03/31/2023	Redemption 100.0000		10,737	10,737	10,630	10,649		88		88		10,737				172	10/31/2024	3.B PL
000000-00-0	NMC SKINCARE INTERMEDIATE HOLD 2022 Incremental Term Loan 10/31/24		01/01/2023	Redemption 100.0000		10,737	10,737	10,630	10,649		88		88		10,737					10/31/2024	3.C Z
000000-00-0	COP GNAP HOLLDINGS INC Term Loan B 11/01/24		01/01/2023	Redemption 100.0000		28,523	28,523	28,238	28,309		214		214		28,523					11/01/2024	3.A Z
000000-00-0	MIDLAND INDUSTRIES LLC Incremental Term Loan 11/02/24		03/31/2023	Redemption 100.0000		311,707	311,707	308,590	309,649		2,058		2,058		311,707				7,521	11/02/2024	2.C PL
000000-00-0	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		03/31/2023	Redemption 100.0000		62,500	62,500	61,875	62,287		213		213		62,500				1,419	12/05/2024	3.A PL
000000-00-0	LRN CORP Revolver 12/17/24		03/22/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				26,282	12/17/2024	3.C PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		01/01/2023	Redemption 100.0000		9,572	9,572	9,333	9,442		130		130		9,572				(66)	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		01/01/2023	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				(106)	12/18/2024	3.B PL
000000-00-0	TRANSPORTATION INSIGHT LLC 2020 Incremental DDTL 12/18/24		01/01/2023	Redemption 100.0000		4,467	4,467	4,355	4,397		69		69		4,467					12/18/2024	3.B PL
000000-00-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		54,136	54,136	53,594	53,836		300		300		54,136				1,299	12/24/2024	2.A PL
000000-00-0	CDI ACQUISITIONCO INC 02-2022 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		40,495	40,495	40,090	40,199		295		295		40,495				788	12/24/2024	2.A PL
000000-00-0	CDI ACQUISITIONCO iNC 2021 Incremental Term Loan 12/24/24		03/31/2023	Redemption 100.0000		13,295	13,295	13,162	13,209		86		86		13,295				259	12/24/2024	2.A PL
000000-00-0	VPET USA LLC Revolver 12/31/24		01/27/2023	Redemption 100.0000		528,057	528,057	526,118	526,388		1,669		1,669		528,057				1,767	12/31/2024	3.A PL
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		03/31/2023	Redemption 100.0000		20,340	20,340	20,137	20,241		100		100		20,340				547	01/23/2025	3.A PL
000000-00-0	LIQUI-BOX HLDGS INC Revolver 02/26/25		02/01/2023	Redemption 100.0000		5,195,973	5,195,973	5,190,489	5,193,125		2,848		2,848		5,195,973				368,643	02/26/2025	5.A FE
000000-00-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		01/05/2023	Redemption 100.0000		9,632	9,632	9,584	9,603		29		29		9,632				2	03/04/2025	3.A PL
000000-00-0	BEACON ORTHOPAEDIC PARTNES MSO Delayed Draw Tem Loan 03/31/25		01/01/2023	Tax Free Exchange		3,531,316	3,531,316	3,531,316	3,531,316						3,531,316					03/31/2025	2.C PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 9 Incremental Term Loa 05/02/25		01/03/2023	Redemption 100.0000		750	750	742	744		6		6		750					05/02/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 7 Incremental Term Loa 05/03/25		01/03/2023	Redemption 100.0000		3,520	3,520	3,485	3,495		25		25		3,520				(30)	05/03/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 8 Incremental TermLoan 05/03/25		01/03/2023	Redemption 100.0000		1,263	1,263	1,250	1,253		10		10		1,263					05/03/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		01/03/2023	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				443	05/05/2025	3.A PL
000000-00-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		01/03/2023	Redemption 100.0000		1,017	1,017	1,006	1,010		6		6		1,017				26	05/05/2025	3.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		03/23/2023	Redemption 100.0000		(21,500)	(21,500)	(21,285)	(21,511)		11		11		(21,500)					06/06/2025	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO DELAYED DRAW 06/06/25		01/01/2023	Redemption 100.0000		21,500	21,500	21,178	21,213		287		287		21,500				(215)	06/06/2025	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		03/31/2023	Redemption 100.0000		2,121	2,121	2,099	2,110		11		11		2,121				434	06/06/2025	4.A PL
000000-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		03/31/2023	Redemption 100.0000		24,569	24,569	24,323	24,443		126		126		24,569				658	06/06/2025	4.A PL
000000-00-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		01/03/2023	Redemption 100.0000		34,611	34,611	34,265	34,396		216		216		34,611					07/08/2025	2.B PL
000000-00-0	ONS MSO LLC 2022-1 Incremental Term Loan 07/08/25		01/03/2023	Redemption 100.0000		16,442	16,442	16,277	16,306		136		136		16,442					07/08/2025	2.B Z
000000-00-0	ONS MSO LLC First Lien Initial Term Loan 07/08/25		01/03/2023	Redemption 100.0000		25,000	25,000	24,750	24,878		122		122		25,000					07/08/2025	2.B PL
000000-00-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		01/01/2023	Redemption 100.0000		140,450	140,450	139,229	139,700		750		750		140,450				3,240	07/31/2025	3.C PL
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Incr TL B 07/31/25		01/03/2023	Redemption 100.0000		36,563	36,563	36,197	36,220		342		342		36,563					07/31/2025	5.B GI
000000-00-0	DILIGENT CORPORATION New Revolver 08/04/25		01/04/2023	Redemption 100.0000		160,925	160,925	158,402	158,761		2,164		2,164		160,925				815	08/04/2025	3.C PL
000000-00-0	DILIGENT CORPORATION Dollar Delayed Draw TermLoan 3 08/04/25		01/01/2023	Redemption 100.0000		3,927	3,927	3,927	3,927						3,927				(16)	08/04/2025	3.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 6 Delayed Draw Te 08/27/25		01/01/2023	Redemption 100.0000		36,506	36,506	36,220	36,281		225		225		36,506				1	08/27/2025	3.C PL
000000-00-0	HEARTLAND LLC Sixth Amendment Delayed Draw T 08/30/25		01/04/2023	Redemption 100.0000		17,727	17,727	17,550	17,591		136		136		17,727				(58)	08/30/2025	3.A PL
000000-00-0	APEX SERIVCE PARTNERS Fifteenth Amendment Inc DDTL B 08/31/25		01/03/2023	Redemption 100.0000		36,563	36,563	36,380	36,375		187		187		36,563					08/31/2025	5.B GI
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		01/01/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688					09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		01/01/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				145	09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		03/31/2023	Redemption 100.0000		6,688	6,688	6,621	6,653		35		35		6,688				153	09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		03/31/2023	Redemption 100.0000		20,364	20,364	20,239	20,270		93		93		20,364				507	09/23/2025	2.B PL
000000-00-0	J. KNIPPER AND CO INC Term Loan 10/01/25		01/01/2023	Redemption 100.0000		72,161	72,161	71,875	71,975		185		185		72,161				904	10/01/2025	3.A Z
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		02/13/2023	Redemption 100.0000		12,177,871	12,177,871	12,109,369	12,118,872		58,999		58,999		12,177,871				22,802	10/31/2025	2.C PL
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		03/30/2023	Redemption 100.0000		399,468	399,468	395,492	396,886		2,582		2,582		399,468				14,575	10/31/2025	2.C PL

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		01/01/2023	Redemption 100.0000		75,693	75,693	74,940	75,204		489		489		75,693				1,571	10/31/2025	4.C
000000-00-0	SAPPHIRE TELECOM INC Initial Term Loan 11/20/25		01/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,741		259		259		50,000				1	11/20/2025	3.B PL
000000-00-0	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		03/31/2023	Redemption 100.0000		64,286	64,286	63,643	63,910		376		376		64,286				692	12/09/2025	2.B PL
000000-00-0	IVEX HOLDCO INC First Amendment Term Loan 12/17/25		03/01/2023	Redemption 100.0000		13,602	13,602	13,466	13,499		102		102		13,602				309	12/17/2025	3.A PL
000000-00-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		03/01/2023	Redemption 100.0000		14,500	14,500	14,355	14,402		98		98		14,500				330	12/17/2025	3.A PL
000000-00-0	VPET USA LLC Second Amendment Term Loan 12/31/25		01/01/2023	Redemption 100.0000		3,987	3,987	3,947	3,955		32		32		3,987				15	12/31/2025	3.A PL
000000-00-0	VPET USA LLC First Amendment Term Loan 12/31/25		01/01/2023	Redemption 100.0000		20,614	20,614	20,408	20,462		152		152		20,614				79	12/31/2025	3.A PL
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		03/31/2023	Redemption 100.0000		7,978	7,978	7,899	7,927		52		52		7,978				187	01/10/2026	3.C PL
000000-00-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		01/01/2023	Redemption 100.0000		7,978	7,978	7,899	7,927		52		52		7,978					01/10/2026	4.C
000000-00-0	SUMMIT BUYER LLC Incremental Revolver A-2 Loan 01/14/26		02/23/2023	Redemption 100.0000		525,532	525,532	522,757			2,775		2,775		525,532					01/14/2026	3.A PL
000000-00-0	SUMMIT BUYER LLC Incremental DDTL Tranche A-2 L 01/14/26		03/31/2023	Redemption 100.0000		42,069	42,069	41,839	41,885		184		184		42,069				3,086	01/14/2026	3.A PL
000000-00-0	CLARUS GLASSBOARDS LLC REVOLVING LOAN 01/16/26		02/06/2023	Redemption 100.0000		178,209	178,209	172,863			5,346		5,346		178,209					01/16/2026	4.B Z
000000-00-0	FORTUNE INTERNATIONAL LLC Tranche 2 Delayed Draw Term Lo 01/17/26		01/01/2023	Redemption 100.0000		21,987	21,987	21,987	21,987						21,987				400	01/17/2026	2.C PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		03/02/2023	No Broker		6,643,708	6,710,816	6,643,708	6,646,023		(2,315)		(2,315)		6,643,708					04/01/2026	3.A PL
000000-00-0	ARCH CUTTING TOOLS CORP Amendment No 4 Delayed Draw Te 04/01/26		01/07/2023	Redemption 100.0000		57,229	57,229	57,069	40,149		410		410		57,229				(261)	04/01/2026	3.A PL
000000-00-0	WORLD INSURANCE ASSOCIATES LLC Second Amendment Term Loan 04/01/26		03/31/2023	Redemption 100.0000		13,799	13,799	13,661	13,687		112		112		13,799				360	04/01/2026	3.A PL
000000-00-0	BLACKBIRD PURCHASER INC First Lien Initial Term Loan 04/08/26		01/01/2023	Redemption 100.0000		37,517	37,517	37,517	37,517						37,517				(444)	04/08/2026	3.C PL
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		01/01/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803					05/17/2026	3.A PL
000000-00-0	SIMITREE ACQUISITION LLC DELAYED DRAW 05/17/26		03/31/2023	Redemption 100.0000		2,403	2,403	2,379	2,379		25		25		2,403				70	05/17/2026	3.A PL
000000-00-0	SIMITREE ACQUISITION LLC First Amendment Term Loan 05/17/26		03/31/2023	Redemption 100.0000		14,803	14,803	14,655	14,680		124		124		14,803				42	05/17/2026	3.A PL
000000-00-0	GS ACQUISITION INC Initial Term Loan 05/22/26		01/01/2023	Redemption 100.0000		66,764	66,764	66,198	65,916		462		462		66,764				1,191	05/22/2026	3.B PL
000000-00-0	GS ACQUISITION INC Sixth Supplemental Delayed Dra 05/22/26		01/01/2023	Tax Free Exchange		150,542	150,917	150,540	150,501		41		41		150,542					05/22/2026	3.B PL
000000-00-0	ARGANO LLC Delayed Draw Term Loan 06/10/26		01/03/2023	Redemption 100.0000		15,291	15,291	15,291	15,291						15,291				136	06/10/2026	3.A PL
000000-00-0	ARGANO LLC Initial Term Loan 06/10/26		01/03/2023	Redemption 100.0000		34,709	34,709	34,362	34,446		263		263		34,709				309	06/10/2026	3.A PL

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	ARGANO LLC First Amendment Delayed Draw T 06/10/26		01/03/2023	Redemption 100.0000		17,809	17,809	17,808	17,808		1		1		17,809				108	06/10/2026	3.A PL
000000-00-0	ITS BUYER INC First Amendment Term Loan 06/14/26		01/25/2023	Redemption 100.0000		(68,468)	(68,468)	(67,784)	(68,468)						(68,468)					06/14/2026	2.A Z
000000-00-0	ITS BUYER INC Initial Term Loan 06/14/26		01/01/2023	Redemption 100.0000		67,099	67,099	66,428	66,587		512		512		67,099				(1,641)	06/14/2026	2.B PL
000000-00-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		01/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,623		377		377		50,000				1	06/26/2026	3.B PL
000000-00-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		03/31/2023	Redemption 100.0000		20,000	20,000	19,800	19,881		119		119		20,000				755	07/24/2026	3.C PL
000000-00-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		02/11/2023	Redemption 100.0000		(6,161)	(6,161)	(6,161)	(6,161)						(6,161)					08/08/2026	3.B PL
000000-00-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		01/01/2023	Redemption 100.0000		6,161	6,161	6,130	6,143		18		18		6,161					08/08/2026	3.B PL
000000-00-0	JARROW FORMALS INC Initial Term Loan 08/31/26		03/31/2023	Redemption 100.0000		223,380	223,380	220,588	218,985		4,396		4,396		223,380				6,678	08/31/2026	3.A PL
000000-00-0	GABRIEL PATNERS LLC Second Amendment Incremental T 09/21/26		01/01/2023	Redemption 100.0000		1,893	1,893	1,874	1,878		15		15		1,893				16	09/21/2026	2.C PL
000000-00-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		01/01/2023	Redemption 100.0000		10,809	10,809	10,701	10,725		84		84		10,809				(174)	09/21/2026	2.C PL
000000-00-0	POWERGRID SERVICES ACQUISITION Revolver 09/21/26		03/03/2023	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000					09/21/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		01/01/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				112	09/24/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		03/31/2023	Redemption 100.0000		3,125	3,125	3,094	3,100		25		25		3,125				200	09/24/2026	2.C PL
000000-00-0	CORNERSTONE ADVISORS OF ARIZON Incremental Term Loan 09/24/26		03/31/2023	Redemption 100.0000		5,401	5,401	5,347	5,356		45		45		5,401				239	09/24/2026	2.C PL
000000-00-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		01/01/2023	Redemption 100.0000		45,210	45,210	44,616	44,782		428		428		45,210				68	09/30/2026	3.C PL
000000-00-0	BULLHORN INC Revolving Loan 09/30/26		01/19/2023	Redemption 100.0000		3,092,074	3,092,074	3,071,203	3,072,888		19,186		19,186		3,092,074				73,660	09/30/2026	3.C PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 IV Term Loan 10/07/26		03/31/2023	Redemption 100.0000		24,250	24,250	23,644	23,637		613		613		24,250				1,616	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC 2022 Term Loan 10/07/26		03/31/2023	Redemption 100.0000		7,354	7,354	7,280	7,287		66		66		7,354				397	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw III Term Loan 10/07/26		03/31/2023	Redemption 100.0000		11,340	11,340	11,259	11,262		78		78		11,340				617	10/07/2026	2.B PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC New Term Loan A (2022) 10/07/26		03/31/2023	Redemption 100.0000		54,598	54,598	54,047	54,103		495		495		54,598				2,951	10/07/2026	2.B PL
000000-00-0	AFC-DELL HOLDING CORP Revolver 10/09/26		01/31/2023	Redemption 100.0000		200,000	200,000	199,753	199,758		242		242		200,000				(782)	10/09/2026	3.B PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		03/23/2023	Redemption 100.0000		1,367,041	1,367,041	1,362,218	1,284,318		4,822		4,822		1,367,041				6,105	10/18/2026	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		01/01/2023	Redemption 100.0000		31,131	31,131	30,820	30,886		245		245		31,131					10/19/2026	4.B
000000-00-0	W2O HOLDINGS INC Term Loan 10/21/26		01/01/2023	Redemption 100.0000		11,618	11,618	11,609	11,611		7		7		11,618				(25)	10/21/2026	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	W2O HOLDINGS INC Term Loan 10/21/26		03/31/2023	Redemption 100.0000		31,370	31,370	31,362	10,424		7		7		31,370				462	10/21/2026	3.C PL
000000-00-0	W2O HOLDINGS INC 2020 Incremental DDTL 10/21/26		03/06/2023	Tax Free Exchange		9,017,182	9,017,182	9,017,182							9,017,182					10/21/2026	2.B PL
000000-00-0	AROTECH CORPORATION Delayed Draw Term Loan 10/22/26		03/31/2023	Redemption 100.0000		2,196	2,196	2,179	2,182		14		14		2,196				108	10/22/2026	3.B PL
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/01/2023	DIRECT		5,842	5,842	5,725	4,167		(955)		(955)		3,212		2,630	2,630		10/30/2026	2.C PL
000000-00-0	NEW ERA TECHNOLOGY INC REVOLVING LOAN 10/30/26		01/12/2023	No Broker		339,386	346,312	339,386	332,307		7,079		7,079		339,386					10/30/2026	3.A PL
000000-00-0	NEW ERA TECHNOLOGY INC First Amendment Delayed Draw T 10/30/26		03/31/2023	Redemption 100.0000		179,450	179,450	176,673	176,834		2,615		2,615		179,450				2,897	10/30/2026	2.C Z
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		01/01/2023	Redemption 100.0000		23,383	23,383	22,978	19,568		3,814		3,814		23,383				(26)	10/30/2026	3.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		01/01/2023	Redemption 100.0000		18,863	18,863	18,485	18,575		287		287		18,863				1	10/30/2026	3.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Initial Term Loan 10/30/26		03/31/2023	Redemption 100.0000		701	701	687	690		11		11		701				22	10/30/2026	4.A PL
000000-00-0	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		03/31/2023	Redemption 100.0000		19,205	19,205	18,873	16,072		3,133		3,133		19,205				574	10/30/2026	4.A PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		03/31/2023	Redemption 100.0000		96,131	96,131	95,169	95,455		675		675		96,131				1,243	11/02/2026	2.C PL
000000-00-0	IVEX HOLDCO INC Scond Amendment Incremental TL 11/02/26		03/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,794		206		206		25,000				568	11/02/2026	3.A PL
000000-00-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		03/31/2023	Redemption 100.0000		125,000	125,000	123,438	123,882		1,118		1,118		125,000				1,639	11/05/2026	3.A PL
000000-00-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		03/31/2023	Redemption 100.0000		22,641	22,641	22,414	22,479		162		162		22,641				520	11/18/2026	2.C PL
000000-00-0	JAGUARBARROW LLC REVOLVER 12/01/26		01/01/2023	Redemption 100.0000		2,387	2,387	2,387	2,387						2,387				(8)	12/01/2026	2.C PL
000000-00-0	JAGUAR BARROWER LLC Initial Term Loan 12/01/26		01/01/2023	Redemption 100.0000		62,500	62,500	61,689	61,882		592		592		62,500				(1,403)	12/01/2026	2.C PL
000000-00-0	JAGUARBARROW LLC REVOLVER 12/01/26		02/16/2023	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				(11,228)	12/01/2026	3.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		01/04/2023	Redemption 100.0000		345,395	345,395	344,947	344,963		431		431		345,395				308	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		01/01/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				1	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		01/01/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				2	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		01/01/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140					12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Revolver 12/09/26		01/30/2023	Redemption 100.0000		345,395	345,395	344,962	317,144		418		418		345,395				283	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC 2021 Delayed Draw Term Loan 12/09/26		03/31/2023	Redemption 100.0000		1,140	1,140	1,134	1,135		5		5		1,140				31	12/09/2026	4.A PL
000000-00-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		03/31/2023	Redemption 100.0000		29,992	29,992	29,841	29,871		121		121		29,992				807	12/09/2026	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		03/31/2023	Redemption 100.0000		74,766	74,766	74,019	74,211		555		555		74,766				3	12/09/2026	4.A PL
000000-00-0	HELIOS BUYER INC 2021 INCREMENTAL DELAYED DRAW 12/15/26		01/01/2023	Redemption 100.0000		13,726	13,726	13,658	13,665		61		61		13,726				139	12/15/2026	3.A PL
000000-00-0	HEARTLAND HOME SERVICES INC 2022 DDTL 12/15/26		01/01/2023	Redemption 100.0000		32,937	32,937	32,724	32,738		199		199		32,937					12/15/2026	3.A PL
000000-00-0	HELIOS BUYER INC Term Loan 12/15/26		01/01/2023	Redemption 100.0000		55,620	55,620	55,064	55,205		416		416		55,620				467	12/15/2026	4.B PL
000000-00-0	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		01/01/2023	Redemption 100.0000		27,859	27,859	27,859	27,859						27,859					12/15/2026	4.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		01/01/2023	Redemption 100.0000		407	407	403	404		4		4		407				(2)	12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		03/31/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732					12/16/2026	3.B PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC Term Loan 12/16/26		01/01/2023	Redemption 100.0000		40,087	40,087	39,686	39,789		297		297		40,087				(324)	12/16/2026	4.C
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC DELAYED DRAW TERM LOAN 12/16/26		01/01/2023	Redemption 100.0000		16,732	16,732	16,565	16,732						16,732					12/16/2026	4.C
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		02/28/2023	Redemption 100.0000		830,189	830,189	822,666	469,828		7,385		7,385		830,189				14,644	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Amendment No1 Incremental Term 12/22/26		03/06/2023	Redemption 100.0000		1,898,999	1,898,999	1,875,262	1,878,822		20,177		20,177		1,898,999				(12,507)	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Initial Term Loan 12/22/26		03/06/2023	Redemption 100.0000		1,575,855	1,575,855	1,552,217	1,558,375		17,480		17,480		1,575,855				25,698	12/22/2026	2.B PL
000000-00-0	PRIME BUYER LLC Revolver 12/22/26		03/20/2023	Redemption 100.0000		1,660,377	1,660,377	1,645,333	939,656		14,771		14,771		1,660,377				31,892	12/22/2026	2.B PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		03/31/2023	Redemption 100.0000		937,500	937,500	928,378	928,984		8,516		8,516		937,500				49,065	12/29/2026	3.A PL
000000-00-0	MARKET PERFORMANCE GROUP HOLDI First Amendment Term Loan 12/29/26		03/31/2023	Redemption 100.0000		18,000	18,000	17,820	17,846		154		154		18,000				327	12/29/2026	3.A Z
000000-00-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		03/31/2023	Redemption 100.0000		65,625	65,625	64,969	65,131		494		494		65,625				1,104	12/29/2026	3.A PL
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK Second Amendment Incr Revolver 12/30/26		02/28/2023	Redemption 100.0000		4,616,218	4,616,218	4,598,599	4,599,405		16,813		16,813		4,616,218				32,972	12/30/2026	3.A PL
000000-00-0	INTEGRITY MARKETING ACQUISITIO Amendment No 4 Delayed Draw Te 02/05/27		01/01/2023	Redemption 100.0000		14,233	14,233	14,019	14,058		175		175		14,233				9	02/05/2027	3.C PL
000000-00-0	LIQUI-BOX HLDGS INC First Amendment Term Loan 02/26/27		02/01/2023	Redemption 100.0000		3,473,070	3,473,070	3,368,878	3,386,776		86,295		86,295		3,473,070				28,472	02/26/2027	5.A Z
000000-00-0	80/20 LLC Term Loan 03/01/27		01/03/2023	Redemption 100.0000		50,142	50,142	49,640	49,747		395		395		50,142				1,088	03/01/2027	2.C PL
000000-00-0	ROHRER CORPORATION Term Loan 03/15/27		01/03/2023	Redemption 100.0000		50,000	50,000	49,500	49,600		400		400		50,000				1,177	03/15/2027	3.A PL
000000-00-0	THAYER POWER & COMMUNICATION L 2022 Incremental Term Loan 03/26/27		01/01/2023	Redemption 100.0000		23,454	23,454	23,219	23,229		225		225		23,454				523	03/26/2027	2.B Z
000000-00-0	TRANSYSTEMS CORPORATION INITIAL TERM LOAN 03/31/27		01/03/2023	Redemption 100.0000		56,579	56,579	56,013	56,118		461		461		56,579					03/31/2027	3.A PL
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		01/01/2023	Redemption 100.0000		9,152	9,152	9,060	9,066		85		85		9,152				53	04/09/2027	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		01/01/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				64	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		03/31/2023	Redemption 100.0000		72,723	72,723	71,996	72,131		592		592		72,723				372	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP Delayed Draw Term Loan 04/09/27		03/31/2023	Redemption 100.0000		15,079	15,079	14,929	11,830		3,249		3,249		15,079				72	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP First Amendment Delayed Draw 04/09/27		03/31/2023	Redemption 100.0000		10,925	10,925	10,815	10,823		102		102		10,925				446	04/09/2027	3.B PL
000000-00-0	REVALIZE INC REVOLVER 04/15/27		01/01/2023	Redemption 100.0000		851,000	851,000	842,490	842,901		8,099		8,099		851,000				7,379	04/15/2027	3.A PL
000000-00-0	REVALIZE INC Tranche 2 Delayed Draw Term Lo 04/15/27		01/01/2023	Redemption 100.0000		16,729	16,729	16,666	16,729						16,729					04/15/2027	3.A PL
000000-00-0	REVALIZE INC TRANCHE 3 DELAYED DRAW TL 04/15/27		01/01/2023	Redemption 100.0000		3,424	3,424	3,390	3,394		29		29		3,424					04/15/2027	3.A PL
000000-00-0	WATERMILL EXPRESS LLC Delayed Draw Term Loan 04/20/27		02/21/2023	Redemption 100.0000		2,696	2,696	2,669	2,668		27		27		2,696					04/20/2027	3.B PL
000000-00-0	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		03/31/2023	Redemption 100.0000		524,936	524,936	519,686	520,654		4,282		4,282		524,936				13,574	04/20/2027	3.B PL
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		01/01/2023	Redemption 100.0000		48,177	48,177	47,695	47,799		378		378		48,177				12	04/30/2027	3.B Z
000000-00-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		03/31/2023	Redemption 100.0000		48,177	48,177	47,695	47,799		378		378		48,177				1,203	04/30/2027	3.B PL
000000-00-0	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		03/31/2023	Redemption 100.0000		52,863	52,863	52,334	52,416		447		447		52,863				1,296	05/28/2027	3.A PL
000000-00-0	VRC COMPANIES LLC First Amendment Term Loan 06/29/27		01/01/2023	Redemption 100.0000		5,542	5,542	5,459	5,462		80		80		5,542					06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC First Amendment Delayed Draw T 06/29/27		01/01/2023	Redemption 100.0000		953	953	939	939		14		14		953					06/29/2027	3.B Z
000000-00-0	VRC COMPANIES LLC Closing Date Term Loan 06/29/27		03/31/2023	Redemption 100.0000		35,316	35,316	34,794	29,488		811		811		35,316				1,102	06/29/2027	4.C PL
000000-00-0	VRC COMPANIES LLC Initial Delayed Draw Term Loan 06/29/27		01/01/2023	Tax Free Exchange		1,916,897	1,942,957	1,913,813	1,916,361		536		536		1,916,897					06/29/2027	4.C PL
000000-00-0	MC GROUP VENTURES CORPORATION Delayed Draw Term Loan 06/30/27		03/31/2023	Redemption 100.0000		24,852	24,852	24,604	24,628		224		224		24,852				654	06/30/2027	3.A PL
000000-00-0	MC GROUP VENTURES CORPORATION Initial Term Loan 06/30/27		03/31/2023	Redemption 100.0000		47,908	47,908	47,429	47,503		405		405		47,908				1,646	06/30/2027	3.A PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Delayed Draw Tem Loan 07/16/27		03/31/2023	Redemption 100.0000		770	770	762	277		8		8		770				5	07/16/2027	3.B PL
000000-00-0	NORTH HAVEN STACK BUYER LLC Term Loan 07/16/27		03/31/2023	Redemption 100.0000		1,661	1,661	1,645	1,647		14		14		1,661				15	07/16/2027	3.B PL
000000-00-0	WSC HOLDING MIDCO LLC Initial Delayed Draw Term Loan 07/30/27		01/20/2023	Redemption 100.0000		10,483,497	10,483,497	10,378,662	10,380,509		102,989		102,989		10,483,497					07/30/2027	3.A Z
000000-00-0	WSC HOLDING MIDCO LLC Term Loan 07/30/27		01/20/2023	Redemption 100.0000		26,290,298	26,290,298	26,027,395	26,046,003		244,294		244,294		26,290,298				270,228	07/30/2027	3.A Z
000000-00-0	BOUNTEOUS INC 2021 Incremental Term Loan 08/02/27		03/31/2023	Redemption 100.0000		9,714	9,714	9,616	9,631		83		83		9,714				396	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS INC Initial Term Loan 08/02/27		03/31/2023	Redemption 100.0000		20,823	20,823	20,614	20,648		175		175		20,823				849	08/02/2027	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	CVI PARENT INC Term Loan 08/12/27		01/01/2023	Redemption 100.0000		9,842	9,842	9,743	9,758		83		83		9,842				70	08/12/2027	3.A PL
000000-00-0	CORPORATE VISIONS INC First Amendment Incremental Te 08/12/27		01/01/2023	Redemption 100.0000		25,567	25,567	25,191	25,216		351		351		25,567				160	08/12/2027	3.A Z
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Term Loan 08/13/27		01/01/2023	Redemption 100.0000		79,025	79,025	77,840	78,021		1,004		1,004		79,025				2,032	08/13/2027	3.A PL
000000-00-0	ULTIMATE BAKED GOODS MIDCO LLC Revolver 08/13/27		02/03/2023	Redemption 100.0000		3,513,513	3,513,513	3,464,098	3,246,149		267,364		267,364		3,513,513				144,051	08/13/2027	3.A PL
000000-00-0	MIDWEST EYE SERVICES LLC Initial Term Loan 08/20/27		03/31/2023	Redemption 100.0000		44,958	44,958	44,508	44,575		383		383		44,958				1,018	08/20/2027	3.A PL
000000-00-0	WHITSONS HOLDING GROUP LLC TERM 08/27/27		03/31/2023	Redemption 100.0000		5,076,308	5,076,308	5,012,854	5,076,308						5,076,308					08/27/2027	2.C PL
000000-00-0	WHITSONS HOLDING GROUP LLC DELAYED DRAW 08/27/27		03/31/2023	Redemption 100.0000		5,877	5,877	5,803	5,807		70		70		5,877				150	08/27/2027	2.C PL
000000-00-0	Long Term Care Group Inc TERM 09/08/27		01/01/2023	Redemption 100.0000		24,894	24,894	24,645	24,685		209		209		24,894					09/08/2027	3.A PL
000000-00-0	ACP TARA HOLDINGS INC Initial Term Loan 09/10/27		03/31/2023	Redemption 100.0000		68,032	68,032	67,351	67,462		569		569		68,032				571	09/10/2027	3.A PL
000000-00-0	THE CADMUS GROUP LLC DELAYED DRAW 09/14/27		01/01/2023	Redemption 100.0000		25,232	25,232	25,039	25,035		196		196		25,232					09/14/2027	2.B PL
000000-00-0	THE CADMUS GROUP LLC INITIAL TERM LOAN 09/14/27		02/16/2023	Redemption 100.0000		28,815,600	28,815,600	28,527,444	28,573,484		242,116		242,116		28,815,600				976,827	09/14/2027	2.B PL
000000-00-0	THE CADMUS GROUP LLC REVOLVER 09/14/27		02/16/2023	Redemption 100.0000		4,000,000	4,000,000	3,966,850	3,471,661		32,305		32,305		4,000,000				83,331	09/14/2027	2.B PL
000000-00-0	THE CADMUS GROUP LLC DELAYED DRAW 09/14/27		02/16/2023	Redemption 100.0000		10,061,502	10,061,502	9,984,780	9,983,187		78,315		78,315		10,061,502				297,027	09/14/2027	2.B PL
000000-00-0	SUMMIT BUYER LLC INCREMENTAL TRANCHE A-3 LOAN 09/17/27		03/31/2023	Redemption 100.0000		19,920	19,920	19,721	19,752		169		169		19,920				354	09/17/2027	3.A PL
000000-00-0	BOARDWALK BUYER LLC Initial Term Loan 09/28/27		03/31/2023	Redemption 100.0000		89,762	89,762	88,864	88,997		765		765		89,762				2,174	09/28/2027	3.A PL
000000-00-0	STANTON CARPET INTERMEDIATE TERM 10/01/27		01/01/2023	Redemption 100.0000		62,623	62,623	61,997	62,623						62,623					10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS TERM 10/01/27		01/01/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358					10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS INITIAL DDTL COMMITMENT 10/01/27		03/31/2023	Redemption 100.0000		28,557	28,557	28,271	24,226		278		278		28,557				214	10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS TERM 10/01/27		03/31/2023	Redemption 100.0000		23,358	23,358	23,125	23,358						23,358					10/01/2027	3.A PL
000000-00-0	LAMARK MEDIA GROUP LLC REVOLVER 10/14/27		01/01/2023	Redemption 100.0000		5,488	5,488	5,433	5,440		48		48		5,488				120	10/14/2027	3.A PL
000000-00-0	BRIGHTSIGN LLC TERM LOAN 10/14/27		03/31/2023	Redemption 100.0000		107,754	107,754	106,677	106,819		935		935		107,754				2,855	10/14/2027	3.A PL
000000-00-0	PATRIOT MMG BUYER Term Loan 10/15/27		03/31/2023	Redemption 100.0000		28,322	28,322	28,039	28,049		273		273		28,322				747	10/15/2027	2.C PL
000000-00-0	BRADSHAW INTERNATIONAL INC Initial Term Loan 10/21/27		03/31/2023	Redemption 100.0000		91,209	91,209	88,929	89,230		1,979		1,979		91,209				2,382	10/21/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		02/28/2023	Redemption 100.0000		2,157,355	2,157,355	2,135,781	2,138,457		18,898		18,898		2,157,355				51,049	10/29/2027	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS REVOLVER 10/29/27		02/28/2023	Redemption 100.0000		1,272,150	1,272,150	1,264,062	433,068		7,872		7,872		1,272,150				6,456	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2021 Incremental Term Loan 10/29/27		03/31/2023	Redemption 100.0000		114,270	114,270	113,127	113,256		1,014		1,014		114,270				3,087	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS 2022-A Incremental Term Loan 10/29/27		03/31/2023	Redemption 100.0000		9,650	9,650	9,553	9,559		90		90		9,650				231	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS DELAYED DRAW TERM 10/29/27		03/31/2023	Redemption 100.0000		34,699	34,699	34,699	34,699						34,699				641	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOGOGY SOLUTIONS TERM LOAN A 10/29/27		03/31/2023	Redemption 100.0000		49,391	49,391	48,897	48,958		433		433		49,391				1,169	10/29/2027	3.A PL
000000-00-0	BCM ONE INC Initial Term Loan 11/17/27		03/31/2023	Redemption 100.0000		35,404	35,404	34,978	35,404						35,404					11/17/2027	3.A PL
000000-00-0	BCM ONE INC Delayed Draw Term Loan 11/17/27		03/31/2023	Redemption 100.0000		9,913	9,913	9,913	9,913						9,913				228	11/17/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/01/2023	Redemption 100.0000		945	945	942	942		2		2		945				1	11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		01/01/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173					11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/01/2023	Redemption 100.0000		5,873	5,873	5,857	5,857		15		15		5,873				8	11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Revolver 11/30/27		01/10/2023	Redemption 100.0000		2,472,906	2,472,906	2,453,606			19,301		19,301		2,472,906					11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP Delayed Draw Term Loan 11/30/27		01/01/2023	Redemption 100.0000		30,028	30,028	29,946	29,949		79		79		30,028				43	11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP TERM LOAN 11/30/27		03/31/2023	Redemption 100.0000		44,173	44,173	43,732	44,173						44,173					11/30/2027	3.A PL
000000-00-0	GOOD2GROW LLC Initial Term Loan 12/01/27		03/24/2023	Redemption 100.0000		815,094	815,094	806,943	807,960		7,134		7,134		815,094				18,980	12/01/2027	3.A PL
000000-00-0	BUSINESSOLVER.COM INC Term loan 12/01/27		03/31/2023	Redemption 100.0000		39,394	39,394	39,000	39,043		351		351		39,394				963	12/01/2027	4.A PL
000000-00-0	NEXUS INTERMEDIATE III LLC Initial Term Loan 12/06/27		03/31/2023	Redemption 100.0000		1,527,977	1,527,977	1,512,698	1,514,465		13,513		13,513		1,527,977				37,985	12/06/2027	3.A PL
000000-00-0	RESA HOLDINGS COMPANY TERM LOAN 12/15/27		01/01/2023	Redemption 100.0000		27,339	27,339	27,066	27,097		242		242		27,339				(23)	12/15/2027	2.B PL
000000-00-0	RESA HOLDINGS COMPANY Delayed Draw Term Loan 12/15/27		01/01/2023	Redemption 100.0000		3,288	3,288	3,272	3,284		4		4		3,288				68	12/15/2027	2.B PL
000000-00-0	RESA HOLDINGS COMPANY Revolver 12/15/27		02/24/2023	Redemption 100.0000		880,000	880,000	873,216	873,304		6,696		6,696		880,000				10,274	12/15/2027	2.B PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Revolver 12/17/27		01/01/2023	Redemption 100.0000		11,180	11,180	11,071	7,844		3,336		3,336		11,180					12/17/2027	3.A PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE Delayed Draw Term Loan 12/17/27		01/01/2023	Tax Free Exchange		1,182,629	1,188,571	1,182,629	1,182,622		6		6		1,182,629					12/17/2027	3.A Z
000000-00-0	ALTA BUYER LLC DELAYED DRAW TERM LOAN 12/21/27		03/31/2023	Redemption 100.0000		20,151	20,151	19,950	19,954		197		197		20,151				598	12/21/2027	2.B PL
000000-00-0	ALTA BUYER LLC TERM LOAN 12/21/27		03/31/2023	Redemption 100.0000		74,560	74,560	73,815	74,560						74,560					12/21/2027	2.B PL
000000-00-0	SPI LLC Initial Term Loan 12/21/27		01/01/2023	Redemption 100.0000		95,000	95,000	94,050	94,155		845		845		95,000				103	12/21/2027	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	SPI LLC Revolver 12/21/27		03/09/2023	Redemption 100.0000		12,828,605	12,828,605	12,715,102	9,740,562		109,851		109,851		12,828,605				55,767	12/21/2027	3.A PL
000000-00-0	JEG'S AUTOMOTIVE LLC TERM LOAN 12/22/27		01/01/2023	Redemption 100.0000		43,750	43,750	43,313	43,367		383		383		43,750				(1,042)	12/22/2027	3.A PL
000000-00-0	AWP GROUP HOLDINGS INC First Lien Delayed Draw Term L 12/22/27		01/19/2023	Tax Free Exchange		5,336,380	5,350,078	5,336,703	5,335,956		424		424		5,336,380					12/22/2027	3.A PL
000000-00-0	METZ CULINARY MANAGEMENT LLC TERM LOAN 12/23/27		01/01/2023	Redemption 100.0000		16,435	16,435	16,271	16,290		146		146		16,435				21	12/23/2027	3.A PL
000000-00-0	VPET BUYER LLC Third Amendment Term Loan 12/31/27		01/01/2023	Redemption 100.0000		12,450	12,450	12,254	12,277		173		173		12,450				8	12/31/2027	3.A PL
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		01/01/2023	Redemption 100.0000		54,886	54,886	54,338	54,397		490		490		54,886					01/28/2028	3.A PL
000000-00-0	NMP HOLDINGS LLC Delayed Draw Tem Loan 01/28/28		03/07/2023	Redemption 100.0000		711,136	711,136	704,025	704,240		6,896		6,896		711,136				12,034	01/28/2028	3.A PL
000000-00-0	NMP HOLDINGS LLC Term A Loan 01/28/28		03/31/2023	Redemption 100.0000		54,886	54,886	54,338	54,397		490		490		54,886				1,371	01/28/2028	3.A PL
000000-00-0	SPENDMEND HOLDINGS LLC Term B Loan 03/01/28		01/01/2023	Redemption 100.0000		35,547	35,547	35,192	35,213		334		334		35,547					03/01/2028	2.C PL
000000-00-0	SPENDMEND HOLDINGS LLC Delayed Draw Tem Loan 03/01/28		01/01/2023	Redemption 100.0000		6,246	6,246	6,238	6,236		9		9		6,246					03/01/2028	2.C PL
000000-00-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		01/01/2023	Redemption 100.0000		7,000	7,000	6,930	6,941		59		59		7,000				9	03/02/2028	4.B
000000-00-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		01/01/2023	Redemption 100.0000		50,000	50,000	49,500	49,577		423		423		50,000				62	03/02/2028	4.B
000000-00-0	ACP HYPERDRIVE INC Delayed Draw Term Loan 03/08/28		01/01/2023	Redemption 100.0000		10,648	10,648	10,551	10,554		94		94		10,648				88	03/08/2028	3.A PL
000000-00-0	ACP HYPERDRIVE INC Intial Term Loan 03/08/28		01/01/2023	Redemption 100.0000		87,907	87,907	87,028	87,071		837		837		87,907				(161)	03/08/2028	3.A PL
000000-00-0	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		03/31/2023	Redemption 100.0000		(210,845)	(210,845)	(208,736)	(211,331)		486		486		(210,845)				1,925	04/03/2028	2.C PL
000000-00-0	JAZZ AH HOLDCO LLC Term Loan 04/03/28		01/01/2023	Redemption 100.0000		43,906	43,906	43,467	43,497		409		409		43,906				877	04/03/2028	3.B Z
000000-00-0	VISION INNOVATION PARTNERS BOR Initial Term Loan 04/07/28		03/31/2023	Redemption 100.0000		32,205	32,205	31,883	31,906		300		300		32,205				820	04/07/2028	3.B PL
000000-00-0	NYX HOLDCO INC 2022 Incremental Term Loan 04/08/28		01/01/2023	Redemption 100.0000		17,245	17,245	17,072	17,083		161		161		17,245				1	04/08/2028	3.A Z
000000-00-0	COP COLLISIONRIGHT HOLDINGS IN Term Loan 04/14/28		01/04/2023	Redemption 100.0000		60,420	60,420	60,012	59,920		499		499		60,420				977	04/14/2028	2.C Z
000000-00-0	ELIASSEN GROUP LLC Initial Term Loan 04/14/28		03/31/2023	Redemption 100.0000		104,898	104,898	103,849	103,901		997		997		104,898				2,673	04/14/2028	4.A PL
000000-00-0	OEP GLASS PURCHASER LLC Revolving Credit 04/18/28		03/28/2023	Redemption 100.0000		1,956,522	1,956,522	1,943,478	1,943,244		13,278		13,278		1,956,522				47,484	04/18/2028	2.A Z
000000-00-0	OEP GLASS PURCHASER LLC Initial Term Loan 04/18/28		03/31/2023	Redemption 100.0000		88,587	88,587	87,701	87,751		836		836		88,587				2,265	04/18/2028	2.A PL
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		01/12/2023	No Broker		3,273,523	3,306,589	3,273,523	3,273,753		(230)		(230)		3,273,523					04/21/2028	3.A PL
000000-00-0	ORTHOALLIANCE MSO LLC Delayed Draw Term Loan 04/21/28		01/01/2023	Redemption 100.0000		13,416	13,416	13,344	13,345		71		71		13,416				(30)	04/21/2028	2.C Z

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	CODING SOLUTIONS ACQUISITION Initial Term Loan 05/11/28		03/31/2023	Redemption 100.0000		20,901	20,901	20,692	20,699		202		202		20,901				528	05/11/2028	2.C PL
000000-00-0	ADPD HOLDINGS TRANCHE A DELAYED DRAW TERM LO 08/16/28		02/14/2023	Tax Free Exchange		680,758	687,634	680,758							680,758					08/16/2028	3.B Z
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		01/01/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620					08/18/2028	3.A Z
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		01/01/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895					08/18/2028	3.A Z
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		01/20/2023	Redemption 100.0000		28,630	28,630	28,407	28,412		218		218		28,630				35	08/18/2028	3.A Z
000000-00-0	CMG HOLDCO LLC DDTL-1 08/18/28		03/31/2023	Redemption 100.0000		20,620	20,620	20,620	20,620						20,620				491	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC DDTL-2 08/18/28		03/31/2023	Redemption 100.0000		31,961	31,961	31,712	31,717		244		244		31,961				753	08/18/2028	3.A PL
000000-00-0	CMG HOLDCO LLC Initial Term Loan 08/18/28		03/31/2023	Redemption 100.0000		34,895	34,895	34,546	34,554		341		341		34,895				831	08/18/2028	3.A PL
000000-00-0	DIAMOND BC BV TERM B 09/15/28		03/08/2023	BARCLAYS BANK PLC		4,034,714	4,057,742	4,037,269	4,035,739		1,944		1,944		4,041,815		(7,100)	(7,100)	47,049	09/15/2028	4.B FE
000000-00-0	STRATIX INITIAL TERM LOAN 09/15/28		01/01/2023	Redemption 100.0000		51,250	51,250	50,481	50,499		751		751		51,250				1,352	09/15/2028	3.A Z
000000-00-0	STRATIX INITIAL TERM LOAN 09/15/28		03/31/2023	Redemption 100.0000		51,250	51,250	50,481	50,499		751		751		51,250				2,717	09/15/2028	3.A PL
000000-00-0	DIAMOND BC BV TERM B 09/15/28		03/31/2023	Redemption 100.0000		15,016	15,016	14,487	(11,938)		1,390		1,390		15,016				(13)	09/15/2028	4.B FE
000000-00-0	POWERGRID SERVICES ACQUISITION Term Loan 11/10/28		03/31/2023	Redemption 100.0000		16,204	16,204	16,042	16,057		147		147		16,204				403	11/10/2028	2.C PL
000000-00-0	SCALED AGILE HOLDINGS Initial Term Loan 12/18/28		03/31/2023	Redemption 100.0000		149,221	149,221	147,729	147,867		1,354		1,354		149,221				4,026	12/18/2028	2.B PL
000000-00-0	ECKHART BIDCO LLC Initial Term Loan 01/10/29		01/01/2023	Redemption 100.0000		18,535	18,535	18,350	18,369		166		166		18,535				449	01/10/2029	3.A PL
000000-00-0	ECKHART BIDCO LLC Delayed Draw Tem Loan 01/10/29		01/01/2023	Redemption 100.0000		7,129	7,129	7,058	7,058		71		71		7,129				173	01/10/2029	3.A PL
000000-00-0	RA PARENT HOLDINGS LP Revolving Credit 03/01/29		02/21/2023	Redemption 100.0000		1,136,500	1,136,500	1,132,154	1,132,126		4,374		4,374		1,136,500				(328)	03/01/2029	4.B PL
000000-00-0	RA PARENT HOLDINGS LP Initial Term Loan 03/01/29		03/31/2023	Redemption 100.0000		21,517	21,517	21,302	21,310		207		207		21,517				447	03/01/2029	4.B PL
000000-00-0	RA PARENT HOLDINGS LP Delayed Draw Term Loan 03/01/29		03/31/2023	Redemption 100.0000		4,922	4,922	4,882	4,882		40		40		4,922				116	03/01/2029	4.B PL
000000-00-0	TRILON GROUP LLC Revolver 05/27/29		03/29/2023	Redemption 100.0000		1,300,000	1,300,000	1,295,026	855,372		5,013		5,013		1,300,000				17,178	05/27/2029	3.A Z
000000-00-0	TRILON GROUP LLC DDTL 05/27/29		03/31/2023	Redemption 100.0000		33,750	33,750	33,527	33,523		227		227		33,750				834	05/27/2029	3.A Z
000000-00-0	TRILON GROUP LLC Term Loan 05/27/29		03/31/2023	Redemption 100.0000		33,750	33,750	33,413	33,415		335		335		33,750				859	05/27/2029	3.A Z
000000-00-0	NJEYE LLC Incremental Delayed Draw Term 01/01/30		01/05/2023	Redemption 100.0000		1,955	1,955	1,955	1,955						1,955					01/01/2030	2.C PL
000000-00-0	World 50 Inc Incremental Term Loan 01/01/30		03/31/2023	Redemption 100.0000		16,683	16,683	16,432	16,474		209		209		16,683				412	01/01/2030	3.C PL
000000-00-0	BUSINESSOLVER.COM INC Delayed Draw 01/01/30		03/31/2023	Redemption 100.0000		909	909	900	900		9		9		909				23	01/01/2030	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	RAVN AIR GROUP INC Initial Term Loan 12/31/99		01/01/2023	Redemption 0.0000			5,855,814													12/31/2099	6. *
00076V-AZ-3	ABG INTERMEDIATE HOLDINGS 2LLC TERM B1 01/31/29		03/31/2023	Redemption 100.0000		63,025	63,025	62,462	4,799		649		649		63,025				376	01/31/2029	4.B FE
00076V-BB-5	ABG INTERMEDIATE HOLDINGS 2LLC Delayed Draw term B3DD 01/31/29		01/24/2023	Redemption 100.0000		(19,338)	(19,338)	(19,192)	(19,338)						(19,338)					01/31/2029	4.B FE
00130M-AJ-3	Bally's Corp TERM B 08/05/28		03/31/2023	Redemption 100.0000		15,000	15,000	14,925	14,937		63		63		15,000				304	08/05/2028	4.B FE
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		03/25/2023	Redemption 100.0000		(8,189)	(8,189)	(8,128)	(8,189)						(8,189)				(187)	06/17/2028	4.C FE
00132U-AG-9	AI AQUA MERGER INC TERM B 06/17/28		01/27/2023	Cash Adjustment		143	1	1							1		142	142		06/17/2028	4.C FE
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		03/15/2023	Redemption 100.0000		10,185	10,185	10,185							10,185				150	07/30/2028	4.C FE
00132U-AL-8	AI AQUA MERGER SUB INC 07/30/28		01/27/2023	Tax Free Exchange		4,115,523	4,145,370	4,117,259			(1,736)		(1,736)		4,115,523				681	07/30/2028	4.C FE
00132U-AM-6	AI AQUA MERGER SUB INC TERM 07/03/28		01/03/2023	Redemption 100.0000		407,407	407,407	404,352			3,056		3,056		407,407				(4,906)	07/03/2028	4.C FE
00132U-AM-6	AI AQUA MERGER SUB INC TERM 07/03/28		01/27/2023	Tax Free Exchange		242,499	244,444	242,611			(112)		(112)		242,499				(14,719)	07/03/2028	4.C FE
00168N-AA-5	MIDLAND INDUSTRIES LLC Term Loan 11/01/24		03/31/2023	Redemption 100.0000		228,033	228,033	225,753	227,192		841		841		228,033				4,764	11/01/2024	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		03/31/2023	Redemption 100.0000		40,938	40,938	40,289	40,440		499		499		40,938				1,156	09/24/2025	4.C FE
00173@-AB-5	MIDLAND INDUSTRIES LLC Revolver 11/01/23		01/06/2023	Redemption 100.0000		1,755,643	1,755,643	1,747,840	1,751,476		4,167		4,167		1,755,643				45,994	11/01/2023	2.C PL
00186X-AJ-2	RH TERM B 10/07/28		03/25/2023	Redemption 100.0000		2,208,674	2,208,674	2,169,767	1,420,477		40,131		40,131		2,208,674				6,302	10/07/2028	3.C FE
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		03/31/2023	Redemption 100.0000		85,816	85,816	85,059	71,640		601		601		85,816				1,985	12/22/2027	3.A PL
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		03/31/2023	Redemption 100.0000		19,643	19,643	19,446	19,525		117		117		19,643				499	01/16/2026	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		03/31/2023	Redemption 100.0000		70,050	70,050	69,624	69,753		297		297		70,050				1,421	01/31/2027	4.B FE
00771P-AJ-0	AEGION CORP 04/01/28		03/31/2023	Redemption 100.0000		7,501	7,501	7,464	7,468		33		33		7,501				176	04/01/2028	4.B FE
01608U-AE-7	ALI GROUP NORTH AMERICA CORP TERM B 10/13/28		03/31/2023	Redemption 100.0000		442,606	442,606	437,232	437,405		5,201		5,201		442,606				6,991	10/13/2028	3.A FE
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		03/30/2023	Redemption 100.0000		52,576	52,576	52,365	42,769		336		336		52,576				909	01/28/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		03/31/2023	Redemption 100.0000		44,875	44,875	44,538	44,618		257		257		44,875				1,657	09/30/2027	4.B FE
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE TERM B3 11/12/27		03/31/2023	Redemption 100.0000		31,525	31,525	31,486	31,488		37		37		31,525				701	11/12/2027	4.B FE
01957T-AH-0	ALLIED UNIVERSAL HOLDCO LLC TERM B 05/14/28		03/31/2023	Redemption 100.0000		62,830	62,830	62,391	62,456		374		374		62,830				1,326	05/14/2028	4.B FE
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		01/19/2023	Redemption 100.0000		(24,100)	(24,100)	(24,219)	(24,100)						(24,100)					03/29/2026	2.B FE
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		01/01/2023	Redemption 100.0000		42,095	42,095	42,303	42,142		(48)		(48)		42,095				(42,095)	03/29/2026	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		03/13/2023	Various Redemption 100.0000		4,362,944	4,670,950	4,659,272	3,557,866		4,006		4,006		4,666,284		(303,341)	(303,341)	82,025	06/13/2024	4.B FE
02034D-AC-1	FINASTRA USA INC TERM B 06/13/24		02/28/2023	Redemption 100.0000		13,032	13,032	13,000	(2,496)		121		121		13,032				309	06/13/2024	4.B FE
02152#-AB-4	ALTERNATIVE LOGISTICS TECH BUY Revolver 02/24/26		03/29/2023	Redemption 100.0000		400,000	400,000	400,000	357,079						400,000				5,971	02/24/2026	3.C PL
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 01/29/27		01/30/2023	Redemption 100.0000		127,369	127,369	92,423	92,423		34,946		34,946		127,369					01/29/2027	4.B FE
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		03/31/2023	Redemption 100.0000		78,688	78,688	78,294	78,436		252		252		78,688				1,304	01/15/2027	3.B FE
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		03/17/2023	Redemption 100.0000		1,307,692	1,307,692	1,307,692	538,061						1,307,692				271,349	07/02/2024	4.A PL
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		03/31/2023	Redemption 100.0000		256,039	256,039	255,163	245,360		1,140		1,140		256,039				771	09/23/2026	3.C FE
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		03/31/2023	Redemption 100.0000		49,575	49,575	49,297	49,408		168		168		49,575				581	04/01/2026	3.A PL
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		03/31/2023	Redemption 100.0000		45,608	45,608	44,924	45,112		496		496		45,608				105	10/22/2026	3.B PL
04538F-AD-1	ASPLUNDH TREE EXPERT LLC TERM B 09/04/27		03/31/2023	Redemption 100.0000		17,575	17,575	17,230			344		344		17,575				39	09/04/2027	3.A FE
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		03/31/2023	Redemption 100.0000		68,808	68,808	68,802	68,804		4		4		68,808				1,396	02/11/2027	4.B FE
04621H-AS-2	ASSUREDPARTNERS INC TERM B 02/13/27		03/31/2023	Redemption 100.0000		3,969	3,969	3,927	3,935		33		33		3,969				81	02/13/2027	4.B FE
04621H-AT-0	ASSURED PARTNERS INC TERM 02/13/27		03/31/2023	Redemption 100.0000		6,750	6,750	6,733	6,750						6,750					02/13/2027	4.B FE
04621H-AU-7	ASSURED PARTNERS INC TERM B 02/12/27		03/31/2023	Redemption 100.0000		4,750	4,750	4,584	4,583		167		167		4,750				38	02/12/2027	4.B FE
04649V-AX-8	ASURION LLC 12/23/26		03/31/2023	Redemption 100.0000		83,471	83,471	83,613	83,562		(92)		(92)		83,471				1,641	12/23/2026	4.A FE
04649V-AY-6	ASURION LLC 07/29/27		03/31/2023	Redemption 100.0000		89,160	89,160	88,660	88,782		379		379		89,160				1,753	07/29/2027	4.A FE
04686R-AB-9	ATHENAHEALTH INC TERM 01/27/29		03/31/2023	Redemption 100.0000		26,299	26,299	26,159	25,088		137		137		26,299				550	01/27/2029	4.B FE
04686R-AC-7	ATHENAHEALTH INC DEALYED DRAW TERM DD 01/27/29		01/01/2023	Redemption 100.0000		427,536	427,536	425,172	425,213		2,323		2,323		427,536					01/27/2029	4.B FE
05350N-AL-8	AVANTOR INC Term B5 11/06/27		03/31/2023	Redemption 100.0000		2,772,251	2,772,251	2,746,374	2,749,592		22,659		22,659		2,772,251				46,138	11/06/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		03/31/2023	Redemption 100.0000		28,908	28,908	28,914	28,911		(2)		(2)		28,908				459	07/31/2027	3.A FE
05377J-AS-1	AVIS BUDGET CAR RENTSL LLC TERM C 03/15/29		03/31/2023	Redemption 100.0000		62,411	62,411	61,623	61,668		743		743		62,411				1,313	03/15/2029	3.A FE
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		02/16/2023	Various Redemption 100.0000		14,978,813	14,995,045	14,998,493	14,996,227		(70)		(70)		14,996,157		(17,344)	(17,344)	161,918	01/15/2025	2.C FE
05875C-AB-0	Bally's Corp TERM B 08/06/28		03/31/2023	Redemption 100.0000		50,000	50,000	49,578	49,620		380		380		50,000				1,148	08/06/2028	3.B FE
06646#-AD-5	BANKRUPTCY MGMT SOLUTION INC SR-UNSEC 02/28/25		03/31/2023	Redemption 100.0000		45,991	45,991	45,531	45,796		195		195		45,991				505	02/28/2025	2.C PL
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		02/10/2023	Redemption 0.0000				53	(30,795)		130		130							07/21/2025	2.C PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		03/31/2023	Redemption 100.0000		83,142	83,142	83,023	68,611		61		61		83,142				3,446	07/21/2025	3.A PL
07368R-AF-8	BEACON ROOFING SUPPLY INC 04/23/28		03/31/2023	Redemption 100.0000		27,855	27,855	27,796	27,806		49		49		27,855				477	04/23/2028	3.C FE
08511L-AX-6	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		03/31/2023	Redemption 100.0000		43,750	43,750	42,437	42,162		1,588		1,588		43,750				50	11/07/2025	4.C FE
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		01/03/2023	Redemption 100.0000		26,168	26,168	25,921	26,029		140		140		26,168				535	12/31/2025	2.C PL
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TERM B 04/22/29		03/31/2023	Redemption 100.0000		30,078	30,078	29,966	29,967		111		111		30,078				265	04/22/2029	4.B FE
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		03/31/2023	Redemption 100.0000		54,624	54,624	53,994	35,906		982		982		54,624				730	01/22/2027	4.B FE
11132V-AR-0	Broadstreet partners Term B 01/27/27		03/31/2023	Redemption 100.0000		15,025	15,025	14,741	14,763		262		262		15,025				295	01/27/2027	4.B FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		03/31/2023	Redemption 100.0000		835,466	835,466	827,111	831,483		3,983		3,983		835,466				1,473	06/20/2024	3.B PL
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		03/31/2023	Redemption 100.0000		52,292	52,292	51,626	51,680		611		611		52,292				867	04/22/2028	4.A FE
11565H-AD-8	BROWN GROUP HOLDING LLC TERM B 06/09/29		03/31/2023	Redemption 100.0000		15,000	15,000	14,625	14,643		357		357		15,000				(41)	06/09/2029	4.A FE
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		01/31/2023	Redemption 100.0000		10,555,556	10,555,556	10,506,296			49,259		49,259		10,555,556				50,303	12/24/2024	2.A PL
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		03/31/2023	Redemption 100.0000		93,750	93,750	92,813	93,311		439		439		93,750				1,825	12/24/2024	2.A PL
12510M-AB-5	CCRR PARENT INC 03/05/28		03/31/2023	Redemption 100.0000		2,938	2,938	2,923	2,925		12		12		2,938				97	03/05/2028	4.B FE
12511B-AC-6	CCC INTELLIGENT SOLUTIONS INC TL B 09/17/28		03/31/2023	Redemption 100.0000		15,076	15,076	14,899	14,903		173		173		15,076				258	09/17/2028	4.A FE
12541H-AT-0	CHG HEALTHCARE SERVICE INC TERM B 09/29/28		03/31/2023	Redemption 100.0000		28,901	28,901	28,697	19,508		331		331		28,901				395	09/29/2028	4.B FE
12546F-AF-9	CHG PPC PARENT LLC TERM B 11/17/28		03/31/2023	Redemption 100.0000		42,131	42,131	42,114	42,113		18		18		42,131				807	11/17/2028	4.B FE
12656A-AC-3	CNT HOLDINGS I CROP 10/16/27		03/31/2023	Redemption 100.0000		60,452	60,452	59,696	59,753		698		698		60,452					10/16/2027	4.B FE
12685L-AG-5	CABLE ONE INC 05/03/28		03/31/2023	Redemption 100.0000		18,750	18,750	18,656	18,669		81		81		18,750				309	05/03/2028	3.B FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		01/17/2023	Redemption 100.0000		12,500	12,500	12,531	12,524		(24)		(24)		12,500				87	09/15/2027	4.B FE
12754*-AA-1	NP PHILADELPHIA SUMMERDALE IND 3.350% 02/29/48		03/15/2023	Redemption 100.0000		98,656	98,656	98,656	98,656						98,656				826	02/29/2048	1.G
12769L-AB-5	CEASERS RESORTS COLLECTION LLC TERM B 12/22/24		02/06/2023	Redemption 100.0000		5,315,900	5,315,900	5,162,129	5,185,397		130,503		130,503		5,315,900				40,193	12/22/2024	3.C FE
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		02/28/2023	Redemption 100.0000		36,234	36,234	36,096	31,246						36,234				(16,138)	12/30/2022	4.A FE
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		02/28/2023	Maturity		(31,246)	(31,246)	(31,108)	(31,246)						(31,246)					12/30/2022	4.A Z
15477B-AB-3	CENTRAL PARENT INC TERM 06/09/29		03/31/2023	Redemption 100.0000		50,775	50,775	49,252	49,311		1,464		1,464		50,775				2,132	06/09/2029	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		02/09/2023	Redemption 100.0000		19,811	19,811	19,399	10,781		632		632		19,811				(41)	08/18/2028	4.A Z
15643X-AC-2	Centuri Group Inc TERM B 08/18/28		01/01/2023	Redemption 100.0000		38,425	38,425	37,668	28,958		729		729		38,425				(32)	08/18/2028	4.A FE
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		03/31/2023	Redemption 100.0000		122,632	122,632	120,074	119,315		3,317		3,317		122,632				591	04/30/2025	4.A FE
15963C-AC-0	CHARIOT BUYER LLC TERM B 10/22/28		03/31/2023	Redemption 100.0000		28,000	28,000	27,930	27,936		64		64		28,000				550	10/22/2028	4.B FE
17148P-AD-3	CHURCHILL DOWNS INC TERM B 12/27/24		03/31/2023	Redemption 100.0000		12,571	12,571	12,456	12,465		107		107		12,571				143	12/27/2024	3.A FE
17148P-AF-8	Churchill Downs Inc Term B1 03/17/28		03/31/2023	Redemption 100.0000		25,336	25,336	24,632	24,658		678		678		25,336				418	03/17/2028	3.A FE
17187M-AS-9	CINCINNATI BELL INC TERM B2 11/17/28		03/31/2023	Redemption 100.0000		28,701	28,701	28,287	28,297		404		404		28,701				569	11/17/2028	4.A FE
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		03/08/2023	Redemption 100.0000		2,652,359	2,652,359	2,652,359	2,605,437						2,652,359				111,619	11/24/2027	5.A FE
17776E-AB-1	CITY BREWING CO LLC 04/01/28		03/31/2023	Redemption 100.0000		11,668	11,668	11,609	11,617		50		50		11,668				283	04/01/2028	5.B FE
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		01/01/2023	Redemption 100.0000		22,709	22,709	7,230	7,230		15,479		15,479		22,709					06/06/2024	3.C PL
18271*-AA-2	CLARUS GLASSBOARDS LLC TERM LOAN 06/06/24		01/17/2023	Tax Free Exchange		1,661,061	5,217,426	1,661,061	1,661,061						1,661,061					06/06/2024	3.C PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		01/24/2023	Redemption 100.0000		10,946,199	10,946,199	10,941,601	10,944,870		1,329		1,329		10,946,199				46,625	06/28/2024	3.A FE
18972F-AC-6	NOVOLEX TERM 03/30/29		03/31/2023	Redemption 100.0000		33,925	33,925	33,077	33,115		810		810		33,925				752	03/30/2029	4.B FE
19239P-AD-9	COGECO FINANCING 2 LP TERM 07/28/28		02/28/2023	Redemption 100.0000		56,813	56,813	56,670	56,690		122		122		56,813				660	07/28/2028	4.A FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		03/27/2023	Redemption 100.0000		420,208	420,208	416,006	417,733		2,474		2,474		420,208				2,737	12/19/2025	2.B PL
20007*-AA-9	COMAR HOLDING COMPANY LLC Term Loan 06/18/24		03/31/2023	Redemption 100.0000		32,398	32,398	32,074	32,299		99		99		32,398				1,007	06/18/2024	3.B PL
20007*-AE-1	COMAR HOLDING COMPANY LLC First Amendment Delayed Draw T 06/18/24		03/31/2023	Redemption 100.0000		3,460	3,460	3,425	3,444		15		15		3,460				107	06/18/2024	3.B PL
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		03/31/2023	Redemption 100.0000		37,063	37,063	36,692	36,854		208		208		37,063				729	04/04/2026	4.B FE
20467@-AA-0	COMPEX LEGAL SERVICES INC Revolver 02/07/25		03/03/2023	Redemption 100.0000		275,000	275,000	273,527	228,444		723		723		275,000				518	02/07/2025	3.A PL
20467@-AB-8	COMPEX LEGAL SERVICES INC Initial Term Loan 02/07/26		01/12/2023	Redemption 100.0000		2,268	2,268	2,245	2,031		237		237		2,268					02/07/2026	3.A PL
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		03/31/2023	Redemption 100.0000		12,500	12,500	12,438	12,444		56		56		12,500				268	05/13/2028	4.C FE
21718@-AB-3	COP GNAP HOLLDINGS INC Term Loan A 11/01/24		03/31/2023	Redemption 100.0000		4,722	4,722	4,675	4,705		18		18		4,722				57	11/01/2024	3.A PL
21718@-AC-1	COP GNAP HOLLDINGS INC Delayed Draw Term Loan 11/01/24		03/31/2023	Redemption 100.0000		2,778	2,778	2,778	2,778						2,778				786	11/01/2024	3.A PL
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		03/31/2023	Redemption 100.0000		34,375	34,375	34,031	34,134		241		241		34,375				840	09/24/2026	2.C PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22006V-AL-3	CORPORATION SERVICE COMPANY TERM B 11/02/29		03/31/2023	Redemption 100.0000		481,738	481,738	471,748	471,827		9,910		9,910		481,738				3,654	11/02/2029	3.C FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		03/31/2023	Redemption 100.0000		67,789	67,789	66,717	40,076		1,039		1,039		67,789				926	11/17/2028	3.A FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/13/2023	Redemption 100.0000		27,891	27,891	27,421	15,322		666		666		27,891					11/17/2028	3.B FE
22282G-AC-1	COVANTA HOLDING CORP TERM B 11/17/28		01/24/2023	Redemption 100.0000		11,629	11,629	11,493	(17,243)		1,101		1,101		11,629				(76)	11/17/2028	4.A FE
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		03/31/2023	Redemption 100.0000		39,956	39,956	39,767	39,723		233		233		39,956				165	09/15/2027	4.B FE
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		03/17/2023	Redemption 100.0000		3,721,482	3,721,482	3,706,144	3,712,328		9,154		9,154		3,721,482				1,619	08/21/2025	3.C FE
23343F-AB-0	Western Institutional Review B WIRB - Copernicus Group 01/08/27		03/03/2023	Various		1,493,779	1,563,910	1,542,069	1,548,496		1,642		1,642		1,550,138		(56,359)	(56,359)	26,454	01/08/2027	4.B FE
23344M-AC-2	DG INVESTMENT INTERMEDIATE HOL 03/31/28		03/31/2023	Redemption 100.0000		8,660	8,660	8,624	8,629		31		31		8,660				181	03/31/2028	4.B FE
23345U-AB-5	DISA HOLDINGS CORP Delayed Draw Term Loan 09/09/28		01/03/2023	Redemption 100.0000		3,679	3,679	3,661	3,661		19		19		3,679				20	09/09/2028	3.C Z
23345U-AC-3	DISA HOLDINGS CORP Revolver 09/09/28		01/10/2023	Redemption 100.0000		421,622	421,622	413,189	413,426		8,195		8,195		421,622				11,359	09/09/2028	3.C Z
23345U-AD-1	DISA HOLDINGS CORP Term A Loan 09/09/28		01/03/2023	Redemption 100.0000		64,794	64,794	63,499	63,535		1,260		1,260		64,794				503	09/09/2028	3.C Z
23918V-AY-0	DAVITA INC Term B 08/12/26		03/31/2023	Redemption 100.0000		222,264	222,264	219,872	220,743		1,521		1,521		222,264				2,518	08/12/2026	3.A FE
25213Y-AU-9	DEXKO GLOBAL INC TERM B 09/24/28		03/31/2023	Redemption 100.0000		7,639	7,639	7,601	7,568		71		71		7,639				189	09/24/2028	4.C FE
25213Y-AV-7	DEXKO GLOBAL INC Delayed Draw Term B 10/24/28		01/01/2023	Redemption 100.0000		1,412	1,412	1,405	1,406		6		6		1,412				(4)	10/24/2028	4.C FE
25460H-AB-8	DIRECTV HOLDINGS/FING Term 08/02/27		03/31/2023	Redemption 100.0000		318,182	318,182	316,003	316,370		1,812		1,812		318,182				7,662	08/02/2027	3.B FE
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		02/16/2023	Redemption 100.0000		(12,500)	(12,500)	(12,438)	(12,556)		56		56		(12,500)				(35)	11/23/2028	4.A FE
25849K-AB-3	DOTDASH MEREDITH INC TERM B 11/23/28		02/01/2023	Redemption 100.0000		12,500	12,500	12,438	12,444		56		56		12,500				132	11/23/2028	4.B FE
26209H-AC-0	DRIVEN HOLDINGS LLC TERM B 11/17/28		03/10/2023	Redemption 100.0000		12,531	12,531	12,420	12,217		315		315		12,531				(55)	11/17/2028	4.B FE
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		03/23/2023	JEFFERIES & CO. INC.		25,067	26,078	26,103	25,982		15,846		15,846		41,828		(16,760)	(16,760)		05/21/2028	4.A FE
26658N-AP-4	ENGINEERED MACHINARY HOLDINGS TERM 05/21/28		03/22/2023	Redemption 100.0000					(18)		18		18							05/21/2028	4.A FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		03/31/2023	Redemption 100.0000		62,576	62,576	61,831	62,219		357		357		62,576				1,393	03/06/2025	5.A FE
26835C-AC-3	EAB GLOBAL INC TERM B 06/28/28		03/31/2023	Redemption 100.0000		28,797	28,797	28,191	28,230		567		567		28,797				584	06/28/2028	4.C FE
26924@-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24		02/23/2023	Redemption 100.0000		401,917	401,917	394,139	398,707		3,210		3,210		401,917				137	10/04/2024	3.B Z
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		03/31/2023	Redemption 100.0000		10,018	10,018	10,026	10,020		(3)		(3)		10,018				165	10/02/2024	3.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		03/31/2023	Redemption 100.0000		27,231	27,231	27,111	24,520		94		94		27,231				112	11/12/2027	4.B FE
27922J-AB-2	PQ CORP 06/03/28		03/24/2023	Redemption 100.0000		56,072	56,072	55,491	22,441		1,305		1,305		56,072				(10,349)	06/03/2028	4.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		03/24/2023	Redemption 100.0000		136,937	136,937	133,280	128,839		8,097		8,097		136,937				(66)	08/01/2027	3.A FE
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		03/31/2023	Redemption 100.0000		62,741	62,741	61,065	61,314		1,426		1,426		62,741				890	08/01/2027	3.B FE
28542C-AC-3	ELECTRON BIDCO INC TERM 10/07/28		03/31/2023	Redemption 100.0000		5,263	5,263	5,236	5,239		23		23		5,263				100	10/07/2028	4.B FE
29267Y-AS-1	ENERGIZER HOLDINGS INC 12/16/27		03/03/2023	Redemption 100.0000		184,542	184,542	183,621	183,828		713		713		184,542				947	12/16/2027	3.B FE
29426N-AN-4	EPICOR SOFTWARE CORP 07/30/27		03/31/2023	Redemption 100.0000		9,251	9,251	9,050	8,054		462		462		9,251				250	07/30/2027	4.C FE
30034U-AC-4	EVERI PAYMENTS INC TERM 06/30/28		01/31/2023	Redemption 100.0000		10,000	10,000	9,975	9,964		36		36		10,000				61	06/30/2028	3.A FE
30233F-AJ-1	EYEMART EXPRESS LLC TERM B 08/05/27		03/16/2023	Redemption 100.0000		28	28	27	(65)		93		93		28				6	08/05/2027	4.C FE
31556P-AB-3	FERTITTA ENTERTAINMENT LLC/NV TERM B 01/13/29		03/31/2023	Redemption 100.0000		30,610	30,610	30,353	30,357		253		253		30,610				657	01/13/2029	4.B FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		03/31/2023	Redemption 100.0000		26,178	26,178	25,917	25,501		677		677		26,178				731	03/28/2025	4.C FE
31732F-AR-7	CHARIOT BUYER LLC TERM B 10/19/28		03/31/2023	Redemption 100.0000		7,975	7,975	7,955	7,957		18		18		7,975				102	10/19/2028	4.C FE
33718F-AD-2	FIRST STUDENT BIDCO INC TERM B 07/21/28		03/27/2023	Redemption 100.0000		29,367	29,367	29,220	29,238		129		129		29,367				84	07/21/2028	3.C FE
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		03/31/2023	Redemption 100.0000		77,060	77,060	75,789	54,406		2,551		2,551		77,060				1,009	04/22/2028	3.A FE
35906E-AQ-3	FRONTIER COMMUNICATIONS HOLDIN TERM B 10/08/27		03/31/2023	Redemption 100.0000		12,626	12,626	11,900	11,941		685		685		12,626				271	10/08/2027	4.C FE
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		01/01/2023	Redemption 100.0000		32,156	32,156	31,834	31,929		226		226		32,156				(523)	09/21/2026	2.C PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		01/01/2023	Redemption 100.0000		5,344	5,344	5,318	5,324		20		20		5,344				293	09/21/2026	2.C PL
36258C-AC-0	GSP HOLDINGS LLC Initial Term Loan 11/06/25		01/12/2023	Redemption 0.0000					(235)		217		217						18	11/06/2025	3.B PL
365556-AT-6	GARDNER DENVER INC TERM B 02/28/27		03/31/2023	Redemption 100.0000		22,992	22,992	22,519	21,877		1,115		1,115		22,992				235	02/28/2027	3.A FE
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		03/31/2023	Redemption 100.0000		59,500	59,500	59,426	59,450		50		50		59,500				956	02/28/2027	3.A FE
36740U-AT-9	GATES GLOBAL LLC 03/31/27		03/31/2023	Redemption 100.0000		82,014	82,014	82,023	81,996		18		18		82,014				1,457	03/31/2027	4.A FE
36740U-AX-0	GATES GLOBAL LLC TERM B 11/16/29		03/31/2023	Redemption 100.0000		16,838	16,838	16,332	16,314		524		524		16,838				340	11/16/2029	4.A FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		01/12/2023	Redemption 0.0000				(769)	(77,284)		898		898						(1,503)	07/24/2024	3.A PL
38046J-AB-0	GOGO INTERMEDIATE HLDNGS INC 04/30/28		02/14/2023	Redemption 0.0000				(8)	(3,727)		61		61						(9)	04/30/2028	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		03/09/2023	Redemption 100.0000		12,626	12,626	12,471	12,124		502		502		12,626				(32)	03/25/2028	4.A FE
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		03/31/2023	Redemption 100.0000		42,690	42,690	42,164	42,188		502		502		42,690				767	03/25/2028	4.B FE
39479U-AQ-6	GREENEDEN US HOLDINGS II LLC Term B 10/08/27		03/17/2023	Redemption 100.0000		38,039	38,039	37,114	36,858		1,180		1,180		38,039				218	10/08/2027	4.C FE
39843G-AJ-2	GRIFFON CORP TERM B 01/19/29		03/27/2023	Redemption 100.0000		7,000	7,000	6,983	6,985		15		15		7,000				84	01/19/2029	3.B FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		02/15/2023	Redemption 100.0000		21,289,565	21,289,565	21,346,195	21,307,842		(18,278)		(18,278)		21,289,565				216,188	10/21/2024	3.A FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		03/02/2023	Redemption 100.0000		(73,850)	(73,850)	(73,450)	(73,850)						(73,850)					06/10/2028	3.C FE
41024J-AB-0	HANDGARDS LLC Term Loan A 10/14/26		01/01/2023	Redemption 100.0000		75,563	75,563	74,051	74,461		1,102		1,102		75,563					10/14/2026	2.C PL
421300-AL-8	HAYWARD INDUSTRIES INC TERM B 05/28/28		03/31/2023	Redemption 100.0000		25,094	25,094	25,050	25,054		40		40		25,094				303	05/28/2028	4.B FE
427430-AP-8	HERMAN MILLER INC TERM B 06/29/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,463	7,467		33		33		7,500				125	06/29/2028	3.A FE
42804V-AX-9	HERTZ CORP Term B-EXIT 06/30/28		03/03/2023	Tax Free Exchange		4,723,739	4,742,160	4,718,449	4,721,343		2,396		2,396		4,723,739				3,245	06/30/2028	3.B FE
42804V-AY-7	HERTZ CORP Term C-Exit 06/30/28		03/03/2023	Tax Free Exchange		892,474	895,955	891,475	892,010		464		464		892,474				(5,653)	06/30/2028	3.A FE
42804V-BB-6	HERTZ CORP/THE TERM B-EXIT 06/30/28		03/16/2023	Redemption 100.0000		61,086	61,086	61,069	(3,328)		(22)		(22)		61,086				(462)	06/30/2028	3.C FE
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan 03/31/23		01/01/2023	Redemption 0.0000			11,031,239													03/31/2023	6. *
42979A-AG-1	HIGH RIDGE BRANDS CO Term Loan 03/31/23		01/28/2023	Maturity		(11,031,239)	(11,031,239)										(11,031,239)	(11,031,239)		03/31/2023	6. *
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		03/31/2023	Redemption 100.0000		11,142	11,142	11,040	8,149		100		100		11,142				101	01/24/2028	3.B FE
43162T-AR-1	HILLMAN GROUP INC/THE 01/24/28		01/13/2023	Redemption 0.0000				(15)	(2,993)		100		100							01/24/2028	4.A FE
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		03/31/2023	Redemption 100.0000		214	214	209	38		5		5		214				1	01/24/2028	3.B FE
43162T-AT-7	HILLMAN GROUP INC/THE 01/24/28		01/19/2023	Redemption 0.0000				3												01/24/2028	4.A FE
43283L-AH-4	HILTON GRAND VACATIONS BORROWE 05/20/28		03/31/2023	Redemption 100.0000		30,051	30,051	29,875	29,890		160		160		30,051				572	05/20/2028	3.A FE
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		03/31/2023	Redemption 100.0000		3,965	3,965	3,968	3,970		(5)		(5)		3,965				277	08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		03/31/2023	Redemption 100.0000		37,320	37,320	36,767	37,087		233		233		37,320				1,209	04/25/2025	4.B FE
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		03/31/2023	Redemption 100.0000		23,881	23,881	23,646	23,534		347		347		23,881				484	04/25/2025	4.B FE
44332E-AV-8	HUB INTERNATIONAL LTD TERM B 11/10/29		03/31/2023	Redemption 100.0000		6,250	6,250	6,000	5,989		262		262		6,250				187	11/10/2029	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		03/02/2023	CREDIT SUISSE SECURITIES US LL		8,235,526	8,245,833	8,177,633	5,258,228		18,554		18,554		8,209,334		26,191	26,191	216,134	07/01/2024	4.C FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		03/16/2023	Redemption 100.0000		484	484	386	(26,053)		504		504		484				(3)	07/01/2024	4.C FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
44931Y-AD-9	ICU MEDICAL INC TERM B 01/08/29		02/28/2023	Redemption 100.0000		35,000	35,000	34,436	34,458		542		542		35,000				97	01/08/2029	3.C FE
45173J-AQ-7	II-VI INC Term B 12/08/28		03/31/2023	Redemption 100.0000		179,464	179,464	177,670	177,775		1,690		1,690		179,464				2,279	12/08/2028	3.B FE
45258F-AB-6	INGRAM MICRO INC 04/01/28		03/31/2023	Redemption 100.0000		64,538	64,538	63,704	63,802		736		736		64,538				1,343	04/01/2028	3.C FE
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		01/01/2023	Redemption 100.0000		67,007	67,007	67,357	67,108		(101)		(101)		67,007				(349)	03/31/2024	3.B FE
45673Y-AH-9	INFORMATICA LLC TERM B 10/14/28		03/31/2023	Redemption 100.0000		102,525	102,525	101,673	100,821		1,704		1,704		102,525				1,223	10/14/2028	4.A FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		01/03/2023	Redemption 100.0000		6,156	6,156	6,156	6,156						6,156				141	07/16/2024	3.C PL
45783U-AB-7	CHARIOT BUYER LLC TERM 10/21/28		01/01/2023	Redemption 100.0000		21,575	21,575	21,184	21,191		384		384		21,575				32	10/21/2028	3.A FE
45784Q-AB-5	INSULET CORP 05/03/28		03/31/2023	Redemption 100.0000		84,157	84,157	83,659	54,345		740		740		84,157				544	05/03/2028	4.A FE
46124C-AJ-6	ALTERRA MOUNTAIN CO TERM B 07/30/28		03/31/2023	Redemption 100.0000		69,767	69,767	68,747	68,811		956		956		69,767				1,038	07/30/2028	4.A FE
46284N-AQ-2	IRON MOUNTAIN INC TERM B 01/02/26		03/31/2023	Redemption 100.0000		10,838	10,838	10,784			54		54		10,838				143	01/02/2026	3.C FE
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		03/31/2023	Redemption 100.0000		20,638	20,638	20,473	20,565		72		72		20,638				275	06/28/2025	5.A FE
46322E-AD-5	SOUND INPATIENT PHYSICIA 06/28/25		03/31/2023	Redemption 100.0000		10,000	10,000	9,925	9,950		50		50		10,000				131	06/28/2025	5.A FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 03/22/24		01/03/2023	Redemption 100.0000		2,451	2,451	2,451	2,451						2,451					03/22/2024	3.C PL
47630E-AJ-7	JENSEN HUGHES INC Incremental Delayed Draw Term 03/22/24		01/03/2023	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247					03/22/2024	3.C PL
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		03/31/2023	Redemption 100.0000		14,000	14,000	13,930	13,941		59		59		14,000				318	02/19/2028	5.B FE
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		03/31/2023	Redemption 100.0000		46,178	46,178	45,912	46,070		108		108		46,178				990	02/21/2025	4.B FE
48254E-AB-7	KKR APPLE BIDCO LLC TERM 07/13/28		03/31/2023	Redemption 100.0000		27,601	27,601	27,105	17,768		855		855		27,601				503	07/13/2028	4.A FE
48254E-AF-8	KKR APPLE BIDCO LLC TERM 09/23/28		03/31/2023	Redemption 100.0000		2,163	2,163	2,033	2,039		124		124		2,163				47	09/23/2028	4.A FE
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		01/03/2023	Redemption 100.0000		25,653	25,653	25,396	25,536		117		117		25,653					07/30/2025	3.C PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		01/18/2023	No Broker		1,176,471	1,176,471	1,176,471	1,176,471						1,176,471					10/01/2025	3.A PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		01/13/2023	Redemption 100.0000		588,235	588,235	588,235	188,198						588,235					10/01/2025	3.A PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		01/01/2023	Redemption 100.0000		1,568,627	1,568,627	1,568,627	1,568,627						1,568,627					10/01/2025	3.A Z
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		03/17/2023	Redemption 100.0000		4,048,122	4,048,122	4,048,122	751,723						4,048,122					10/01/2025	3.A PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		03/31/2023	Redemption 100.0000		37,975	37,975	37,605	37,750		225		225		37,975				770	09/08/2025	4.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		03/31/2023	Redemption 100.0000		27,294	27,294	27,092	27,110		184		184		27,294				763	10/26/2027	4.B FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		03/31/2023	Redemption 100.0000		24,103	24,103	24,103	24,103						24,103				413	03/24/2025	3.B FE
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		02/01/2023	Redemption 100.0000		38,536,875	38,536,875	38,153,879	38,276,463		260,412		260,412		38,536,875				622,795	02/26/2027	5.A FE
54317E-AB-0	BELLA HOLDINGS CO LLC 04/01/28		01/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,789		211		211		25,000					04/01/2028	4.B FE
54317E-AB-0	BELLA HOLDINGS CO LLC 04/01/28		03/31/2023	Redemption 100.0000		25,000	25,000	24,750	24,789		211		211		25,000				527	04/01/2028	4.C FE
55314N-AS-3	MKS INSTRUMENTS INC TERM B 04/11/29		03/31/2023	Redemption 100.0000		150,000	150,000	147,000	147,087		2,913		2,913		150,000				1,662	04/11/2029	3.A FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		03/31/2023	Redemption 100.0000		24,838	24,838	24,501	24,617		220		220		24,838				326	12/30/2026	3.B FE
55339E-AC-9	MN ACQUISITION INC INITIAL TERM LOAN 08/25/28		01/01/2023	Redemption 100.0000		50,000	50,000	49,338	49,351		649		649		50,000					08/25/2028	3.C Z
55759V-AB-4	MADISON IAQ LLC TERM 06/21/28		03/31/2023	Redemption 100.0000		10,000	10,000	9,950	9,956		44		44		10,000				265	06/21/2028	4.C FE
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HO TERM B 02/07/29		03/22/2023	Redemption 100.0000		7,500	7,500	7,437	(4,968)		347		347		7,500				(452)	02/07/2029	4.A FE
57906H-AD-9	MCAFEE CORP TERM B 02/03/29		03/21/2023	Redemption 100.0000		25,000	25,000	24,663	23,586		1,414		1,414		25,000				(742)	02/03/2029	4.C FE
58462Q-AH-4	MEDICAL SOLUTIONS HOLDINGS INC TERM 10/07/28		03/31/2023	Redemption 100.0000		8,800	8,800	8,763	8,767		32		32		8,800				236	10/07/2028	4.B FE
58503U-AC-7	MOZART BORROWER LP TERM B 09/30/28		03/31/2023	Redemption 100.0000		150,000	150,000	149,472	149,547		453		453		150,000				2,949	09/30/2028	4.A FE
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		03/23/2023	SEA PORT GROUP THE LLC					(4,010)		(149,269)		(149,269)		(153,280)		153,280	153,280		12/01/2025	5.A FE
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		02/01/2023	Redemption 100.0000		529,198	529,198	212,294	276,677		252,522		252,522		529,198				146,754	12/01/2025	4.B FE
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		03/31/2023	Redemption 100.0000		36,250	36,250	35,888	35,977		273		273		36,250				800	08/17/2027	4.B FE
605024-AS-7	MISSION BROADCASTING INC 05/27/28		01/03/2023	Redemption 100.0000		2,500	2,500	2,488	2,489		11		11		2,500				15	05/27/2028	3.B FE
60672H-AC-7	Veracode Term 04/20/29		03/31/2023	DEUTSCHE BANK SECURITIES INCOR		1,642,763	1,747,620	1,738,882	1,739,036		1,514		1,514		1,740,551		(97,788)	(97,788)	39,946	04/20/2029	4.C FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		01/01/2023	Redemption 100.0000		39,538	39,538	39,340	39,453		84		84		39,538				89	03/04/2025	4.A PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		03/27/2023	Redemption 100.0000		13,217	13,217	13,152	13,178		40		40		13,217				382	08/28/2026	3.B FE
62890H-AB-1	NS412 LLC REVOLVER 05/06/25		03/10/2023	Redemption 100.0000		2,000,000	2,000,000	2,000,000	1,058,824						2,000,000				21,668	05/06/2025	3.A PL
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		03/31/2023	Redemption 100.0000		41,250	41,250	40,838	41,060		190		190		41,250				1,313	05/06/2025	3.A PL
62910P-AF-0	NFP CORP TERM B 02/03/27		03/31/2023	Redemption 100.0000		69,027	69,027	68,424	68,634		393		393		69,027				1,357	02/03/2027	4.B FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS FIRST LIEN INITIAL TERM LOAN 10/01/25		01/01/2023	Redemption 100.0000		3,393	3,393	3,376	3,385		8		8		3,393					10/01/2025	3.B PL
62931*-AD-6	NMC SKINCARE INTERMEDIATE HOLD 2020 Incremental Term Loan 10/31/24		03/31/2023	Redemption 100.0000		9,009	9,009	8,919	8,830		179		179		9,009				476	10/31/2024	3.B PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		02/08/2023	Redemption 100.0000		15,500	15,500	15,461	15,420		80		80		15,500				81	01/20/2029	4.B FE
62984C-AD-5	BENGAL DEBT MERGER SUB LLC TERM 01/20/29		03/24/2023	Redemption 100.0000		15,500	15,500	15,461	15,460		40		40		15,500				(4)	01/20/2029	4.C FE
63108E-AB-4	NASCAR HOLDINGS LLC TERM B 10/18/26		02/03/2023	Redemption 100.0000		1,032,282	1,032,282	1,019,865	939,997		12,129		12,129		1,032,282				(87)	10/18/2026	3.B FE
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/23		01/01/2023	Redemption 100.0000		1,426,169	1,426,169	1,402,260	1,418,361		7,807		7,807		1,426,169				26,000	12/23/2023	4.B FE
64029B-AE-8	NELLSON NUTRACEUTICAL LLC Refinancing Term A-1 Loan 12/23/23		02/14/2023	Redemption 100.0000		(1,426,169)	(1,426,169)	(1,402,892)	(1,426,169)						(1,426,169)				(26,000)	12/23/2023	4.B FE
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		01/17/2023	Redemption 100.0000		7,383	7,383	7,272	7,312		71		71		7,383				193	07/17/2025	4.A FE
64556R-AB-0	NEW ILC DOVER INC REVOLVING CREDIT COMMITMENT 02/02/26		01/27/2023	Redemption 100.0000		2,711,864	2,711,864	2,710,614	2,168,469		1,255		1,255		2,711,864				(1,158)	02/02/2026	4.B PL
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		03/15/2023	Redemption 100.0000		22,635	22,635	22,464	22,552		83		83		22,635					03/28/2025	3.B PL
67103*-AB-1	ONS MSO LLC First Lien Revolver 07/08/24		03/30/2023	Redemption 100.0000		4,500,000	4,500,000	4,500,000	1,500,000						4,500,000				42,923	07/08/2024	2.B PL
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		01/03/2023	Redemption 100.0000		8,365	8,365	8,281	8,316		49		49		8,365					07/08/2025	2.B PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		01/31/2023	Redemption 100.0000		3,278,814	3,278,814	3,274,716	3,277,386		1,428		1,428		3,278,814				96,595	10/10/2024	5.A FE
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		03/31/2023	Redemption 100.0000		52,563	52,563	51,511	51,705		857		857		52,563				1,678	02/23/2028	4.B FE
68277F-AC-3	ONE DIGITIAL BORROWER LLC 10/30/27		03/14/2023	Tax Free Exchange		3,994		4,023	3,994						3,994					10/30/2027	4.C FE
68277F-AD-1	ONE DIGITIAL BORROWER LLC 10/30/27		03/14/2023	Tax Free Exchange		3,667		3,994	(157,270)						3,667					10/30/2027	4.B FE
68277F-AE-9	OneDigital Borrower LLC Term B 11/16/27		03/14/2023	Redemption 0.0000				3,667	(5,125,055)		87,701		87,701							11/16/2027	4.C FE
68621X-AE-3	ORGANON & CO TERM B 04/08/28		03/30/2023	Redemption 100.0000		3,909,728	3,909,728	3,886,597	3,887,144		22,584		22,584		3,909,728				95,951	04/08/2028	3.B FE
68835H-AH-3	Osmose Utilities Services Inc TERM 06/17/28		03/31/2023	Redemption 100.0000		13,500	13,500	13,433	13,441		59		59		13,500				50	06/17/2028	4.B FE
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		01/01/2023	Redemption 100.0000		33,855	33,855	33,731	33,526		33		33		33,855				296	03/27/2024	5.A FE
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		01/12/2023	Redemption 0.0000				1	(202)		33		33						168	03/27/2024	6. FE
69396@-AB-1	PPT MGMT HLDGS LLC TERM LOAN 04/30/23		03/31/2023	Maturity		18,593,352	18,593,352	12,799,215	12,312,541						12,799,215		5,794,137	5,794,137	957,660	04/30/2023	4.B Z
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		03/31/2023	Redemption 100.0000		21,935	21,935	22,014	21,955		(20)		(20)		21,935				401	06/27/2024	4.A FE
70757D-AZ-2	PENN NATIONAL GAMING INC Term B 04/22/29		03/31/2023	Redemption 100.0000		27,288	27,288	27,217	27,217		70		70		27,288				507	04/22/2029	3.C FE
71429T-AC-4	Perrigo Investments LLC TERM B 04/07/29		03/31/2023	Redemption 100.0000		9,063	9,063	9,019	9,021		41		41		9,063				161	04/07/2029	3.A FE
71677H-AL-9	PETSMART INC TERM B 02/12/28		01/27/2023	Redemption 100.0000		40,271	40,271	39,484	39,513		758		758		40,271				(28)	02/12/2028	4.A FE
71911K-AC-8	PAREXEL TERM 08/11/28		03/31/2023	Redemption 100.0000		215,000	215,000	214,432	164,735		872		872		215,000				1,079	08/11/2028	4.B FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		03/31/2023	Redemption 100.0000		63,653	63,653	63,388	63,476		177		177		63,653				1,291	03/05/2026	4.B FE
72108P-AT-1	PIKE CORP TERM B 01/21/28		03/31/2023	Redemption 100.0000		16,750	16,750	16,331	16,354		396		396		16,750				98	01/21/2028	4.B FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		03/31/2023	Redemption 100.0000		41,834	41,834	41,625	41,656		179		179		41,834				953	04/12/2028	4.B FE
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		03/31/2023	Redemption 100.0000		7,995	7,995	7,895			100		100		7,995				85	03/15/2028	2.C FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		01/01/2023	Redemption 100.0000		21,500	21,500	21,393	21,437		63		63		21,500				(55)	08/03/2026	4.C FE
72819Q-AN-2	PLAZE INC 08/03/26		01/01/2023	Redemption 100.0000		21,072	21,072	20,776	20,863		209		209		21,072				(54)	08/03/2026	4.C FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		03/01/2023	Various		6,796,589	7,406,250	7,369,219	7,374,519		4,112		4,112		7,378,631		(582,042)	(582,042)	163,435	06/04/2028	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		01/01/2023	Redemption 100.0000		25,000	25,000	24,750	24,834		166		166		25,000				31	11/26/2026	3.B PL
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		03/31/2023	Redemption 100.0000		104,478	104,478	103,119	93,694		1,480		1,480		104,478				1,081	12/19/2026	4.B FE
74274N-AG-8	PROLAM PG BORROWER LLC 10/30/25		03/31/2023	Redemption 100.0000		67,678	67,678	67,387	67,495		183		183		67,678				1,910	10/30/2025	4.C FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		03/31/2023	Redemption 100.0000		3,313	3,313	3,296	3,298		14		14		3,313				44	03/10/2028	4.B FE
74345H-AB-7	Proofpoint Inc Term B 08/31/28		03/31/2023	Redemption 100.0000		36,750	36,750	36,566	36,591		159		159		36,750				614	08/31/2028	4.B FE
74347C-AL-4	PROQUEST LLC 10/23/26		02/17/2023	Redemption 100.0000		221,816	221,816	221,397	221,526		290		290		221,816				(221,816)	10/23/2026	5.B GI
74839X-AF-6	QUIKRETE HOLDINGS INC Term B 01/29/27		03/31/2023	Redemption 100.0000		74,598	74,598	74,568	74,574		23		23		74,598				1,417	01/29/2027	3.C FE
74919E-AP-9	R1 RCM INC TERM B 06/21/29		03/31/2023	Redemption 100.0000		41,363	41,363	40,959	40,715		648		648		41,363				3,746	06/21/2029	3.B FE
74982C-AG-5	RACE WINNING BRANDS INC Term Loan A 11/16/27		01/03/2023	Redemption 100.0000		42,426	42,426	42,002	42,023		402		402		42,426				293	11/16/2027	4.B PL
75009X-AB-6	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		03/31/2023	Redemption 100.0000		47,163	47,163	46,764	46,829		334		334		47,163				1,387	02/09/2028	4.C FE
75605V-AD-4	REALPAGE INC 04/22/28		03/31/2023	Redemption 100.0000		21,563	21,563	21,501	21,509		54		54		21,563				494	04/22/2028	4.B FE
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		03/03/2023			160,408	160,408	160,408	160,408						160,408				3,429	11/08/2024	4.A FE
75915T-AD-4	LIFEPOINT HEALTH INC TERM B 11/16/25		03/14/2023	Various		27,610,654	28,953,924	28,860,434	28,866,148		20,335		20,335		28,886,483		(1,275,829)	(1,275,829)	604,134	11/16/2025	4.B FE
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		03/31/2023	Redemption 100.0000		38,585	38,585	38,303	38,160		425		425		38,585				509	02/09/2028	3.A FE
76133M-AB-7	RH TERM B 10/15/28		03/31/2023	Redemption 100.0000		20,000	20,000	19,900	19,911		89		89		20,000				355	10/15/2028	3.C FE
76168J-AS-5	CCC INTELLIGENT SOLUTIONS INC TERM 09/15/28		03/31/2023	Redemption 100.0000		17,613	17,613	17,662	17,655		(42)		(42)		17,613				198	09/15/2028	3.C FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		03/21/2023	Redemption 0.0000					(2,076)		2,076		2,076						175	01/30/2027	2.C FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		03/31/2023	Redemption 100.0000		49,091	49,091	48,161	47,947		1,144		1,144		49,091				831	01/30/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		02/22/2023	Redemption 100.0000		970,939	970,939	952,568	495,959		18,183		18,183		970,939				21,768	02/16/2026	4.A FE
76173F-AY-3	PACTIV EVERGREEN GROUP HOLDING TERM B 09/17/28		03/31/2023	Redemption 100.0000		43,926	43,926	43,081	9,490		1,649		1,649		43,926				468	09/17/2028	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/31/2023	Redemption 100.0000		115,196	115,196	113,593	93,943		2,679		2,679		115,196				1,176	07/23/2027	4.A FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2023	Tax Free Exchange		(3,270,980)	(3,316,688)	(3,266,937)	(3,270,980)						(3,270,980)					07/23/2027	4.B FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		02/28/2023	Redemption 100.0000		289,174	289,174	285,459	286,142		3,031		3,031		289,174				1,217	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		03/31/2023	Redemption 100.0000		402,654	402,654	393,721	390,374		12,280		12,280		402,654				(11,573)	04/16/2025	3.B FE
78466D-BG-8	SS&C TECHNOLOGIES INC TERM B6 03/22/29		03/31/2023	Redemption 100.0000		10,167	10,167	9,960	4,691		200		200		10,167				130	03/22/2029	3.B FE
78466D-BH-6	SS&C TECHNOLOGIES INC TERM B7 03/22/29		03/31/2023	Redemption 100.0000		14,525	14,525	14,229	6,701		286		286		14,525				190	03/22/2029	3.B FE
78615#-AA-7	SACRAMENTO FBI ADD-ON LEASE-BK SR-UNSEC 3.420% 09/15/36		03/15/2023	Redemption 100.0000		66,871	66,871	66,871	66,871						66,871				374	09/15/2036	1.A
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		03/31/2023	Redemption 100.0000		12,262	12,262	12,216	12,244		18		18		12,262				233	01/29/2025	4.C FE
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		03/17/2023	Redemption 100.0000		457,143	457,143	457,143	457,143						457,143				11,035	03/27/2026	5.B GI
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		01/25/2023	Redemption 100.0000		(2,500)	(2,500)	(2,532)	(10,218)		425		425		(2,500)				2,500	04/07/2029	3.C Z
80875A-AT-8	SCIENTIFIC GAMES INTERNA TERM 04/07/29		03/31/2023	Redemption 100.0000		69,350	69,350	68,466	48,465		869		869		69,350				791	04/07/2029	3.C FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		03/31/2023	Redemption 100.0000		10,938	10,938	10,910	10,910		28		28		10,938				408	02/04/2029	4.A FE
80875C-AB-3	SCIENTIFIC GAMES HOLDINGS LP TERM B 02/04/29		01/01/2023	Redemption 100.0000		10,938	10,938	10,910	10,910		28		28		10,938				187	02/04/2029	4.B FE
81271E-AB-7	MICRO FOCUS TERM B 06/21/24		01/31/2023	Redemption 100.0000		5,000,000	5,000,000	4,925,000	4,934,978		65,022		65,022		5,000,000				334,251	06/21/2024	3.C FE
81271E-AC-5	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		01/31/2023	Redemption 100.0000		15,057,527	15,057,527	15,002,428	15,037,559		19,969		19,969		15,057,527				93,427	06/21/2024	3.C FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		01/12/2023	Redemption 0.0000				(41)	(4,751)		162		162							12/31/2025	4.B FE
82861@-AA-2	Simeio Group Holdings Inc Revolver 01/31/26		02/01/2023	Redemption 100.0000		353,846	353,846	353,846	353,846						353,846				(772)	01/31/2026	2.C PL
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		01/03/2023	Redemption 100.0000		29,174	29,174	28,941	29,141		33		33		29,174				2	09/08/2023	3.C PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/08/23		01/03/2023	Redemption 100.0000		10,549	10,549	10,549	10,549						10,549				163	09/08/2023	3.C PL
84673E-AB-5	PQ GROUP HOLDINGS INC 04/30/28		03/31/2023	Redemption 100.0000		1,826	1,826	1,701	(7,167)		227		227		1,826				552	04/30/2028	4.A FE
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		03/31/2023	Redemption 100.0000		10,644	10,644	10,591	10,610		34		34		10,644				121	09/23/2025	2.B PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		03/31/2023	Redemption 100.0000		19,508	19,508	19,484	19,499		9		9		19,508				(51)	01/31/2025	4.C FE
84850X-AK-8	SPIN HOLDCO INC 03/01/28		03/31/2023	Redemption 100.0000		81,713	81,713	81,100	81,178		534		534		81,713				14,300	03/01/2028	5.A FE

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										11	12	13	14	15							
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85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		03/25/2023	Redemption 100.0000		1,278,468	1,278,468	1,275,595	571,472		6,725		6,725		1,278,468				(301,686)	05/13/2028	4.A FE
85350E-AB-2	STANDARD Industries INC TERM B 09/22/28		03/22/2023	Redemption 100.0000		35,252	35,252	34,835	22,171		397		397		35,252				407	09/22/2028	2.C FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		02/01/2023	Redemption 100.0000		123,438	123,438	121,101	122,118		1,320		1,320		123,438				2,978	04/12/2026	4.C FE
86880N-AX-1	SURGERY CENTER HOLDINGS INC 08/31/26		03/31/2023	Redemption 100.0000		55,976	55,976	55,950	55,944		32		32		55,976				1,185	08/31/2026	4.C FE
87159J-AH-7	SYNAPTICS INC TERM B 10/20/28		03/31/2023	Redemption 100.0000		4,000	4,000	3,990	3,991		9		9		4,000				74	10/20/2028	3.A FE
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		03/31/2023	Redemption 100.0000		67,750	67,750	67,233	67,369		381		381		67,750				1,583	03/19/2027	2.A PL
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		01/03/2023	Redemption 100.0000		67,229	67,229	67,061	67,159		70		70		67,229				408	09/28/2024	3.A FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		01/03/2023	Redemption 100.0000		76,624	76,624	75,858	76,117		507		507		76,624					11/30/2024	3.A PL
87817J-AG-3	TEAM HEALTH HOLDINGS INC TERM B 02/02/27		03/31/2023	Redemption 100.0000		37,013	37,013	36,980	36,928		85		85		37,013				7,553	02/02/2027	5.A FE
88023H-AF-7	TEMPO ACQUISITION LLC TERM B 08/31/28		03/31/2023	Redemption 100.0000		88,720	88,720	88,381	78,781		547		547		88,720				(11,209)	08/31/2028	3.C FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		03/31/2023	Redemption 100.0000		108,068	108,068	107,933	108,007		62		62		108,068				1,594	12/31/2025	2.C FE
88751A-AC-7	TINICUM VOLTAGE INTERMEDIATE H First Amendment Term Loan 12/18/28		02/28/2023	Redemption 100.0000		538,462	538,462	531,515	538,462						538,462					12/18/2028	3.A PL
89158D-AB-0	TOTAL PRODUCE USA HOLDINGS INC Term B 06/04/28		03/31/2023	Redemption 100.0000		5,000	5,000	4,975	4,979		22		22		5,000				64	06/04/2028	3.C FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		03/31/2023	Redemption 100.0000		100,796	100,796	100,546	73,644		456		456		100,796				1,512	11/13/2026	3.B FE
89334G-AZ-7	TRANS UNION LLC TERM B6 11/18/28		03/31/2023	Redemption 100.0000		801,830	801,830	796,081	792,290		9,540		9,540		801,830				33,427	11/18/2028	3.B FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		01/01/2023	Tax Free Exchange		6,133,213	6,248,805	6,117,731	6,132,392		821		821		6,133,213				(7,692)	05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/24/2023	Redemption 100.0000		7,692	7,692	7,656	7,153		539		539		7,692				(1,026)	12/31/2025	4.A FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		01/01/2023	Tax Free Exchange		31,412,642	31,611,396	31,373,826	31,402,241		10,401		10,401		31,412,642				(398,125)	12/31/2025	4.A FE
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		01/01/2023	Tax Free Exchange		6,704,874	6,704,874	6,704,874	6,704,874						6,704,874					08/22/2024	4.A FE
89364M-BU-7	A&E TELEVISION TERM H 02/14/27		03/31/2023	Redemption 100.0000		16,762	16,762	16,762							16,762				332	02/14/2027	4.A FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		01/01/2023	Redemption 100.0000		35,549	35,549	35,296	35,455		95		95		35,549				(246)	12/18/2024	3.B PL
89678Q-AB-2	TRITON WATER HOLDINGS IN 03/31/28		03/31/2023	Redemption 100.0000		66,660	66,660	66,390	66,426		235		235		66,660				1,382	03/31/2028	4.B FE
90351H-AD-0	US FOODS INC TERM B 09/13/26		03/31/2023	Redemption 100.0000		726,386	726,386	708,697	597,455		17,098		17,098		726,386				(9,601)	09/13/2026	4.A FE
90351H-AE-8	US FOODS INC TERM B 11/17/28		03/16/2023	Redemption 100.0000		32,128	32,128	31,905	31,493		636		636		32,128				(1,075)	11/17/2028	4.A FE
90351N-AJ-4	USI INC/NY TERM B 11/16/29		03/31/2023	Redemption 100.0000		143,139	143,139	140,506	122,152		2,795		2,795		143,139				7,622	11/16/2029	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90385K-AK-7	UKG INC TERM 05/03/26		03/31/2023	Redemption 100.0000		20,825	20,825	20,718	20,740		85		85		20,825				767	05/03/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		03/31/2023	Redemption 100.0000		45,228	45,228	44,945	44,798		431		431		45,228				737	04/14/2028	3.B FE
91335P-AJ-8	UNIVAR SOLUTIONS USA INC 05/27/28		03/31/2023	Redemption 100.0000		57,836	57,836	57,546	57,602		233		233		57,836				918	05/27/2028	2.C FE
92276A-AP-6	VENSURE EMPLOYER SERVICES INC 2022 Delayed Draw Term B Loan 04/01/27		01/06/2023	Tax Free Exchange		1,498,460	1,498,460	1,498,460							1,498,460					04/01/2027	2.B PL
92555W-AD-7	VIASAT INC TERM B 03/02/29		03/31/2023	Redemption 100.0000		25,000	25,000	24,551	24,577		423		423		25,000				576	03/02/2029	3.B FE
92943H-AB-5	WR GRACE HOLDINGS INC TERM B 08/11/28		03/31/2023	Redemption 100.0000		26,506	26,506	26,428	26,428		78		78		26,506				570	08/11/2028	4.A FE
92985@-AA-2	WSC HOLDING MIDCO LLC NA-SR-SEC 07/30/28		01/20/2023	Redemption 101.3035		10,526,073	10,390,634	10,186,971	10,157,251		330,703		330,703		10,526,073				90,440	07/30/2028	3.A Z
93000*-AA-3	WSC Holdings Holdco LLC 0.000% 07/30/29		01/20/2023	Redemption 100.0000		8,437,022	8,437,022	8,283,055	7,796,652		143,693		143,693		8,437,022				622,383	07/30/2029	3.A Z
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		03/31/2023	Redemption 100.0000		38,313	38,313	38,355	38,343		(31)		(31)		38,313				680	10/20/2027	5.A FE
96208U-AT-8	WEX INC 04/01/28		03/31/2023	Redemption 100.0000		117,551	117,551	116,963	117,039		512		512		117,551				2,014	04/01/2028	3.C FE
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		02/15/2023	Redemption 100.0000		25,833,171	25,833,171	25,705,334	25,810,285		22,886		22,886		25,833,171					04/03/2023	3.B PL
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		03/31/2023	Redemption 100.0000		396,030	396,030	395,901	395,979		52		52		396,030				1,858	05/16/2025	4.C FE
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		03/31/2023	Redemption 100.0000		7,938	7,938	7,898	7,905		32		32		7,938				182	12/16/2027	4.C FE
98149H-A*-9	COMAR HOLDING COMPANY LLC Delayed Draw Term Loan 06/18/24		03/31/2023	Redemption 100.0000		7,292	7,292	7,219	7,262		29		29		7,292				168	06/18/2024	3.B PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		01/01/2023	Redemption 100.0000		37,500	37,500	37,125	37,259		241		241		37,500					01/10/2027	3.C PL
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		03/31/2023	Redemption 100.0000		2,625,000	2,625,000	2,572,500	2,588,332		36,668		36,668		2,625,000				27,924	01/10/2027	5.A
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		03/31/2023	Redemption 100.0000		5,276	5,276	5,054	5,129		147		147		5,276				13	01/17/2027	3.C FE
98932T-AE-3	MEDICAL SOLUTIONS HOLDINGS INC TERM B 09/30/26		02/17/2023	Redemption 100.0000		25,953	25,953	25,764	25,700		253		253		25,953				(169)	09/30/2026	4.B FE
98975V-AM-8	FLUIDRA FINCO SL TERM B 01/21/29		03/31/2023	Redemption 100.0000		22,500	22,500	22,522	22,519		(19)		(19)		22,500				372	01/21/2029	3.B FE
99AAL4-67-7	TECHMER BB BIDCO LLC INITIAL TERM LOAN 09/01/28		01/03/2023	Redemption 100.0000		19,851	19,851	19,652	19,658		193		193		19,851					09/01/2028	2.C Z
99AAL4-69-3	TECHMER BB BIDCO LLC REVOLVING LOAN 09/01/28		03/24/2023	Redemption 100.0000		435,537	435,537	431,185	307,833		4,349		4,349		435,537				498	09/01/2028	2.C Z
99AAL5-13-8	XPRESSMYSELF COM LLC Initial Term Loan 09/07/28		03/31/2023	Redemption 100.0000		29,410	29,410	29,116	29,124		287		287		29,410				703	09/07/2028	3.B PL
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		02/15/2023	Redemption 100.0000		448,333	448,333	446,092			2,242		2,242		448,333					09/06/2028	3.A Z
99AAL5-16-1	AB CENTERS ACQUISITION CORPORA Delayed Draw Term Loan 09/06/28		01/11/2023	Tax Free Exchange		297,346	298,889	297,394	297,322		24		24		297,346					09/06/2028	3.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
99AAM2-79-5	JENSEN HUGHES INC Term Loan 03/22/24		01/03/2023	Redemption 100.0000		2,618	2,618	2,618	2,618						2,618					03/22/2024	3.C Z
99AAM9-29-5	ACCUPAC Second Amendment Incr Term Loa 01/17/26		03/31/2023	Redemption 100.0000		2,368	2,368	2,344	2,346		21		21		2,368				72	01/17/2026	3.B PL
99AAM9-44-4	TSS BUYER LLC Initial Term Loan 06/22/29		01/01/2023	Redemption 100.0000		51,563	51,563	51,047	51,065		497		497		51,563				1,069	06/22/2029	3.B Z
99AAM9-59-2	ACP TARA HOLDINGS INC Tranche B-1 Term Loan 09/10/27		03/31/2023	Redemption 100.0000		7,058	7,058	6,988	6,991		67		67		7,058				58	09/10/2027	3.A PL
99AAN0-03-8	A&R LOGISTICS HOLDINGS INC Tenth Tranche Incremental Term 05/03/25		01/01/2023	Redemption 100.0000		609,939	609,939	609,939	609,939						609,939				5,211	05/03/2025	3.A Z
99AAN1-77-0	RENAISSANCE BUYER LLC Initial Term Loan 07/18/28		01/01/2023	Redemption 100.0000		18,213	18,213	17,848	17,859		354		354		18,213					07/18/2028	3.A Z
99AAN1-77-0	RENAISSANCE BUYER LLC Initial Term Loan 07/18/28		03/31/2023	Redemption 100.0000		18,213	18,213	17,848	17,859		354		354		18,213				1	07/18/2028	3.A PL
99AAN2-61-2	MDI BUYER INC Initial Delayed Draw Term Loan 07/25/28		03/31/2023	Redemption 100.0000		21,544	21,544	21,328	21,329		215		215		21,544				572	07/25/2028	4.A PL
99AAN2-63-8	MDI BUYER INC Initial Term Loan 07/25/28		03/31/2023	Redemption 100.0000		59,706	59,706	59,109	59,106		600		600		59,706				1,609	07/25/2028	4.A PL
99AAN2-75-2	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Incr Term Loan 12/30/26		01/01/2023	Redemption 100.0000		31,520	31,520	31,204	31,214		305		305		31,520				685	12/30/2026	3.A Z
99AAN2-76-0	SEKO GLOBAL LOGISTICS NETWORK Sixth Amendment Increment DDTL 12/30/26		01/01/2023	Redemption 100.0000		20,397	20,397	20,193	20,197		200		200		20,397					12/30/2026	3.A Z
99AAN2-98-4	RA PARENT HOLDINGS LP First Incremental Term Loan 03/01/29		03/31/2023	Redemption 100.0000		26,858	26,858	26,589	26,596		262		262		26,858				620	03/01/2029	3.A PL
99AAN3-42-0	ITSAVVY LLC Delayed Draw Term Loan 08/08/28		02/23/2023	Redemption 100.0000		217,071	217,071	214,900			2,171		2,171		217,071				155	08/08/2028	3.A Z
99AAN3-43-8	ITSAVVY LLC Revolver Loan 08/08/28		01/10/2023	Redemption 100.0000		1,500,000	1,500,000	1,496,719			3,281		3,281		1,500,000					08/08/2028	3.A Z
99AAN5-04-5	OLYMPUS US BIDCO LLC TERM LOAN 08/22/29		01/31/2023	Redemption 100.0000		364,125	364,125	360,484	360,499		3,626		3,626		364,125				3,111	08/22/2029	2.A Z
99AAN5-05-2	OLYMPUS US BIDCO LLC REVOLVER 08/22/29		03/30/2023	Redemption 100.0000		8,321,436	8,321,436	8,255,120	8,254,551		66,885		66,885		8,321,436				183,666	08/22/2029	2.A Z
99AAN5-07-8	WELLSPRING PHARMACEUTICAL CORP TERM LOAN 08/22/28		03/30/2023	Redemption 100.0000		21,382	21,382	20,954	20,966		416		416		21,382					08/22/2028	3.C Z
99AAN5-13-6	ADPD HOLDINGS INITIAL TERM LOAN 08/16/28		01/01/2023	Redemption 100.0000		91,804	91,804	90,886	90,892		912		912		91,804					08/16/2028	3.B Z
99AAN5-56-5	NORTH HAVEN STACK BUYER LLC DDTL 1 07/16/27		03/31/2023	Redemption 100.0000		2,117	2,117	2,096	2,097		21		21		2,117				1,398	07/16/2027	3.B Z
99AAN5-57-3	NORTH HAVEN STACK BUYER LLC DDTL 2 07/16/27		03/31/2023	Redemption 100.0000		6,438	6,438	6,375	6,378		60		60		6,438				112	07/16/2027	3.B Z
99AAN5-80-5	HEIGHTS BUYER LLC INITIAL REVOLVING LOAN 08/25/28		03/29/2023	Redemption 100.0000		3,692,308	3,692,308	3,623,736			68,571		68,571		3,692,308				8,845	08/25/2028	3.A Z
99AAN5-92-0	ECKHART BIDCO LLC First Incr Amendment Term Loan 08/18/29		01/01/2023	Redemption 100.0000		8,326	8,326	8,222	8,223		103		103		8,326				202	08/18/2029	3.A Z
99AAN6-75-3	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28		01/01/2023	Redemption 100.0000		115,797	115,797	112,323	112,422		3,375		3,375		115,797				3,268	09/19/2028	2.B Z
99AAN6-75-3	SANDLOT INTERMEDIATE LLC Initial Term Loan 09/19/28		03/31/2023	Redemption 100.0000		115,797	115,797	112,323	112,422		3,375		3,375		115,797				6,462	09/19/2028	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
99AAN6-76-1	SANDLOT INTERMEDIATE LLC Revolver 09/19/28		01/13/2023	Redemption 100.0000		1,406,897	1,406,897	1,364,690	1,365,891		41,006		41,006		1,406,897				45,157	09/19/2028	2.B Z
99AAN6-88-6	SURGENT CONSOLIDATED Term Loan A 09/20/27		03/31/2023	Redemption 100.0000		21,819	21,819	21,383	21,397		422		422		21,819				295	09/20/2027	3.C Z
99AAN6-89-4	SURGENT CONSOLIDATED Delayed Draw Term Loan 09/20/27		03/31/2023	Redemption 100.0000		8,000	8,000	7,840	7,844		156		156		8,000				196	09/20/2027	3.C Z
99AAN9-41-9	TAILWIND RANDYS HOLDINGS INC INITIAL TERM LOAN 11/01/28		03/31/2023	Redemption 100.0000		10,227	10,227	10,023	10,024		203		203		10,227				277	11/01/2028	5.B GI
99AAP2-11-5	B2B INDUSTRIAL PRODUCTS LLC 2022 III Term Loan 10/07/26		03/31/2023	Redemption 100.0000		250	250	244	244		6		6		250				8	10/07/2026	2.B PL
99AAP2-86-7	MIDLAND INDUSTRIES LLC 5th AMENDMENT INCR TERM LOAN 11/04/24		03/30/2023	Redemption 100.0000		17,272,255	17,272,255	16,926,810	16,925,623		346,632		346,632		17,272,255				308,916	11/04/2024	2.C Z
99AAP2-87-5	OEP GLASS PURCHASER LLC First Amendment Incr Term Loan 04/18/28		03/31/2023	Redemption 100.0000		37,943	37,943	37,184	37,177		766		766		37,943				1,052	04/18/2028	2.A PL
99AAP4-35-0	INS INTERMEDIATE II LLC Revolving Loan 01/19/29		03/16/2023	Redemption 100.0000		1,000,000	1,000,000	980,000			20,000		20,000		1,000,000				12,909	01/19/2029	4.B Z
BL3548-21-3	ZELIS TERM B 09/30/26		03/31/2023	Redemption 100.0000		26,239	26,239	26,108	26,081		158		158		26,239				1,631	09/30/2026	5.B GI
BL3573-84-9	ICON Luxembourge Sarl Term B 07/03/28		03/16/2023	Redemption 100.0000		1,131,333	1,131,333	1,116,625	53,119		28,764		28,764		1,131,333				(10,591)	07/03/2028	3.A FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2023	Redemption 100.0000		(8,313)	(8,313)	(8,252)	(8,313)						(8,313)				(346)	09/01/2027	4.B FE
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		03/31/2023	Redemption 100.0000		50,160	50,160	50,102	50,100		60		60		50,160				2,920	04/27/2028	4.A FE
BL3645-87-8	ILLUMINATE MERGER SUB CORP TERM 06/30/28		03/31/2023	Redemption 100.0000		21,425	21,425	21,318	21,330		95		95		21,425				197	06/30/2028	4.C FE
BL3646-39-7	INDIGI MERGER SUB INC Term B 07/01/28		03/25/2023	Redemption 100.0000		559,278	559,278	552,417	258,951		8,506		8,506		559,278				(25,765)	07/01/2028	3.A FE
BL3751-62-7	CARNIVAL CORP TERM B 10/18/28		03/31/2023	Redemption 100.0000		39,850	39,850	39,701	39,716		134		134		39,850				783	10/18/2028	4.B FE
BL3789-16-3	Seren BidCo AB TERM B 11/16/28		03/31/2023	Redemption 100.0000		(18,500)	(18,500)	(18,408)	(18,537)		37		37		(18,500)				200	11/16/2028	4.B FE
BL3835-16-4	SEATTLE SPINCO INC TERM B 01/14/27		01/31/2023	Redemption 100.0000		12,102,992	12,102,992	11,981,962	11,993,825		109,166		109,166		12,102,992					01/14/2027	4.A FE
BL3836-72-5	INTELSTA JACKSON HOLDINGS SA TERM EXIT 01/27/29		03/06/2023	Redemption 100.0000		374,918	374,918	363,274	363,850		11,068		11,068		374,918				5,883	01/27/2029	4.A FE
C0102M-AP-0	AIR CANADA Term B 08/11/28		03/31/2023	Redemption 100.0000		56,425	56,425	55,793	55,829		596		596		56,425				1,165	08/11/2028	3.C FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		02/03/2023	Redemption 0.0000					(18,340)		1,754		1,754						270	05/05/2027	4.A FE
C0787F-AB-8	Bausch & Lomb Term B 05/05/27		03/31/2023	Redemption 100.0000		81,363	81,363	78,718	54,859		2,536		2,536		81,363				2,216	05/05/2027	4.C FE
C5400E-AG-6	Maxar Technologies Inc Term B 06/14/29		03/31/2023	Redemption 100.0000		48,624	48,624	46,475	46,562		2,063		2,063		48,624				1,430	06/14/2029	4.A FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		03/31/2023	Redemption 100.0000		125,178	125,178	125,034	125,061		117		117		125,178				2,124	11/19/2026	3.A FE
C8856U-AB-4	HUSKY INJECTION MOLDING TERM 03/28/25		03/31/2023	Redemption 100.0000		65,812	65,812	65,648	65,749		63		63		65,812				(287)	03/28/2025	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		03/24/2023	BARCLAYS BANK PLC		(143,571)	(195,115)	(147,063)	(166,007)		(7,525)	(18,675)	11,150		(154,858)		11,286	11,286	69,648	02/01/2027	3.C FE
C9413P-BD-4	BAUSCH HEALTH COS INC TERM B 02/01/27		01/01/2023	Redemption 100.0000		1,619,341	1,619,341	390,288	409,131		(168)	18,675	(18,843)		390,288		(1,229,053)	(1,229,053)	3,352	02/01/2027	3.C FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		03/24/2023	Redemption 100.0000		172,488	172,488	170,663	129,794		6,039		6,039		172,488				(7,387)	03/01/2026	3.C FE
G3679Y-AC-6	Froneri US INC TERM 01/31/27		03/31/2023	Redemption 100.0000		26,768	26,768	26,476	26,567		201		201		26,768				301	01/31/2027	4.A FE
G4768P-AL-5	INEOS US FINANCE LLC TERM B 11/08/27		03/31/2023	JP MORGAN SECURITIES		12,858,750	12,858,750	12,408,694	12,412,218		22,154		22,154		12,434,372		424,378	424,378	271,303	11/08/2027	3.B FE
G4770M-AH-7	INEOS US PETROCHEM LLC 01/29/26		03/31/2023	Redemption 100.0000		15,000	15,000	14,925	14,953		47		47		15,000				279	01/29/2026	3.B FE
N6872P-AD-3	AGL CLO 1 LTD Term B 07/12/29		03/31/2023	Redemption 100.0000		27,250	27,250	26,755	26,762		488		488		27,250				300	07/12/2029	4.B FE
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		03/31/2023	Redemption 100.0000		74,044	74,044	73,694	57,016		692		692		74,044				1,101	07/21/2026	2.C FE
N8233B-AC-6	FLUTTER ENTERTAINMENT TERM B 07/21/26		03/09/2023	Redemption 0.0000					(535)		22		22							07/21/2026	3.A FE
N8233B-AE-2	FLUTTER ENTERTAINMENT TERM B 07/04/28		03/31/2023	Redemption 100.0000		63,696	63,696	62,964	39,766		720		720		63,696				507	07/04/2028	2.C FE
W5000C-AB-3	IGT HOLDINGS IV AB TERM B 03/31/28		03/31/2023	Redemption 100.0000		18,750	18,750	18,703	18,705		45		45		18,750				394	03/31/2028	4.B FE
W8189E-AB-6	Seren BidCo AB Term B1 07/21/28		01/01/2023	Redemption 100.0000		22,500	22,500	22,388	22,397		103		103		22,500					07/21/2028	4.C FE
W8189E-AB-6	Seren BidCo AB Term B1 07/21/28		03/31/2023	Redemption 100.0000		7,500	7,500	7,463	7,431		69		69		7,500				41	07/21/2028	4.B FE
Z00070-04-7	VITAL SMART LLC Closing Date Term Loan 09/30/26		03/23/2023	Redemption 100.0000		190,988	190,988	189,078	189,751		1,236		1,236		190,988				2,760	09/30/2026	2.B PL
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		03/10/2023	No Broker		400,000	400,000	400,000	400,000						400,000					11/06/2025	3.B PL
Z00070-98-9	GSP HOLDINGS LLC Revolver 11/06/25		03/07/2023	Redemption 100.0000		3,700,000	3,700,000	3,696,123	3,323,776		2,251		2,251		3,700,000				96,044	11/06/2025	3.B PL
Z00073-C4-8	WSC Holdings Midco LLC 0.000% 07/30/28		01/20/2023	Redemption 101.3035		16,517,650	16,305,116	15,953,506	15,930,108		527,725		527,725		16,517,650				141,920	07/30/2028	3.B Z
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	03/24/2023	Redemption 100.0000		23,927	23,927	23,749	22,872		1,055		1,055		23,927				982	05/31/2025	3.C FE
000000-00-0	CP Turf Parent LLC Term Loan 10/25/27	C	01/01/2023	Redemption 100.0000		30,309	30,309	30,106	30,135		174		174		30,309				11	10/25/2027	3.A PL
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	03/02/2023	Redemption 100.0000		17,300	17,300	17,078	16,331		969		969		17,300				(5)	04/16/2025	3.B FE
99AAN8-00-7	ZONE CLIMATE SERVICES INC Third Amendment DDTL 03/09/28	C	01/03/2023	Redemption 100.0000		9,656	9,656	9,463	9,466		191		191		9,656					03/09/2028	5.B GI
BL3565-31-6	ALPHA 3 BV 03/18/28	D	03/18/2023	Redemption 100.0000		4,992,443	4,992,443	4,903,138	4,908,891		83,552		83,552		4,992,443				9,319	03/18/2028	4.A FE
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	01/02/2023	Redemption 100.0000		14,034	14,034	14,027	777		55		55		14,034				27	05/05/2028	3.B FE
G5080A-AF-9	JAZZ FINANCING LUX SARL 05/05/28	D	03/31/2023	Redemption 100.0000		109,983	109,983	109,967	100,471		(4,399)		(4,399)		109,983				2,193	05/05/2028	3.C FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	03/31/2023	Redemption 100.0000		7,212	7,212	7,203	7,209		3		3		7,212				114	04/25/2025	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	03/31/2023	Redemption 100.0000		26,527	26,527	25,940	26,134		393		393		26,527				489	09/09/2024	4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						623,176,235	646,182,762	624,156,315	576,396,738		(14,748,421)		(14,748,421)		628,922,939		(8,204,811)	(8,204,811)	8,603,965	XXX	XXX
2509999997. Total - Bonds - Part 4						11,841,211,553	12,008,960,299	11,825,954,332	6,376,528,310	6,102	(15,644,055)	642	(15,638,595)	451,657	11,867,868,066	(424,647)	(30,522,596)	(30,947,243)	96,289,804	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						11,841,211,553	12,008,960,299	11,825,954,332	6,376,528,310	6,102	(15,644,055)	642	(15,638,595)	451,657	11,867,868,066	(424,647)	(30,522,596)	(30,947,243)	96,289,804	XXX	XXX
57776#-10-8	MAXOR NATIONAL PHARMACY SERVIC EQUITY CO-INVESTMENT 8% PIK		03/01/2023	DIRECT	10,000,000.000	12,113,281	0.00	10,000,000	19,680,122	(9,680,122)			(9,680,122)		10,000,000		2,113,281	2,113,281			5.B GI
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						12,113,281	XXX	10,000,000	19,680,122	(9,680,122)			(9,680,122)		10,000,000		2,113,281	2,113,281		XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						12,113,281	XXX	10,000,000	19,680,122	(9,680,122)			(9,680,122)		10,000,000		2,113,281	2,113,281		XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						12,113,281	XXX	10,000,000	19,680,122	(9,680,122)			(9,680,122)		10,000,000		2,113,281	2,113,281		XXX	XXX
00091G-10-4	ACV AUCTIONS INC A		01/06/2023	MERRIL LYNCH PERCE FENER SMITH	68,112.000	595,276		1,448,606	559,200	889,406			889,406		1,448,606		(853,330)	(853,330)			
00827B-10-6	AFFIRM HOLDINGS INC		01/11/2023	MERRIL LYNCH PERCE FENER SMITH	8,807.000	93,523		234,050							234,050		(140,528)	(140,528)			
25809K-10-5	DOORDASH INC A		01/18/2023	MERRIL LYNCH PERCE FENER SMITH	1,893.000	107,496		138,149	92,416	45,732			45,732		138,149		(30,653)	(30,653)			
37637K-10-8	GITLAB INC CL A		01/26/2023	MERRIL LYNCH PERCE FENER SMITH	39,194.000	1,873,277		2,051,580	1,006,632	263,743			263,743		2,051,580		(178,303)	(178,303)			
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		02/23/2023	Various	12,941,419.000	1,387,848,845		1,658,245,167	1,364,413,805	293,831,362			293,831,362		1,658,245,167		(270,396,322)	(270,396,322)	4,426,768		
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		02/22/2023	CITIGROUP GLOBAL MARKETS INC	1,363,001.000	100,715,612		117,528,651	100,357,764	17,170,887			17,170,887		117,528,651		(16,813,038)	(16,813,038)	502,258		
75943R-10-2	RELAY THERAPEUTICS INC		01/12/2023	MERRIL LYNCH PERCE FENER SMITH	17,232.000	295,172		828,613	257,446	571,167			571,167		828,613		(533,441)	(533,441)			
87918A-10-5	TELADOC HEALTH INC		01/17/2023	MERRIL LYNCH PERCE FENER SMITH	50,952.000	1,399,614		7,449,639	1,205,015	6,244,624			6,244,624		7,449,639		(6,050,025)	(6,050,025)			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/27/2023	FEDERAL HOME LOAN BANK	17,494,650.000	1,749,465,000		1,749,465,000	83,898,000						1,749,465,000				1,253,115		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,242,393,815	XXX	3,537,389,455	1,551,790,278	319,016,921			319,016,921		3,537,389,455		(294,995,640)	(294,995,640)	6,182,141	XXX	XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT		03/30/2023	BROWN BROTHERS HARRIMAN CP	100.000	997		1,006	710	296			296		1,006		(9)	(9)	17		
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO						997	XXX	1,006	710	296			296		1,006		(9)	(9)	17	XXX	XXX
87226@-10-3	T-C Europe Holding, Inc.		03/31/2023	Issuer	1.000	246		246	246						246						
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						246	XXX	246	246						246					XXX	XXX
5989999997. Total - Common Stocks - Part 4						3,242,395,058	XXX	3,537,390,707	1,551,791,234	319,017,217			319,017,217		3,537,390,707		(294,995,649)	(294,995,649)	6,182,158	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,242,395,058	XXX	3,537,390,707	1,551,791,234	319,017,217			319,017,217		3,537,390,707		(294,995,649)	(294,995,649)	6,182,158	XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,254,508,339	XXX	3,547,390,707	1,571,471,356	309,337,095			309,337,095		3,547,390,707		(292,882,368)	(292,882,368)	6,182,158	XXX	XXX
6009999999 - Totals						15,095,719,892	XXX	15,373,345,039	7,947,999,666	309,343,197	(15,644,055)	642	293,698,500	451,657	15,415,258,773	(424,647)	(323,404,964)	(323,829,611)	102,471,962	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			133,891			(6,800,180)					606,728		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/24/2017	02/15/2047		50,000,000	3.435 /(FLT.)			266,535			(13,872,642)					1,204,609		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			127,088			(7,171,847)					610,764		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			120,953			(7,685,333)					605,600		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			124,948			(7,302,545)					611,374		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			124,643			(7,303,354)					612,341		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			125,250			(7,493,433)					600,915		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/07/2017	02/15/2047		25,000,000	3.438 /(FLT.)			129,923			(7,356,319)					592,269		100/100

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ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			130,537			(7,234,709)					596,269		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			130,193			(7,017,691)					608,162		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			259,523			(14,450,350)					1,198,609		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			133,596			(6,768,565)					609,269		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			128,896			(6,995,894)					613,529		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/11/2017	02/15/2047		25,000,000	3.286 /(FLT.)			132,714			(6,450,128)					627,968		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			82,666			(4,088,922)					389,164		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			49,812			(2,463,837)					234,496		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/18/2017	02/15/2047		25,000,000	3.325 /(FLT.)			134,644			(6,355,586)					626,277		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			133,497			(6,649,369)					615,502		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/27/2017	02/15/2047		25,000,000	3.4 /(FLT.)			135,695			(6,503,280)					615,484		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			135,421			(6,545,291)					614,516		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.415 /(FLT.)			135,760			(6,549,738)					612,966		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/27/2017	02/15/2047		25,000,000	3.405 /(FLT.)			135,133			(6,591,530)					612,966		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			135,359			(6,590,488)					612,269		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			184,446			(9,369,410)					853,958		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	02/15/2047		25,000,000	3.41375 /(FLT.)			134,390			(6,715,575)					609,270		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			135,050			(6,759,552)					604,912		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/26/2017	02/15/2047		25,000,000	3.435 /(FLT.)			134,244			(6,809,759)					605,085		100/100

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ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			130,147			(6,786,744)					619,764		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			130,840			(6,597,068)					626,875		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			136,650			(6,167,719)					628,960		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			136,000			(6,222,862)					628,375		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			147,846			(5,725,963)					613,865		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2047		25,000,000	3.665 /(FLT.)			149,651			(5,719,769)					608,210		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			148,993			(5,798,933)					606,457		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/20/2018	02/15/2047		25,000,000	3.6625 /(FLT.)			147,294			(5,995,379)					602,334		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	02/15/2047		25,000,000	3.69 /(FLT.)			147,241			(6,092,286)					597,705		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/21/2018	02/15/2047		25,000,000	3.735 /(FLT.)			148,577			(6,078,035)					594,000		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/27/2018	02/15/2047		25,000,000	3.702 /(FLT.)			148,719			(5,954,163)					599,670		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			589,214			(23,568,790)					2,429,671		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/20/2018	02/15/2047		25,000,000	3.653 /(FLT.)			152,543			(5,330,436)					617,950		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			153,526			(5,601,126)					601,305		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			302,977			(11,164,292)					1,217,917		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			151,551			(5,577,994)					608,959		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												6,656,576		XXX	(314,276,886)					29,507,288	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C4111@AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		54,119,253	5.8215/(6.6)			(129,357)	(905,052)		(1,595,886)		(102,582)			124,286		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/30/2005	10/06/2025		37,068,966	5.8275/(5.556)			96,199	5,252,466		5,435,753		(58,745)			294,258		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023	D-1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186/(7.8)			(37,530)	5,421		(54,589)		(45,084)			56,087		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			(1,352,965)	199,609		717,916		(66,942)			676,259		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2038		37,199,613	4.312/(3.94)			(1,403,005)	203,683		963,842		(68,309)			738,494		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			67,950	408,000		2,166,825		(140,500)			186,749		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			38,802	170,100		982,794		(63,225)			71,582		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			191,850	10,010,000		9,241,951		2,480,000			1,027,188		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			(105,221)	550,500		2,040,194		(210,750)			208,919		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			(163,798)	880,800		3,906,360		(337,200)			384,631		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			78,721	1,686,183		1,450,086		92,495			136,956		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		17,361,111	4.38/(1.189)			147,778	3,051,189		2,821,821		167,371			289,902		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			198,156	4,008,462		4,029,831		220,225			458,970		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			78,721	1,686,183		1,450,086		92,495			136,956		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			150,598	3,046,431		3,062,672		167,371			348,817		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2019	05/23/2034		22,843,567	4.38/(1.189)			194,445	4,014,722		3,712,923		220,225			381,450		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2029		77,938,000	4.07/(1.77)			457,612	2,023,000		8,759,061		(983,500)			993,204		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2019	09/26/2031		33,402,000	4.176/(1.95)			190,353	867,000		4,488,999		(421,500)			486,796		100/100

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			73,887	186,000		1,972,199		(493,000)			316,177		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			75,697	188,000		2,380,469		(493,000)			361,780		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			288,179	8,268,636		5,796,459		378,787			588,367		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2031		24,270,000	3.8775/(2.87)			56,084	(402,000)		1,508,192		(493,000)			356,038		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)			89,272	(603,000)		3,074,663		(739,500)			620,248		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			54,230	1,071,043		781,941		832,660			285,640		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			33,717	665,913		486,166		517,700			177,595		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			17,767	350,900		256,183		272,800			93,583		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			34,763	750,750		1,176,908		806,000			444,415		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2019	11/27/2031		19,900,800	3.4065/(1.5)			96,915	372,041		2,165,602		(250,736)			292,916		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6043#AG0 THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.57% due 12/19/2031	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2019	12/19/2031		96,547,500	3.413/(2.57)			227,767	4,027,500		10,242,638		(1,848,750)			1,425,999		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.99% due 12/18/2031	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2019	12/18/2031		74,812,500	3.795/(2.99)			182,660	4,497,300		9,182,690		(1,405,050)			1,104,802		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			54,051	221,741		2,956,631		(127,493)			261,463		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4940@AA4 IRISH RESIDENTIAL PROP REIT PL SR-UNSEC 1.83% due 03/10/2030	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2020	03/10/2030		21,782,000	3.839/(1.83)			111,118	92,000		1,781,519		(281,000)			287,075		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	124651A#7 C&C GROUP PLC SR-UNSEC 2.74% due 03/26/2030	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2020	03/26/2030		53,012,200	3.193/(2.74)			74,832	2,337,384		4,072,782		(1,012,593)			700,874		100/100

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CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(72,369)	(1,101,994)		(2,151,038)		993,798			375,070		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(89,550)	(3,230,182)		(7,662,568)		(191,264)			1,393,778		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			48,743	(559,450)		1,788,095		(894,450)			715,538		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			64,216	(556,100)		2,833,141		(891,100)			848,573		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			93,234	4,211,027		1,075,823		202,607			327,301		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			113,317	4,753,456		737,125		229,034			425,620		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			33,479	1,638,337		527,056		79,281			113,223		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			24,156	1,092,225		270,692		52,854			85,287		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806@AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		52,363,412	3.757/(4.07)			(7,418)	3,456,995		5,345,105		887,946			1,149,106		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			111,595	3,760,000		6,755,297		(1,232,500)			1,026,729		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			187,019	5,110,000		10,181,001		(1,725,500)			1,442,571		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			213,302	3,748,800		7,035,988		(618,200)			804,794		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			159,201	2,910,000		6,325,545		(421,500)			631,544		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			174,605	2,910,000		8,111,301		(421,500)			745,696		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			14,828	287,375		519,045		(38,638)			48,611		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			41,891	1,004,190		1,813,454		(105,094)			154,638		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			27,630	678,500		949,996		(70,250)			76,225		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			83,364	3,472,500		4,598,074		(616,250)			380,883		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			16,643	337,500		571,782		(42,150)			49,194		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			22,540	450,000		789,562		(56,200)			70,474		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			28,018	482,000		968,217		(56,200)			71,659		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			64,804	1,318,000		2,446,963		(140,500)			191,654		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			111,407	1,913,400		3,674,106		(252,900)			304,630		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			44,042	744,100		1,456,699		(98,350)			119,607		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			103,525	4,074,200		6,573,399		(640,900)			573,969		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 MS21 2.34% due 06/16/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			104,654	4,074,200		6,633,437		(640,900)			577,776		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			63,076	869,975		3,188,136		(119,425)			214,313		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			49,707	1,577,589		694,836		88,090			129,197		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			33,869	899,226		410,585		50,211			110,311		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			25,550	678,363		309,739		37,879			83,217		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			44,663	1,460,658		638,051		79,281			116,856		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			90,599	2,251,946		1,087,098		122,445			336,906		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			59,313	1,474,295		711,697		80,162			220,564		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			427,574	10,627,887		5,130,476		577,870			1,590,002		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			61,268	1,522,898		735,160		82,805			227,836		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			46,761	968,286		1,832,795		(114,999)			156,321		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	04/30/2021	04/15/2031		182,707,424	3.921/(2.9883)			578,319	20,148,550		41,508,939		(3,248,278)			2,591,384		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6970*AU0 PEEL PORTS GROUP LTD 3.05% Due 7/1/2033 JJ1 3.05% due 07/01/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)			297,420	13,297,500		19,969,389		(1,848,750)			1,694,755		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3029*AA2 EASTLIGHT COMMUNITY HOMES LIMI 2.18% Due 8/19/2036 FA19 2.18% due 08/19/2036	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)			155,959	7,244,000		11,139,382		(986,000)			1,035,625		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			297,386	6,884,500		15,955,855		(688,450)			1,280,666		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 MS30 1.54% due 06/08/2033	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			146,659	3,653,000		6,193,079		(365,300)			508,535		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1	Currency	CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			55,013	1,405,000		2,139,563		(140,500)			175,335		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AA2 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.8% due 09/16/2033	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)			75,224	3,028,000		4,670,548		(493,000)			448,176		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G4569#AB0 HIGHTOWN HOUSING ASSOCIATION L SR-UNSEC 2.96% due 09/16/2036	D-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)			49,257	1,816,800		3,105,696		(295,800)			305,034		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1	Currency	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			119,505	3,295,714		727,554		193,798			424,406		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA	E570DZWZ7FF32TWEFA76	07/15/2021	10/15/2028		81,873,000	2.3365/(2.58)			(1,811)	8,343,500		7,890,411		1,364,000			964,221		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/19/2021	04/15/2041		1,827,485	3.285/(1.264)			10,360	321,178		39,750		17,618			38,826		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BQ4 AFLAC INC 1.264% Due 4/15/2041 A015 1.264% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	07/20/2021	04/15/2041		4,557,885	3.3/(1.264)			25,983	792,116		97,656		44,045			96,834		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2388561750 REPUBLIC OF SERBIA 2.05% Due 9/23/2036 Ann-9/23 2.05% due 09/23/2036	D-1	Currency	JP MORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	09/16/2021	09/23/2036		6,706,620	3.618/(2.05)			28,969	524,970		1,187,322		(80,085)			123,177		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	742718FT1 PROCTER & GAMBLE CO THE 0.23% Due 11/6/2031 MN6 0.23% due 11/06/2031	D-1	Currency	SMBC CAPITAL MARKETS INC.	TVJ8SHLIZL0RGWGDTN03	10/29/2021	11/06/2031		26,389,866	2.2335/(0.23)			134,455	3,795,252		905,787		264,270			387,136		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9162#AA2 UMV Global Foods Co Ltd 2.64% Due 1/31/2034 JJ31 2.64% due 01/31/2034	D-1	Currency	BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		90,235,600	3.30475/(2.64)			181,504	7,584,400		12,601,159		(1,651,550)			1,485,916		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BP4DQW3 REPUBLIC OF PERU 1.95% Due 11/17/2036 Ann-11/17 1.95% due 11/17/2036	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	11/10/2021	11/17/2036		5,969,080	3.7175/(1.95)			28,188	329,680		1,062,139		(73,060)			110,242		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G9369*AA7 SR-SEC SR-SEC 2.9% due 03/31/2043	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/16/2021	03/31/2043		59,662,789	3.7415/(2.9)			150,681	4,794,728		9,709,401		(1,145,853)			1,334,557		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8059@AB9 Titles Queensland 4.22% Due 3/15/2047 MS16 4.22% due 03/15/2047	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/18/2021	03/15/2047		24,677,200	3.257/(4.22)			(32,058)	1,949,900		499,376		421,600			604,120		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0939100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	10/15/2028		17,982,500	2.276/(2.94)			(22,006)	1,271,250		841,617		310,000			211,781		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2018*AA7 ENFINIUM HLDGS LTD SR-UNSEC 3.23% due 12/31/2047	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	12/31/2047		93,282,000	4.1707/(3.23)			284,735	6,930,000		17,259,733		(1,725,500)			2,321,291		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	74340XC@8 PROLOGIS L P 2.11% Due 12/20/2041 JD20 2.11% due 12/20/2041	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2021	12/20/2041		79,140,000	3.149/(2.11)			231,642	5,124,000		14,397,245		(1,479,000)			1,712,837		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	03/03/2033		3,384,000	3.472/(1.65)			16,795	130,500		451,210		(42,150)			53,322		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/14/2021	06/26/2029		7,892,500	3.3075/(1.5)			36,423	301,000		748,980		(98,350)			98,608		100/100
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	MORTGAGE LOAN 0963300	B-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWGDTN03	12/15/2021	01/15/2032		94,360,000	2.011/(3.52)			(289,912)	6,818,000		3,546,642		1,344,000			1,399,585		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2348767323 BIO FINANCE 7 1/2% Due 2/16/2027 Ann-12/16 7.5% due 02/16/2027	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	02/16/2027		11,423,000	9.3275/(7.5)			69,531	578,000		1,041,992		(140,500)			112,575		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C6802@AA0 OILERS ENTERTAINMENT GROUP CAN 4.56% Due 6/30/2051 MJSD30 4.56% due 06/30/2051	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/11/2022	06/30/2051		51,023,399	4.035/(4.56)			(31,322)	3,076,883		(1,229,473)		(98,311)			1,356,409		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AK6 NETWORK HOMES 2022 2.68% Due 5/23/2037 MN23 2.68% due 05/23/2037	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/22/2022	05/23/2037		67,760,000	3.32/(2.68)			145,665	6,080,000		10,098,810		(1,232,500)			1,274,724		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D7002@AA5 LHOISTUSDB KDM HOLDING INC 3.56% Due 3/31/2029 Ann-3/31 1.97% due 03/31/2029	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2022	03/31/2029		16,558,500	3.556/(1.97)			65,045	291,000		1,003,345		(210,750)			202,892		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	D7002@AB3 LHOISTUSDB KDM HOLDING INC 3.76% Due 3/31/2034 Ann-3/31 2.38% due 03/31/2034	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/09/2022	03/31/2034		11,037,000	3.76/(2.38)			37,575	192,000		900,019		(140,500)			183,096		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G6576*AA2 GOLDCUP 100767 AB 2.53% Due 1/9/2032 JAJ09 2.53% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		56,737,500	4.183/(2.53)			242,709	1,428,000		5,401,518		(716,550)			840,767		100/100
CURRENCY SWAP - PAY FIXED NOK RECEIVE FIXED USD	G6576*AB0 GOLDCUP 100767 AB 4.52% Due 1/9/2032 JAJ011 4.52% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/29/2022	01/09/2032		23,134,760	4.2/(4.52)			27,446	4,032,198		3,255,658		1,312,268			342,823		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109A#1 Realty Income Corporation 3.16% Due 6/30/2030 JD30 3.16% due 06/30/2030	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/30/2022	06/30/2030		13,167,000	3.855/(3.16)			29,443	831,000		1,485,706		(246,500)			177,325		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	756109B*4 Realty Income Corporation 3.18% Due 6/30/2032 JD30 3.18% due 06/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		65,865,000	3.9015/(3.18)			152,075	4,185,000		8,086,839		(1,232,500)			1,002,011		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2105@AA1 COLORCON-INC. 2.43% Due 6/29/2032 JD29 2.43% due 06/29/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/06/2022	06/29/2032		18,547,000	4.172/(2.43)			81,411	110,500		1,613,232		(238,850)			282,116		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	40637CC#5 Halma plc 2.29% Due 7/12/2032 JJ12 2.29% due 07/12/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2022	07/12/2032		23,947,000	4.0265/(2.29)			124,538	88,000		1,374,416		(309,100)			364,954		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		23,550,942	4.95/(3.25)			164,110	54,165		2,204,954		(304,407)			392,731		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	R8000*AA2 SMAKRAFT ASSET CO SA 3 1/4% Due 5/12/2034 JD31 3.25% due 05/12/2034	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	05/12/2034		5,435,000	4.95/(3.25)			16,402	12,500		508,927		(70,250)			90,633		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9754*AC1 WAREHOUSES DE PAUW 2.6% Due 5/18/2032 Ann-5/18 2.6% due 05/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2022	05/18/2032		108,160,000	4.2165/(2.6)			430,853	(290,000)		7,247,324		(1,405,000)			1,634,945		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	L7598*AA8 PILI 1 PORTFOLIO SCSP 2.78% Due 5/5/2029 MN5 2.78% due 05/05/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/22/2022	05/05/2029		20,539,000	4.722/(2.78)			98,100	(66,500)		1,210,831		(266,950)			253,666		100/100
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	G6576*AC8 GOLDCUP 100767 AB 4.14% Due 1/9/2032 JAJ09 4.14% due 01/09/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/12/2022	01/09/2032		75,641,026	4.645/(4.14)			110,266	1,741,806		1,985,573		(395,528)			1,120,889		100/100

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/13/2022	01/30/2032		2,073,000	7.045/(4.875)			8,932	(83,900)		82,695		(23,680)			30,819		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2022	01/18/2036		5,064,465	3.938/(2.375)			(23,089)	(205,999)		278,426		(66,337)			90,635		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/18/2022	01/18/2036		3,144,300	3.933/(2.375)			(14,485)	(104,238)		193,027		(39,926)			56,271		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BDFZ2F9 REPUBLIC OF POLAND SERIES EMTN 2.375% due 01/18/2036	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/19/2022	01/18/2036		3,180,000	3.915/(2.375)			(14,904)	(70,723)		225,561		(40,100)			56,910		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/07/2022	01/30/2032		1,604,700	6.63/(4.875)			5,914	(20,323)		79,644		(17,786)			23,857		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	06/06/2022	01/30/2032		1,604,550	6.665/(4.875)			6,052	(22,200)		83,283		(21,075)			23,855		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AF5 Lineage Logistics 3.54% Due 8/20/2029 Ann-8/20 3.54% due 08/20/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/04/2022	08/20/2029		30,645,000	5.265/(3.54)			125,227	(1,890,000)		(414,712)		(421,500)			387,466		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N52698AE8 Lineage Logistics 3.33% Due 8/20/2027 Ann-8/20 3.33% due 08/20/2027	D-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/04/2022	08/20/2027		30,639,000	5.223/(3.33)			139,577	(1,896,000)		(674,333)		(421,500)			321,044		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AH5 Pacewell 23 LLC 6.17% Due 12/8/2032 JD8 6.17% due 12/08/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	12/08/2032		43,767,500	5.645/(6.17)			(129,993)	(6,810,100)		(10,220,052)		(1,010,650)			681,517		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		25,118,805	6.312/(2.382)			231,960	(2,747,885)		(4,031,854)		325,933			682,989		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		14,935,506	6.312/(2.382)			137,922	(1,633,878)		(2,397,318)		193,798			406,102		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2548078265 THERMO FISHER SCIENTIFIC 2.382% Due 10/18/2052 A018 2.382% due 10/18/2052	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/18/2052		10,183,299	6.312/(2.382)			94,038	(1,114,008)		(1,634,052)		132,135			276,887		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BQNLPR3 THERMO FISHER SCIENTIFIC 1.49% Due 10/20/2032 AO20 1.49% due 10/20/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2022	10/20/2032		14,932,465	5.975/(1.49)			161,902	(1,636,919)		(1,019,944)		193,798			230,903		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6954#AF9 Peabody Trust 2022 5.76% Due 1/25/2033 JJ25 5.76% due 01/25/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/28/2022	01/25/2033		57,790,000	5.9525/(5.76)			(20,683)	(3,890,000)		(3,644,292)		(1,232,500)			905,946		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	X8000*AB3 SATO OYJ 5.96% Due 12/15/2027 JD15 5.96% due 12/15/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/09/2022	12/15/2027		52,665,000	7.396/(5.96)			16,582	(1,560,000)		(586,304)		(702,500)			571,623		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AN7 BRUSSELS AIRPORT CO NV/SA 4.32% Due 2/28/2030 FA29 4.32% due 02/28/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		75,278,000	5.425/(4.32)			69,259	(637,000)		611,961		(637,000)			990,167		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												7,906,252	236,298,024	XXX	388,091,391		(29,105,950)			64,984,065	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												14,562,828	236,298,024	XXX	73,814,505		(29,105,950)			94,491,353	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 6.14507% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24 /(FLT.)			(170,940)	(1,437,193)		(1,437,193)	370,378				442,254		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AG8 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 6.18257% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324 /(FLT.)			(82,608)	(1,083,581)		(1,083,581)	736,536				479,319		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AF0 RRPF ENGINE LEASING LIMITED Se SR-UNSEC 6.36257% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225 /(FLT.)			(94,936)	(952,151)		(952,151)	595,113				416,146		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-2-2	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/25/2022	10/27/2032		521,942,000	(FLT.) / 3.8495			3,327,395	(28,661,758)		(28,661,758)	(2,520,251)				8,078,965		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-2-2	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/25/2022	10/27/2042		333,357,000	(FLT.) / 3.757			2,284,826	(29,753,439)		(29,753,439)	(1,566,800)				7,377,109		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-2-2	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/25/2022	10/27/2029		334,088,000	(FLT.) / 3.9095			2,187,739	(13,206,701)		(13,206,701)	(878,920)				4,285,199		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-2-2	Interest Rate	CITIBANK NA E570DZWZ7FF32TWEFA76	10/25/2022	10/27/2027		734,422,000	(FLT.) / 4.025			4,020,553	(19,143,996)		(19,143,996)	(1,291,492)				7,857,013		0001
INTEREST RATE SWAP - RECEIVE FLOATING PAY FIXED	T0010TCT TIAA FSB Holding, Inc. TIAA FSB Holding, Inc.	D-2-2	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/26/2022	10/27/2029		50,000,000	(FLT.) / 3.816			154,250	(1,571,397)		(1,571,397)	(1,062,098)				641,328		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												11,626,279	(95,810,216)	XXX	(95,810,216)	(5,617,534)				29,577,333	XXX	XXX
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	12/19/2022	12/20/2023		30,000,000	CREDIT EVENT /(1.00)		(132,710)	(75,000)	(165,960)		(165,960)	6,978		32,659			2CFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default											(132,710)	(75,000)	(165,960)	XXX	(165,960)	6,978		32,659			XXX	XXX

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			2,552	(588,025)		(588,025)	310,803	(281,000)			345,306		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			9,336	(546,504)		(546,504)	308,366	(281,000)			345,498		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			37,198	1,757,851		1,757,851	231,718	(140,500)			205,722		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			131,845	9,459,172		9,459,172	111,881	(862,750)			373,776		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% due 06/16/2023	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/19/2014	06/16/2023		17,005,281	4.908/(4.96)			34,276	2,927,800		2,927,800	(5,716)	(25,957)			39,053		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			45,684	3,629,267		3,629,267	108,539	(172,550)			146,311		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(72,727)	10,873,289		10,873,289	252,508	480,000			440,393		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725/(1.93)			140,566	4,397,825		4,397,825	123,868	(281,000)			165,090		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			138,092	4,949,132		4,949,132	211,916	(281,000)			246,741		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			69,963	5,390,911		5,390,911	189,604	(295,800)			250,066		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/28/2015	07/16/2035		128,087,562	4.825/(4.1)			484,648	33,192,464		33,192,464	1,412,005	(2,257,711)			2,246,227		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/26/2015	04/29/2027		30,808,000	3.50625/(2.91)			88,092	6,901,558		6,901,558	185,287	(493,000)			311,229		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2015	06/27/2027		6,265,658	3.86/(4.876)			(6,248)	567,453		567,453	(26,956)	90,394			64,538		0002
CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD	Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			355,017	(2,790,347)		(2,790,347)	621,607	(573,280)			406,899		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			524,718	38,470,183		38,470,183	610,194	(3,072,006)			1,584,110		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			417,341	4,824,181		4,824,181	1,218,598	(1,299,625)			1,383,602		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		53,478,104	4.805/(4.25)			182,025	11,884,125		11,884,125	342,987	(1,059,672)			746,781		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL-INC. CHANEL LTD. Senior 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			307,939	3,476,569		3,476,569	742,655	(1,053,750)			918,018		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			178,635	13,321,078		13,321,078	663,294	(1,109,250)			934,208		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			54,905	4,073,106		4,073,106	148,705	(369,750)			247,083		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2016	06/16/2023		37,425,150	3.62/(3.2355)			38,816	414,854		414,854	(47,515)	(68,309)			85,947		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			329,730	6,604,058		6,604,058	734,004	(913,250)			905,494		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	01/31/2035		21,118,472	3.964/(3.926)			5,946	425,177		425,177	(22,301)	(61,948)			363,437		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/08/2016	10/26/2028		75,000,000	3.44/(2.78)			216,379	14,490,535		14,490,535	822,260	(326,813)			885,674		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.7791)			177,678	6,345,572		6,345,572	199,326	(1,175,805)			592,317		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			32,802	584,417		584,417	42,391	(70,250)			64,077		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.2757% due 07/02/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2016	07/01/2040		134,104,993	3.5/(5.4257)			(397,651)	(673,986)		(673,986)	4,476,633	2,087,920			2,786,171		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			33,187	579,845		579,845	41,814	(70,250)			63,917		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			92,116	1,427,753		1,427,753	125,235	(210,750)			189,423		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2016	01/11/2028		14,007,278	3.69/(1.79)			67,044	881,270		881,270	116,596	(178,635)			153,223		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/31/2028		22,036,000	3.324/(1.53)			99,438	1,457,970		1,457,970	200,471	(281,000)			260,542		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J#0 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			15,480	443,553		443,553	65,656	(172,550)			125,825		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			22,577	369,774		369,774	39,621	(246,500)			116,907		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD30 3.05113% due 03/31/2043	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2016	12/31/2029		19,777,497	4.1225/(6.230718)			(84,402)	(1,691,097)		(1,691,097)	344,983	(398,949)			257,087		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		10,019,728	5.74375/(4.25)			37,909	1,225,053		1,225,053	60,310	(197,780)			139,918		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		171,374,000	4.6375/(3.1989)			592,890	8,707,240		8,707,240	280,309	(3,451,000)			1,673,956		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			256,992	3,083,789		3,083,789	172,685	(1,782,503)			855,901		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			582,878	11,443,147		11,443,147	416,073	(3,453,909)			1,753,720		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			64,267	(7,249)		(7,249)	22,410	(140,500)			53,529		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		42,660,000	4.0125/(1.84)			227,696	1,793,299		1,793,299	321,067	(562,000)			461,951		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B9550@AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2029		69,322,500	4.1275/(2.05)			352,799	4,284,521		4,284,521	708,655	(913,250)			896,726		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			589,992	9,435,413		9,435,413	118,927	739,956			1,133,724		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			542,268	8,760,924		8,760,924	339,239	690,626			710,759		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			125,054	1,523,690		1,523,690	135,838	(281,000)			196,890		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63/(5.125)			14,400	132,739		132,739	7,324	(28,100)			16,602		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			216,266	2,914,103		2,914,103	4,206	(1,150,662)			369,337		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		13,582,334	4.503/(3.765798)			48,446	1,973,415		1,973,415	115,418	(265,499)			238,189		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			265,873	10,799,894		10,799,894	239,770	(2,929,899)			966,066		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/18/2032		21,667,273	4.2175/(2.29)			114,381	3,016,054		3,016,054	202,598	(255,455)			334,949		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2017	10/20/2036		47,668,000	4.51/(2.76)			234,989	8,351,337		8,351,337	811,619	(562,000)			877,891		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			233,914	7,613,373		7,613,373	225,002	(1,430,578)			717,026		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568@AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJO3	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(4.8457)			(72,081)	3,604,961		3,604,961	1,557,087	930,000			746,683		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/11/2017	09/30/2039		84,503,325	4.168/(4.87)			(75,482)	9,775,326		9,775,326	(1,056,683)	1,316,632			1,716,912		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/23/2030		16,079,756	3.735/(3.68)			13,810	1,053,389		1,053,389	2,211	(27,323)			221,204		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			22,363	1,676,181		1,676,181	(7,574)	(45,084)			410,556		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			141,326	7,622,732		7,622,732	333,270	(542,300)			470,399		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			126,457	6,975,883		6,975,883	312,695	(468,350)			428,621		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			71,357	3,549,081		3,549,081	137,181	(271,150)			207,346		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.8436)			932,858	28,937,988		28,937,988	5,879	(3,574,250)			1,376,886		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255/(2.5801)			230,363	5,853,536		5,853,536	(87,828)	(879,031)			63,891		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		80,722,909	4.705/(2.47)			513,548	17,236,776		17,236,776	(283,780)	(914,643)			1,455,866		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27/(2.7074)			134,922	3,370,564		3,370,564	(52,314)	(488,070)			7,275		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			1,382,706	59,916,635		59,916,635	1,468,806	(5,671,965)			3,456,296		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.8898)			102,705	4,068,037		4,068,037	61,825	(394,154)			213,309		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			335,443	17,413,029		17,413,029	801,485	(1,281,800)			1,151,761		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0860000	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456/(2.7564)			1,203,395	22,921,586		22,921,586	(564,234)	(4,486,300)			323,657		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			53,491	6,363,176		6,363,176	(536,636)	806,000			589,268		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			324,102	6,876,039		6,876,039	(25,856)	(1,362,325)			496,025		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			232,114	5,480,449		5,480,449	312,547	(435,550)			425,742		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2821)			72,167	1,049,824		1,049,824	(17,262)	(287,789)			86,297		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			32,642	1,746,289		1,746,289	251,537	(42,150)			87,133		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		39,657,243	4.425/(4.113)			47,381	1,061,225		1,061,225	(182,401)	(71,245)			650,477		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			25,406	1,028,758		1,028,758	23,154	255,440			54,772		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			96,608	2,301,594		2,301,594	29,686	(395,756)			196,084		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			73,689	1,511,586		1,511,586	77,170	(123,640)			118,926		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2018	10/25/2025		129,098,927	4.3275/(4.13127)		(6,310,395)	643,467	10,554,562		10,554,562	(49,408)	(2,493,957)			1,035,330		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 DENFIELD AMALCO GP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		26,836,904	4.45/(4.087)			30,954	547,067		547,067	(33,150)	(75,315)			455,232		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 DENFIELD AMALCO GP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		28,212,091	4.45/(4.087)			30,828	572,097		572,097	(107,475)	(51,146)			473,290		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			76,101	853,500		853,500	(19,086)	(320,450)			94,317		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/10/2018	12/19/2025		29,049,000	3.965/(2.54)			107,301	1,829,604		1,829,604	24,960	(566,950)			239,689		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		40,057,018	4.1825/(2.74)			153,239	4,247,074		4,247,074	213,676	(782,785)			608,037		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			557,555	3,732,763		3,732,763	36,271	(957,663)			343,605		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			174,656	1,191,396		1,191,396	15,475	(306,837)			110,092		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			544,218	8,953,602		8,953,602	682,866	(3,833,075)			1,975,459		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			208,196	680,144		680,144	194,440	(2,097,969)			649,861		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			250,121	1,097,451		1,097,451	217,573	(622,759)			302,213		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	10/15/2024		14,617,202	2.5/0.8/(3.455/ 1.735)			35,194	941,640		941,640	29,166	(276,124)			90,851		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			48,354	824,549		824,549	92,697	(126,450)			120,649		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			31,937	926,241		926,241	350,330	(1,727,494)			812,833		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			26,972	253,834		253,834	176,313	(1,066,113)			362,284		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			4,692	(40,015)		(40,015)	30,240	(189,766)			58,662		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			35,012	856,764		856,764	164,745	(140,500)			171,451		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			36,697	970,624		970,624	167,111	(140,500)			172,685		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			38,604	1,468,743		1,468,743	400,466	(140,500)			235,230		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			32,048	1,200,700		1,200,700	339,148	(119,425)			199,680		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			52,352	3,462,134		3,462,134	235,032	(1,166,931)			494,892		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			21,373	943,943		943,943	209,828	(70,250)			121,772		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			53,589	3,082,470		3,082,470	730,536	(154,550)			335,465		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			50,194	2,928,633		2,928,633	669,263	(140,500)			305,991		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			21,964	983,043		983,043	210,980	(70,250)			122,076		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			65,523	3,864,797		3,864,797	875,333	(184,630)			399,905		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			22,121	1,009,853		1,009,853	213,393	(71,451)			122,715		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			68,160	2,691,599		2,691,599	207,692	(146,823)			199,072		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			103,546	7,004,413		7,004,413	1,140,743	(223,044)			507,618		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G6001*AA7 LONDONIA BIDCO. LTD. 7.3% Due 11/9/2028 MN9 7.3% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/12/2021	11/09/2028		101,268,125	5.147/(7.650653)			(105,280)	987,557		987,557	2,060,280	(1,805,613)			1,199,978		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/16/2021	10/15/2031		102,338,100	2.672/(1.1489)			410,725	13,189,563		13,189,563	1,471,452	(1,222,350)			1,496,023		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0944800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2021	10/15/2031		48,452,400	2.835/(1.2302)			198,983	4,983,848		4,983,848	667,473	(604,150)			708,298		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887604	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2021	10/15/2024		6,855,810	2.74/(2.6054)			4,300	438,292		438,292	26,176	(127,988)			42,611		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887606	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		68,624,706	3.02/(1.45)			276,997	5,237,812		5,237,812	659,179	(855,753)			808,196		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100002	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/21/2021	10/15/2028		65,643,988	3.0175/(1.45)			264,576	5,010,658		5,010,658	630,940	(818,511)			773,092		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2021	10/15/2028		49,998,036	3.275/(1.6024)				1,906,392		1,906,392	836,227	(622,759)			588,829		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/22/2021	10/15/2028		86,692,331	3.16/(2.5157)				2,411,971		2,411,971	2,066,798	(1,604,931)			1,020,979		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803406	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/24/2022	04/15/2031		24,681,814	3.051/(2.481)			48,014	3,021,428		3,021,428	237,132	(452,482)			350,068		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0962901	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	02/09/2022	01/15/2032		116,437,062	3.1785/(2.6474)			204,830	15,133,584		15,133,584	13,792,517	(2,117,584)			1,727,041		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2022	01/15/2032		59,747,301	3.2175/(2.5473)				2,483,592		2,483,592	1,574,397	(1,086,916)			886,196		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2022	01/30/2025		5,578,065	4.84/(4.2308)			12,270	377,206		377,206	5,485	(105,114)			37,815		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04100000	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2022	10/15/2028		56,656,260	4.925/(3.2816)			196,349	(1,201,627)		(1,201,627)	464,542	(777,668)			667,243		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	7481630*1 QUEBEC INC. 9 1/2% Due 3/14/2028 MS14 9.5% due 03/14/2028	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	09/15/2022	03/14/2028		33,467,405	9.666/(9.5)			36,818	714,771		714,771	(7,997)	(60,248)			372,636		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04102700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/21/2022	10/15/2024		61,465,250	5.689/(5.7434)			(114,102)	(5,733,095)		(5,733,095)	139,953	(1,337,263)			382,026		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04103000	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/30/2022	10/27/2025		128,886,324	5.995/(4.2469)			394,733	(12,068,715)		(12,068,715)	828,958	(1,852,914)			1,034,726		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 09448010	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/07/2022	10/15/2025		68,460,000	6.058/(4.44045)				(6,904,128)		(6,904,128)	(6,225,993)	(983,500)			546,095		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04098700	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	11/28/2022	01/27/2026		9,389,857	8.781438/(8.146483)			36,031	(231,321)		(231,321)	(19,890)	(192,147)			78,983		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/19/2022	10/21/2024		56,275,585	8.739188/(7.986637)			138,019	(755,542)		(755,542)	(116,204)	(1,139,098)			351,626		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	01/31/2026		5,971,680	4.81/(4.7)			12	1,106,961		1,106,961	1,241,601	(134,640)			50,328		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 04120800	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/08/2023	04/30/2033		162,864,000	4.81/(4.7)				242,618		242,618	3,914,618	(3,672,000)			2,586,721		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports PLC TBD	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	08/22/2033		19,344,000	5.7825/(5.61)				274,215		274,215	667,815	(393,600)			311,954		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Forth Ports PLC TBD	TBD	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/22/2023	02/22/2034		6,045,000	5.8805/(5.75)				62,484		62,484	185,484	(123,000)			99,820		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		62,724,983	6.8025/(6.5873)				578,277		578,277	2,332,198	(1,753,921)			570,319		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123600	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	02/24/2023	07/20/2026		37,506,632	6.7075/(6.5778)				349,828		349,828	1,435,171	(1,085,344)			341,024		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 04123400	B-1	Currency	CREDIT AGRICOLE ... 1VUV7VQFKUOQSJ21A208	03/02/2023	04/30/2030		83,637,300	6.198/(4.9209)			55,500	(248,787)		(248,787)	1,789,413	(2,037,723)			1,113,325		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 04105600	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/22/2023	10/21/2024		6,124,804	8.375392/(8.217098)			1,292	(59,390)		(59,390)	(4,283)	(55,106)			38,270		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN TBD	B-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/28/2023	04/24/2025		39,610,080	6/(5.7216)				67,703		67,703	161,039	(93,337)			284,841		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											(6,310,395)	19,880,336	593,285,549	XXX	593,285,549	59,876,091	(95,234,519)			74,193,231	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											(6,443,105)	31,431,615	497,309,373	XXX	497,309,373	54,265,535	(95,234,519)	32,659		103,770,564	XXX	XXX
ASSET SWAP - RECEIVE FIXED PAY FLOATING	912828S50 TSY INFL IX N/B United States Treasury In .125 0.125% due 07/15/2026	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2016	07/15/2026		10,000,000	0.125 /(FLT.)			49,670			(2,564,343)					91,449	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.4565 /(FLT.)			(274,592)			(4,503,550)					340,414	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.476 /(FLT.)			(268,453)			(4,531,103)					340,414	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												(493,375)		XXX	(11,598,996)					772,277	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	341081EQ6 FLORIDA POWER & LIGHT CO 1ST MORTG 5.625% due 04/01/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,581,226		591,142	1,370,242		1,663,490		(464,807)			47,291,346	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BAG63 FHR 4323 VZ Z SEQ 4% due 04/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	320,000		62,500	45,602		157,174		(15,490)			25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	478160BU7 JOHNSON & JOHNSON SR UNSEC 3.55% due 03/01/2036	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		23,645,673	5.00/CREDIT EVENT	4,707,853		331,696	676,140		831,745		(257,317)			23,645,673	1AFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	842400FL2 SOUTHERN CAL EDISON 1ST REF MORT 6.05% due 03/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	312,500		62,500	44,586		157,174			(15,144)		25,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	740189AN5 PRECISION CASTPARTS CORP SR UNSEC 4.2% due 06/15/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,403,622		591,142	1,354,550		1,663,490			(459,385)		47,291,346	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		62,500	46,933		157,174			(15,942)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		62,500	51,392		157,174			(17,459)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		62,500	49,963		157,174			(16,973)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		47,291,346	5.00/CREDIT EVENT	9,406,248		591,142	1,364,680		1,663,490			(462,885)		47,291,346	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		125,000	184,436		552,821			(26,142)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		250,000	363,500		1,105,642			(51,521)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,800,000		250,000	650,665		1,105,642			(92,375)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		125,000	325,507		552,821			(46,212)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		125,000	294,926		552,821			(41,856)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		45,000,000	1.00/CREDIT EVENT	454,500		115,833	164,986		497,539			(24,020)		45,000,000	1A	N/A

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CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	565,000		125,000	205,017		552,821			(29,066)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	060051GGR4 BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,896,078		609,663	3,603,928		3,811,594			(511,037)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,883,885		609,663	3,599,750		3,811,594			(510,420)		48,773,077	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	DB PART C-1	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,776,584		609,663	3,562,955		3,811,594			(504,993)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	49327M2K9 KEY BANK NA SR UNSEC 3.3% due 06/01/2025	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,463,894		609,663	3,457,291		3,811,594			(489,432)		48,773,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	37045XAS5 GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,483,404		609,663	3,464,012		3,811,594			(490,421)		48,773,077	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	9,483,404		609,663	3,464,012		3,811,594			(490,421)		48,773,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	855244AT6 STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	8,639,777		609,663	3,178,655		3,811,594			(448,567)		48,773,077	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	822582AD4 SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		48,773,077	5.00/CREDIT EVENT	6,974,573		609,663	2,595,092		3,811,594			(363,775)		48,773,077	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	287,500		62,500	151,175		346,843			(13,515)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		62,500	134,128		346,843			(11,986)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	425,000		125,000	225,967		693,686			(20,184)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	450,000		125,000	239,726		693,686			(21,416)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	202795HG8 COMMONWEALTH EDISON CO 1ST MORTG 5.875% due 02/01/2033	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	430,000		125,000	229,903		693,686			(20,537)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	678858BN0 OKLAHOMA G&E CO SR UNSEC 3.9% due 05/01/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/27/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	355,000		125,000	190,000		693,686			(16,965)		50,000,000	1GFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2020	12/20/2025		98,923,077	5.00/CREDIT EVENT	19,834,077		1,236,538	10,643,061		11,430,837			(947,659)		98,923,077	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	65,000		125,000	34,896		693,686			(3,110)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/20/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	505,000		125,000	273,484		693,686			(24,441)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	510,000		125,000	280,746		693,686			(25,092)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	550,000		125,000	302,710		693,686			(27,062)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	744560BB1 PUBLIC SERVICE ELECTRIC SECURED 3.8% due 01/01/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,140,000		250,000	627,717		1,387,372			(56,124)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	717081EC3 PFIZER INC SR UNSEC 4% due 12/15/2036	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,000,000		250,000	550,805		1,387,372			(49,227)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	05964HAF2 BANCO SANTANDER SA SR UNSEC 3.8% due 02/23/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,322,778		250,000	742,460		1,387,372			(66,425)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	87089HAB9 SWISS RE TREASURY -US CO.GUARNT 4.25% due 12/06/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	651,389		125,000	365,810		693,686			(32,726)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	110122DE5 BRISTOL MYERS SQUIBB CO SERIES WI 3.9% due 02/20/2028	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	626,389		125,000	351,810		693,686			(31,468)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	057224AZ0 BAKER HUGHES A GE CO LLC SR UNSEC 5.125% due 09/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	576,389		125,000	323,978		693,686			(28,970)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	842400ES8 SOUTHERN CAL EDISON 1ST REF MORT 6% due 01/15/2034	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,447,779		250,000	824,131		1,387,372			(73,765)		100,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	341081FB8 FLORIDA POWER & LIGHT CO 1ST MORTG 5.96% due 04/01/2039	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/22/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	725,000		125,000	412,683		693,686			(36,938)		50,000,000	1EFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	837004CF5 DOMINION ENERGY SOUTH 1ST MORTG 4.35% due 02/01/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,460,000		250,000	831,040		1,387,372			(74,386)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/23/2021	12/20/2025		60,000,000	1.00/CREDIT EVENT	859,667		150,000	489,629		832,423			(43,823)		60,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	377372AJ6 GLAXOSMITHKLINE CAP INC CO.GUARNT 4.2% due 03/18/2043	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	700,001		125,000	398,731		693,686			(35,684)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	350,694		62,500	199,976		346,843			(17,897)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	40420 1AB3 HSBC BANK USA NA SUBORD 5.625% due 08/15/2035	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/25/2021	12/20/2025		180,000,000	1.00/CREDIT EVENT	2,408,000		450,000	1,373,349		2,497,270			(122,882)		180,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	668074AU1 NORTHWESTERN CORP 1ST MORTG 4.176% due 11/15/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	646,389		125,000	368,679		693,686			(32,983)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	532457BT4 ELI LILLY & CO SR UNSEC 3.95% due 03/15/2049	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/04/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	621,390		125,000	355,854		693,686			(31,832)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT	308,195		62,500	176,594		346,843			(15,796)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	594918BS2 MICROSOFT CORP SR UNSEC 3.45% due 08/08/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/05/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT	631,389		125,000	361,758		693,686			(32,362)		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	00913RAE6 AIR LIQUIDE FINANCE CO.GUARNT 3.5% due 09/27/2046	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	05/12/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT	1,310,416		187,500	779,795		1,040,529			(69,879)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	95709TAH3 WESTAR ENERGY INC 1ST MORTG 4.125% due 03/01/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT	1,297,500		187,500	775,303		1,040,529			(69,474)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	930,000		125,000	664,761		453,188			(43,425)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,395,000		187,500	997,142		679,781			(65,138)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/24/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,860,000		250,000	1,329,522		906,375			(86,851)		100,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	1,350,000		187,500	965,059		679,781			(63,028)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAM0 CENTERPOINT ENER HOUSTON GENL REF MORT 3.55% due 08/01/2042	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	3,600,000		500,000	2,573,492		1,812,750			(168,074)		200,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/24/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	900,000		125,000	643,373		453,188			(42,019)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	896,250		125,000	641,689		453,188			(41,908)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	862,500		125,000	617,904		453,188			(40,344)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	820,000		125,000	587,529		453,188			(38,348)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	788,750		125,000	565,773		453,188			(36,920)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	254687DZ6 WALT DISNEY COMPANY THE SERIES WI 6.2% due 12/15/2034	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	790,000		125,000	566,668		453,188			(36,978)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	770,000		125,000	552,354		453,188			(36,039)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	546676AU1 LOUISVILLE GAS & ELEC 1ST MORTG 5.125% due 11/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	765,000		125,000	549,910		453,188			(35,878)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824AY6 ABBOTT LABORATORIES SR UNSEC 5.3% due 05/27/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	755,000		125,000	542,737		453,188			(35,408)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	82620KAM5 SIEMENS FINANCIERINGSMAT CO.GUARNT 3.3% due 09/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	734,500		125,000	528,032		453,188			(34,443)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	040555DB7 ARIZONA PUBLIC SERVICE 3.35% Due 5/15/2050 MN15 3.35% due 05/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	725,000		125,000	521,487		453,188			(34,014)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	694476AE2 PACIFIC LIFECORP SERIES 144A 3.35% due 09/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	712,500		125,000	512,514		453,188			(33,425)		50,000,000	1GFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	95000U2Q5 WELLS FARGO & COMPANY VAR % Due 4/30/2041 AO30 3.068% due 04/30/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	711,250		125,000	511,617		453,188			(33,366)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	744560AZ9 PUBLIC SERVICE ELECTRIC 1ST REF MORT 3.95% due 05/01/2042	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	667,500		125,000	480,457		453,188			(31,324)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	713448DP0 PEPSICO INC SR UNSEC 3.45% due 10/06/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,890,440		1,236,538	15,769,443		14,484,232			(1,028,571)		98,923,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	049560AM7 ATMOS ENERGY CORP SR UNSEC 4.125% due 10/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,890,440		1,236,538	15,769,443		14,484,232			(1,028,571)		98,923,077	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	05971KAF6 BANCO SANTANDER SA 3.49% Due 5/28/2030 MN28 3.49% due 05/28/2030	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,812,538		1,236,538	15,746,569		14,484,232			(1,026,960)		98,923,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	585055BU9 MEDTRONIC INC CO.GUARNT 4.625% due 03/15/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,903,796		618,269	7,871,549		7,242,116			(513,358)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	575767AQ1 MASS MUTUAL LIFE INS CO SERIES 144A 3.375% due 04/15/2050	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2021	12/20/2026		75,000,000	1.00/CREDIT EVENT	963,750		187,500	695,903		679,781			(45,362)		75,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	694476AA0 PACIFIC LIFE CORP SR UNSEC 6.6% due 09/15/2033	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,792,754		1,236,538	15,740,616		14,484,232			(1,026,541)		98,923,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	020002AQ4 ALLSTATE CORP SR UNSEC 5.35% due 06/01/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/13/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	638,750		125,000	461,472		453,188			(30,080)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	93884PDW7 WASHINGTON GAS LIGHT CO SR UNSEC 3.796% due 09/15/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/18/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,435,000		250,000	1,039,186		906,375			(67,779)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	02361DAQ3 AMEREN ILLINOIS CO SR SEC 4.15% due 03/15/2046	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	757,500		125,000	549,352		453,188			(35,842)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	931142EU3 WALMART INC 2 1/2% Due 9/22/2041 MS22 2.5% due 09/22/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	722,500		125,000	527,039		453,188			(34,378)		50,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	64952GAE8 NEW YORK LIFE INSURANCE SUBORD 5.875% due 05/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/01/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,792,508		618,269	7,872,781		7,242,116			(513,445)		49,461,538	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	404280CY3 HSBC HOLDINGS PLC 2.871% Due 11/22/2032 MN22 2.871% due 11/22/2032	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,485,000		250,000	1,095,208		906,375			(71,454)		100,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	89417EAJ8 TRAVELERS COS INC SR UNSEC 4.6% due 08/01/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/23/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	700,000		125,000	516,593		453,188			(33,693)		50,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	713448FF0 PEPSICO INC 2 5/8% Due 10/21/2041 A021 2.625% due 10/21/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/23/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,395,000		250,000	1,029,504		906,375			(67,144)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	06051GHM4 BANK OF AMERICA CORP SR UNSEC 4.271% due 07/23/2029	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/26/2021	12/20/2026		200,000,000	1.00/CREDIT EVENT	2,050,000		500,000	1,516,076		1,812,750			(98,733)		200,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	30036FAA9 EVERGY KANSAS CENTRAL 3.45% Due 4/15/2050 A015 3.45% due 04/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,020,000		250,000	754,346		906,375			(49,125)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NBM2 COMCAST CORP CO.GUARNT 4.2% due 08/15/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/26/2021	12/20/2026		197,846,154	5.00/CREDIT EVENT	41,844,462		2,473,077	30,943,286		28,968,464			(2,015,261)		197,846,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	010392EE4 ALABAMA POWER CO SR UNSEC 5.6% due 03/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2021	12/20/2026		197,846,154	5.00/CREDIT EVENT	41,814,785		2,473,077	30,921,897		28,968,464			(2,013,759)		197,846,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	254687EB8 WALT DISNEY COMPANY THE SERIES WI 6.4% due 12/15/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,125,023		1,236,538	15,642,005		14,484,232			(1,019,603)		98,923,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	00115AAM1 AEP TRANSMISSION CO LLC SERIES M 3.65% due 04/01/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/29/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	21,125,023		1,236,538	15,642,005		14,484,232			(1,019,603)		98,923,077	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	85771PAL6 EQUINOR ASA CO.GUARNT 3.95% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/29/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,245,000		250,000	921,912		906,375			(60,092)		100,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BW1 CANADIAN NATL RAILWAY SR UNSEC 3.5% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,517,996		618,269	7,792,908		7,242,116			(507,826)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	459200KL4 IBM CORP 2.95% Due 5/15/2050 MN15 2.95% due 05/15/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,475,954		618,269	7,762,545		7,242,116			(505,692)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	009158AZ9 AIR PRODUCTS & CHEMICALS 2.7% Due 5/15/2040 MN15 2.7% due 05/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/30/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		125,000	381,669		453,188			(24,857)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	837004CD0 DOMINION ENERGY SOUTH 1ST MORTG 5.5% due 12/15/2039	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,436,385		618,269	7,733,962		7,242,116			(503,685)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	002824BG4 ABBOTT LABORATORIES SR UNSEC 4.75% due 11/30/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,175,000		250,000	870,622		906,375			(56,733)		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	12189LAA9 BURLINGTN NORTH SANTA FE SR UNSEC 5.75% due 05/01/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	11/30/2021	12/20/2026		98,923,077	5.00/CREDIT EVENT	20,961,800		1,236,538	15,532,235		14,484,232			(1,011,887)		98,923,077	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	032654AV7 ANALOG DEVICES INC 2.1% Due 10/1/2031 A01 2.1% due 10/01/2031	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,517,996		618,269	7,796,944		7,242,116			(508,110)		49,461,538	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	478160AN4 JOHNSON & JOHNSON SR UNSEC 5.95% due 08/15/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/01/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,485,846		618,269	7,773,713		7,242,116			(506,477)		49,461,538	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	46647PAV8 JPMORGAN CHASE & CO SR UNSEC 4.203% due 07/23/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	525,000		125,000	389,274		453,188			(25,354)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	717081FA6 PFIZER INC 2.7% Due 5/28/2050 MN28 2.7% due 05/28/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/01/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	515,000		125,000	381,870		453,188			(24,870)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	15189XAU2 CENTERPOINT ENER HOUSTON SERIES AD 2.9% due 07/01/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		50,000,000	1.00/CREDIT EVENT	487,500		125,000	361,698		453,188			(23,551)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20765QAH8 CONNECTICUT NATURAL GAS SR UNSEC 5.63% due 09/15/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/02/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,426,492		618,269	7,734,818		7,242,116			(503,745)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	209111FG3 CON EDISON CO OF NY INC SR UNSEC 4.5% due 12/01/2045	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,443,804		618,269	7,747,338		7,242,116			(504,624)		49,461,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	084664CV1 BERKSHIRE HATHAWAY FIN 2.85% Due 10/15/2050 A015 2.85% due 10/15/2050	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/02/2021	12/20/2026		100,000,000	1.00/CREDIT EVENT	985,000		250,000	730,805		906,375			(47,586)		100,000,000	1CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/03/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,468,535		618,269	7,769,247		7,242,116			(506,163)		49,461,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2021	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,450,728		618,269	7,756,363		7,242,116			(505,258)		49,461,538	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	05531GAB7 BB&T CORP SUBORD 3.875% due 03/19/2029	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/14/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,401,762		618,269	7,893,336		7,242,116			(514,892)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	209111EF6 CON EDISON CO OF NY INC SR UNSEC 5.7% due 02/01/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/18/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,362,192		618,269	7,880,816		7,242,116			(514,010)		49,461,538	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	059165EH9 BALTIMORE GAS & ELECTRIC SR UNSEC 3.5% due 08/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/20/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,312,731		618,269	7,852,455		7,242,116			(512,014)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	369550BM9 GENERAL DYNAMICS CORP 3 5/8% Due 4/1/2030 A01 3.625% due 04/01/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/20/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,274,645		618,269	7,824,118		7,242,116			(510,021)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	891160MJ9 TORONTO-DOMINION BANK SUBORD 3.625% due 09/15/2031	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/21/2022	12/20/2026		100,000,000	1.00/CREDIT EVENT	1,055,000		250,000	804,051		906,375			(52,376)		100,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	341081FB8 FLORIDA POWER & LIGHT CO 1ST MORTG 5.96% due 04/01/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	475,000		125,000	362,660		453,188			(23,614)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	02360FAB2 UNION ELECTRIC CO SR SEC 5.3% due 08/01/2037	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/24/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,133,433		618,269	7,735,545		7,242,116			(503,796)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	8370004CB4 DOMINION ENERGY SOUTH 1ST MORTG 6.05% due 01/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/24/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,124,777		618,269	7,729,085		7,242,116			(503,342)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	9047644H0 UNILEVER CAPITAL CORP CO.GUARNT 5.9% due 11/15/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,095,100		618,269	7,715,200		7,242,116			(502,367)		49,461,538	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	8722874L1 TCI COMMUNICATIONS INC SR UNSEC 7.125% due 02/15/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/26/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	452,500		125,000	345,882		453,188			(22,517)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	539830BN8 LOCKHEED MARTIN CORP SR UNSEC 4.09% due 09/15/2052	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		25,000,000	1.00/CREDIT EVENT	166,750		62,500	127,574		226,594			(8,297)		25,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	01/27/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	10,001,123		618,269	7,649,062		7,242,116			(497,728)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	9078180F3 UNION PACIFIC CORP SR UNSEC 6.625% due 02/01/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/03/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,939,791		618,269	7,631,819		7,242,116			(496,519)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	6174468P7 MORGAN STANLEY SERIES MTN 3.622% due 04/01/2031	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/03/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	342,000		125,000	262,652		453,188			(17,083)		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	341081ES2 FLORIDA POWER & LIGHT CO 1ST MORTG 5.65% due 02/01/2035	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/04/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,847,792		618,269	7,566,769		7,242,116			(491,962)		49,461,538	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	842400EV1 SOUTHERN CAL EDISON 1ST REF MORT 5.75% due 04/01/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/04/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	215,000		125,000	165,281		453,188			(10,739)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	250847DZ0 DTE ELECTRIC CO GENL REF MORT 5.45% due 02/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,801,298		618,269	7,543,986		7,242,116			(490,367)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	244199BD6 DEERE & COMPANY SR UNSEC 5.375% due 10/16/2029	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	295,000		125,000	227,464		453,188			(14,789)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	976656BW7 WISC ELEC POWER SR UNSEC 5.625% due 05/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/10/2022	12/20/2026		50,000,000	1.00/CREDIT EVENT	235,000		125,000	181,237		453,188			(11,778)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	263901AB6 DUKE ENERGY INDIANA LLC 1ST MORTG 6.45% due 04/01/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,836,911		618,269	7,583,080		7,242,116			(493,104)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	202795HK9 COMMONWEALTH EDISON CO 1ST MORTG 5.9% due 03/15/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,788,438		618,269	7,546,501		7,242,116			(490,543)		49,461,538	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	744448CG4 PUBLIC SERVICE COLORADO 1ST MORTG 3.6% due 09/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/11/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,634,118		618,269	7,434,010		7,242,116			(482,679)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	91159HHW3 US BANCORP SUBORD 3% due 07/30/2029	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,616,312		618,269	7,432,589		7,242,116			(482,580)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	845743BN2 SOUTHWESTERN PUBLIC SERV 1ST MORTG 4.5% due 08/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/14/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,600,485		618,269	7,420,607		7,242,116			(481,743)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	91324PDT6 UNITEDHEALTH GROUP INC SR UNSEC 3.5% due 08/15/2039	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/14/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,554,485		618,269	7,385,781		7,242,116			(479,312)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	040555CN2 ARIZONA PUBLIC SERVICE SR UNSEC 4.5% due 04/01/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/10/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,047,505		618,269	7,093,228		7,242,116			(458,952)		49,461,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	06051GHU6 BANK OF AMERICA CORP SR UNSEC 4.078% due 04/23/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/10/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	9,047,505		618,269	7,093,228		7,242,116			(458,952)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	737679CY4 POTOMAC ELECTRIC POWER 1ST MORTG 5.75% due 04/15/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/11/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,488,635		309,135	3,521,512		3,621,058			(227,735)		24,730,769	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	15405EAA6 CENTRAL MAINE POWER CO SR UNSEC 5.78% due 04/11/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/14/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,468,232		309,135	3,511,553		3,621,058			(227,044)		24,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	55608JAP3 MACQUARIE GROUP LTD SR UNSEC 5.033% due 01/15/2030	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/02/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,315,519		309,135	3,487,524		3,621,058			(225,379)		24,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	020002AS0 ALLSTATE CORP SR UNSEC 5.55% due 05/09/2035	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/09/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,173,565		309,135	3,387,968		3,621,058			(218,497)		24,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	6174468N2 MORGAN STANLEY Flt % Due 3/24/2051 MS24 1% due 03/24/2051	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/19/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,068,212		309,135	3,322,528		3,621,058			(213,987)		24,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	745332BW5 PUGET SOUND ENERGY INC SR SEC 6.724% due 06/15/2036	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	4,042,244		309,135	3,341,606		3,621,058			(215,300)		24,730,769	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	054536AA5 AXA SA SUBORD 8.6% due 12/15/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	06/13/2022	12/20/2026		49,461,538	5.00/CREDIT EVENT	7,664,065		618,269	6,351,083		7,242,116			(407,793)		49,461,538	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	20030NAF8 COMCAST CORP CO.GUARNT 5.65% due 06/15/2035	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/16/2022	12/20/2026		24,730,769	5.00/CREDIT EVENT	3,689,583		309,135	3,065,994		3,621,058			(196,413)		24,730,769	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	341081EP8 FLORIDA POWER & LIGHT CO 1ST MORTG 5.85% due 02/01/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(33,500)		12,500	(29,239)		45,319			1,890		5,000,000	1FFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	45138LAQ6 IDAHO POWER CO 1ST MORTG 5.875% due 08/15/2034	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,250)		12,500	(29,894)		45,319			1,933		5,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG37 SR. TRANCHE	341081ES2 FLORIDA POWER & LIGHT CO 1ST MORTG 5.65% due 02/01/2035	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2022	12/20/2026		5,000,000	1.00/CREDIT EVENT	(34,000)		12,500	(29,676)		45,319			1,918		5,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	94980VAG3 WELLS FARGO BANK NA SUBORD 5.95% due 08/26/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/12/2022	12/20/2026		4,946,154	5.00/CREDIT EVENT	789,802		61,827	691,271		724,212			(44,644)		4,946,154	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	976656BZ0 WISCONSIN ELECTRIC POWER SR UNSEC 5.7% due 12/01/2036	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2022	12/20/2026		4,946,154	5.00/CREDIT EVENT	789,802		61,827	691,271		724,212			(44,644)		4,946,154	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY37 SR. TRANCHE	983024AN0 WYETH LLC CO.GUARNT 5.95% due 04/01/2037	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/12/2022	12/20/2026		4,946,154	5.00/CREDIT EVENT	789,802		61,827	691,271		724,212			(44,644)		4,946,154	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	454889AM8 INDIANA MICHIGAN POWER SR UNSEC 6.05% due 03/15/2037	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,005,000)		125,000	(1,818,945)		(150,663)			90,691		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	45138LAP8 IDAHO POWER CO 1ST MORTG 5.5% due 03/15/2034	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/27/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,225,000)		250,000	(3,835,254)		(301,326)			191,009		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12189TAK0 BURLINGTN NORTH SANTA FE SR UNSEC 7.082% due 05/13/2029	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,267,500)		125,000	(2,058,648)		(150,663)			102,364		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	054536AA5 AXA SA SUBORD 8.6% due 12/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,310,000)		250,000	(3,916,467)		(301,326)			194,964		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	341081FC6 FLORIDA POWER & LIGHT CO 1ST MORTG 5.69% due 03/01/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,255,000)		125,000	(2,049,306)		(150,663)			101,910		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12189QAB6 BURLINGTN NORTH SANTA FE SR UNSEC 6.53% due 07/15/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	09/29/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(2,202,500)		125,000	(2,001,491)		(150,663)			99,586		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(4,011,000)		250,000	(3,669,828)		(301,326)			182,942		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2022	12/20/2027		100,000,000	5.00/CREDIT EVENT	15,014,000		1,250,000	13,689,741		16,791,158			(679,049)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46051MAC6 INTERNATIONAL TRANSMISSI 1ST MORTG 6.125% due 03/31/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/06/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	7,681,250		625,000	7,006,167		8,395,579			(348,107)		50,000,000	1FFE	N/A

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CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2022	12/20/2027		100,000,000	5.00/CREDIT EVENT	14,577,500		1,250,000	13,334,064		16,791,158			(660,183)		100,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/13/2022	12/20/2027		100,000,000	5.00/CREDIT EVENT	14,140,000		1,250,000	12,949,217		16,791,158			(639,841)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	11778BAB8 SKY GROUP FINANCE PLC CO.GUARNT 6.5% due 10/15/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,765,750)		125,000	(1,610,334)		(150,663)			80,479		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	744320CE3 PRUDENTIAL FINANCIAL INC SR UNSEC 4.35% due 02/25/2050	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	7,685,000		625,000	7,055,296		8,395,579			(350,726)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	210518CU8 CONSUMERS ENERGY CO 1ST MORTG 3.95% due 05/15/2043	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/11/2022	12/20/2027		100,000,000	5.00/CREDIT EVENT	14,579,992		1,250,000	13,336,329		16,791,158			(660,303)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	013716AQ8 RIO TINTO ALCAN INC SR UNSEC 7.25% due 03/15/2031	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/14/2022	12/20/2027		75,000,000	5.00/CREDIT EVENT	10,907,250		937,500	9,991,964		12,593,368			(494,683)		75,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	136375BL5 CANADIAN NATL RAILWAY SR UNSEC 6.25% due 08/01/2034	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	7,602,500		625,000	6,931,363		8,395,579			(344,123)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	010392EC8 ALABAMA POWER CO SR UNSEC 5.7% due 02/15/2033	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,564,000)		125,000	(1,425,350)		(150,663)			71,382		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,777,778)		250,000	(3,452,597)		(301,326)			172,324		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	002824AY6 ABBOTT LABORATORIES SR UNSEC 5.3% due 05/27/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/07/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,387,500)		250,000	(3,089,130)		(301,326)			154,499		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	002824AV2 ABBOTT LABORATORIES SR UNSEC 6% due 04/01/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/12/2022	12/20/2027		100,000,000	1.00/CREDIT EVENT	(3,643,500)		250,000	(3,331,342)		(301,326)			166,386		100,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	092114AB3 BLACK HILLS POWER INC 1ST MORTG 6.125% due 11/01/2039	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/07/2022	12/20/2027		100,000,000	5.00/CREDIT EVENT	15,120,000		1,250,000	13,799,490		16,791,158			(684,883)		100,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	694476AD4 PACIFIC LIFECORP SR UNSEC 5.125% due 01/30/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/20/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	7,524,509		625,000	6,912,336		8,395,579			(343,111)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/03/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,376,000)		125,000	(1,271,754)		(150,663)			63,800		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/09/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(1,237,500)		125,000	(1,147,154)		(150,663)			57,629		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	009158BA3 AIR PRODUCTS & CHEMICALS 2.8% Due 5/15/2050 MN15 2.8% due 05/15/2050	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/17/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,310,000		625,000	7,738,409		8,395,579			(387,391)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	2105180P9 CONSUMERS ENERGY CO 1ST MORTG 5.8% due 09/15/2035	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/28/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(663,500)		125,000	(620,908)		(150,663)			31,374		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AJ1 COLONIAL PIPELINE CO SR UNSEC 6.58% due 08/28/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,444,000		625,000	7,907,098		8,395,579			(396,515)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(587,500)		125,000	(550,920)		(150,663)			27,859		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46647PAJ5 JPMORGAN CHASE & CO SR UNSEC 3.882% due 07/24/2038	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/02/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,590,000		625,000	8,059,745		8,395,579			(404,796)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	478160BV5 JOHNSON & JOHNSON SR UNSEC 3.7% due 03/01/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(585,500)		125,000	(549,920)		(150,663)			27,809		50,000,000	1AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/05/2022	12/20/2027		75,000,000	5.00/CREDIT EVENT	12,733,500		937,500	11,966,776		12,593,368			(600,526)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/06/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,440,500		625,000	7,936,609		8,395,579			(398,114)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	172967LS8 CITIGROUP INC SR UNSEC 3.52% due 10/27/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,431,750		625,000	7,928,421		8,395,579			(397,671)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	002824AV2 ABBOTT LABORATORIES SR UNSEC 6% due 04/01/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/06/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(763,500)		125,000	(717,576)		(150,663)			36,220		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EM1 CON EDISON CO OF NY INC SR UNSEC 6.2% due 06/15/2036	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/15/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,624,000		625,000	8,146,376		8,395,579			(409,505)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(521,500)		125,000	(492,416)		(150,663)			24,917		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	656531AC4 EQUINOR ASA CO.GUARNT 7.75% due 06/15/2023	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/15/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,557,000		625,000	8,083,375		8,395,579			(406,080)		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	209111EY5 CON EDISON CO OF NY INC SR UNSEC 5.5% due 12/01/2039	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/16/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,377,500		625,000	7,918,690		8,395,579			(397,143)		50,000,000	2AFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	055451AV0 BHP BILLITON FIN USA LTD CO.GUARNT 5% due 09/30/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(777,500)		125,000	(734,647)		(150,663)			37,075		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,277,500		625,000	7,840,939		8,395,579			(392,924)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(855,000)		125,000	(809,634)		(150,663)			40,831		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	12/22/2022	12/20/2027		50,000,000	5.00/CREDIT EVENT	8,402,000		625,000	7,966,762		8,395,579			(399,724)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2022	12/20/2027		50,000,000	1.00/CREDIT EVENT	(691,000)		125,000	(654,962)		(150,663)			33,097		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	037833BW9 APPLE INC SR UNSEC 4.5% due 02/23/2036	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(97,500)	54,167	(93,358)		(75,332)			4,142		25,000,000	1BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	0377355CE5 APPALACHIAN POWER CO SR UNSEC 5.8% due 10/01/2035	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/11/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		4,391,250	270,833	4,207,503		4,197,790			(183,747)		25,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	656531AG5 EQUINOR ASA CO.GUARNT 6.8% due 01/15/2028	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2023	12/20/2027		25,000,000	1.00/CREDIT EVENT		(79,000)	54,167	(75,637)		(75,332)			3,363		25,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/11/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		4,427,500	270,833	4,242,110		4,197,790			(185,390)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	826200AD9 SIEMENS FINANCIERINGSMAT CO.GUARNT 6.125% due 08/17/2026	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/18/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(144,500)	98,611	(138,857)		(150,663)			5,643		50,000,000	1EFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	013716AU9 RIO TINTO ALCAN INC SR UNSEC 6.125% due 12/15/2033	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/19/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(251,000)	97,222	(241,387)		(150,663)			9,613		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,680,000	486,111	8,352,863		8,395,579			(327,137)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	233851ED2 DAIMLER FINANCE NA LLC SERIES 144A 2.45% due 03/02/2031	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/25/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(170,000)	88,889	(163,991)		(150,663)			6,009		50,000,000	1GFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	494368BG7 KIMBERLY-CLARK CORP SR UNSEC 5.3% due 03/01/2041	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	01/30/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(114,999)	81,944	(111,209)		(150,663)			3,790		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	020002AT8 ALLSTATE CORP SR UNSEC 5.95% due 04/01/2036	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/30/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,819,499	409,722	8,537,159		8,395,579			(282,340)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	172967EC1 CITIGROUP INC SR UNSEC 5.875% due 05/29/2037	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		10,000	68,056	9,804		(150,663)			(196)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,815,000	340,278	8,579,250		8,395,579			(235,750)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	26442CAH7 DUKE ENERGY CAROLINAS 1ST MORTG 5.3% due 02/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/10/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,749,515	333,348	8,515,667		8,395,579			(233,849)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	00440EAQ0 CHUBB INA HOLDINGS INC CO.GUARNT 4.15% due 03/13/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,724,500	305,556	8,514,535		8,395,579			(209,965)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	377372AB3 GLAXOSMITHKLINE CAP INC CO.GUARNT 5.375% due 04/15/2034	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/15/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,696,000	298,611	8,491,411		8,395,579			(204,589)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	06051GHA0 BANK OF AMERICA CORP SR UNSEC 3.946% due 01/23/2049	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/16/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(90,500)	58,333	(88,329)		(150,663)			2,172		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(166,500)	56,944	(162,656)		(150,663)			3,844		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/17/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,610,500	284,722	8,417,274		8,395,579			(193,227)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,542,000	256,944	8,368,705		8,395,579			(173,295)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	912810RC4 US TREASURY N/B United States Treasury No 3.62 3.625% due 08/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/21/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(225,000)	51,389	(220,324)		(150,663)			4,676		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	912810RW0 TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		4,249,750	128,472	4,163,570		4,197,790			(86,180)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	29379VBB8 ENTERPRISE PRODUCTS OPER CO.GUARNT 3.9% due 02/15/2024	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/01/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,502,500	201,389	8,366,671		8,395,579			(135,829)		50,000,000	2AFE	N/A

SCHEDULE DB - PART A - SECTION 1

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CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	744320AC9 PRUDENTIAL FINANCIAL INC SR UNSEC 5.75% due 07/15/2033	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(233,900)	40,278	(230,075)		(150,663)			3,825		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	532457AZ1 ELI LILLY & CO SR UNSEC 5.5% due 03/15/2027	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/08/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(178,000)	30,556	(175,777)		(150,663)			2,223		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	59156RAE8 METLIFE INC SR UNSEC 6.5% due 12/15/2032	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,530,000	152,778	8,426,109		8,395,579			(103,891)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	26442CAE4 DUKE ENERGY CAROLINAS 1ST MORTG 6.05% due 04/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/09/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(335,000)	29,167	(331,040)		(150,663)			3,960		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	013716AW5 RIO TINTO ALCAN INC SR UNSEC 5.75% due 06/01/2035	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/10/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(560,500)	27,778	(554,221)		(150,663)			6,279		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	195869AG7 COLONIAL PIPELINE CO SR UNSEC 7.63% due 04/15/2032	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/10/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		8,180,000	138,889	8,089,614		8,395,579			(90,386)		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	055450AH3 BHP BILLITON FINANCE CO.GUARNT 6.42% due 03/01/2026	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/13/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		7,987,500	118,056	7,912,450		8,395,579			(75,050)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	054536AC1 AXA SA JR SUBORDINATED 6.379% due 01/00/1900	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(898,750)	23,611	(890,226)		(150,663)			8,524		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	12189LAE1 BURLINGTN NORTH SANTA FE SR UNSEC 5.4% due 06/01/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(961,250)	23,611	(952,140)		(150,663)			9,109		50,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	46625HHF0 JPMORGAN CHASE & CO SR UNSEC 6.4% due 05/15/2038	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/15/2023	12/20/2027		50,000,000	5.00/CREDIT EVENT		7,853,500	104,167	7,788,365		8,395,579			(65,135)		50,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	039483AT9 ARCHER DANIELS SR UNSEC 5.935% due 10/01/2032	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		3,993,750	(267,361)	3,964,953		4,197,790			(28,798)		25,000,000	1FFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG39 SR. TRANCHE	059165DX5 BALTIMORE GAS & ELECTRIC SR UNSEC 5.2% due 06/15/2033	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/17/2023	12/20/2027		50,000,000	1.00/CREDIT EVENT		(827,000)	(106,944)	(820,994)		(150,663)			6,006		50,000,000	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	24820RAG3 EQUINOR ASA CO.GUARNT 6.5% due 12/01/2028	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		3,952,500	(267,361)	3,924,022		4,197,790			(28,478)		25,000,000	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY39 SR. TRANCHE	144141CV8 DUKE ENERGY PROGRESS INC 1ST MORTG 5.7% due 04/01/2035	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	03/23/2023	12/20/2027		25,000,000	5.00/CREDIT EVENT		3,951,500	24,306	3,936,102		4,197,790			(15,398)		25,000,000	1FFE	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										941,486,635	130,333,365	81,520,554	803,740,222	XXX	871,345,877			(48,571,088)		13,189,042,774	XXX	XXX
1229999999. Subtotal - Swaps - Replication										941,486,635	130,333,365	81,027,179	803,740,222	XXX	859,746,881			(48,571,088)		13,189,815,051	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												17,789,480	(95,810,216)	XXX	(421,686,098)	(5,617,534)				59,856,898	XXX	XXX
1369999999. Total Swaps - Credit Default										941,486,635	130,200,655	81,445,554	803,574,262	XXX	871,179,917	6,978		(48,538,429)		13,189,042,774	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											(6,310,395)	27,786,588	829,583,573	XXX	981,376,940	59,876,091	(124,340,469)			139,177,296	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										941,486,635	123,890,260	127,021,622	1,537,347,619	XXX	1,430,870,759	54,265,535	(124,340,469)	(48,538,429)		13,388,076,968	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521B Iconic OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/10/2021	12/15/2023		859,436,000	0.8610				45,361,089		45,361,089	6,339,869	(10,403,322)			3,619,820		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/17/2022	12/15/2023		9,710,047	0.8527				598,054		598,054	72,033	(116,405)			40,897		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/22/2022	12/15/2023		4,211,708	0.8548				250,311		250,311	31,201	(50,611)			17,739		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/22/2022	12/15/2023		974,503	0.8722				39,844		39,844	7,134	(11,950)			4,104		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211A Erlangen Arcaden GmbH & Co. KG OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/01/2022	12/15/2023		3,104,247	0.8698				135,035		135,035	22,763	(37,958)			13,075		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	0299EURA ND Europe Office Holding S.à r.l. OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	04/07/2022	12/15/2023		3,983,691	0.8815				123,950		123,950	28,979	(49,366)			16,779		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6861A Pep Shopping Centre OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/19/2022	12/15/2023		18,647,635	0.8906				398,925		398,925	134,795	(233,482)			78,541		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/16/2022	12/15/2023		4,038,481	0.9241				(57,073)		(57,073)	28,514	(52,466)			17,009		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9640A Grao, Valencia OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2022	12/15/2023		8,905,390	0.9008				93,828		93,828	63,916	(112,783)			37,508		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	0299EURA ND Europe Office Holding S.à r.l. OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/27/2022	12/15/2023		2,669,214	0.9021				24,644		24,644	19,141	(33,851)			11,242		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6861A Pep Shopping Centre OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	06/21/2022	12/15/2023		8,935,807	0.9151				(41,389)		(41,389)	63,494	(114,964)			37,636		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9223A Via Milanese, 1 OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	06/13/2022	12/15/2023		15,015,739	0.9251				(228,666)		(228,666)	105,944	(195,294)			63,244		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	97720IA Height OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/23/2022	06/23/2023		16,937,440	6.8831				(117,055)		(117,055)	124,702	(189,213)			40,627		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2022	12/15/2023		4,969,914	0.9480				(196,109)		(196,109)	34,496	(66,234)			20,933		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/15/2022	12/15/2023		5,716,129	0.9577				(284,305)		(284,305)	39,398	(76,958)			24,076		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	7125CS Neptune Krakow Sp. z o.o. OIA	D-2-2	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/05/2022	12/15/2023		4,779,324	0.9416				(156,077)		(156,077)	33,327	(63,263)			20,130		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A01D European Core-Lus Logistics Fund SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/12/2022	12/15/2023		1,331,261	0.9390				(39,808)		(39,808)	9,300	(17,573)			5,607		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266A Grand Central OIA	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/22/2022	08/25/2023		615,570,000	0.9747				(39,336,219)		(39,336,219)	4,038,177	(8,435,126)			1,953,258		0002

SCHEDULE DB - PART A - SECTION 1

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FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9500A TGA Housing Holding - Germany 01A	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/24/2022	08/25/2023		12,822,544	0.9826				(928,433)		(928,433)	83,616	(177,138)			40,687		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP 01A	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/07/2022	09/08/2023		7,932,880	138.6634				(531,350)		(531,350)	95,287	96,899			26,343		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda 01A	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	10/20/2022	08/25/2023		11,700,432	0.9979				(1,038,110)		(1,038,110)	75,421	(164,142)			37,127		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A050A Poliseda 01A	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/04/2022	12/15/2023		1,013,816	0.9864				(81,315)		(81,315)	6,842	(14,059)			4,270		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	MORTGAGE LOAN 04121400	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	12/09/2022	06/13/2023		17,952,403	1.4663				306,647		306,647	62,111	326,472			40,417		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage 01A	D-2-2	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2023		183,580,919	10.0773				4,607,517		4,607,517	970,407	(954,011)			421,596		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz 01A	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/11/2023	07/14/2023		232,575,425	1.4404				7,703,695		7,703,695	651,676	7,052,019			623,709		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	01/12/2023	04/17/2023		103,228,953	0.8197				(1,184,593)		(1,184,593)	189,870	(1,374,463)			111,391		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne 01A	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	01/13/2023	07/14/2023		5,037,315	1.4293				203,706		203,706	13,260	190,446			13,509		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 01A	BA-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	01/18/2023	07/14/2023		46,718,896	9.7391				3,044,264		3,044,264	168,580	2,875,684			125,288		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL DKK	97720IA Height 01A	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/18/2023	06/23/2023		5,825,224	6.7853				42,185		42,185	34,300	7,884			13,973		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN 0920700	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/18/2023	04/20/2023		185,219,961	0.9171				834,247		834,247	913,166	(78,919)			216,784		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2023	04/25/2023		196,216,094	0.8093				235,757		235,757	282,317	(46,560)			256,760		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0718500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/25/2024		188,582,263	0.8087				(149,363)		(149,363)	581,601	(730,965)			854,840		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063A 12-14 New Fetter Lane 01A	BA-1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/08/2023	08/11/2023		206,380,850	0.8237				(3,743,732)		(3,743,732)	437,114	(4,180,846)			622,901		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	MORTGAGE LOAN TBD	B-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/15/2023	02/20/2024		22,863,708	0.9185				(236,476)		(236,476)	122,721	(359,197)			108,039		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/17/2023	04/17/2023		238,590,522	0.8306				(5,949,387)		(5,949,387)	232,577	(6,181,964)			257,455		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	E2A0C8D88 Horizon Roads PTY LTD AUD Portfolio Hedge	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/23/2023	05/30/2023		41,063,400	1.4612				865,965		865,965	40,917	825,048			83,244		0002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023		575,853,600	1.4587				13,081,804		13,081,814	607,140	12,474,674			1,167,377		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	87079AF91 Nuveen Energy Transition Enhanced Credit Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023		2,132,192	0.9380				(43,387)		(43,387)	4,763	(48,149)			4,322		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	38D732848 DIF Core Infrastructure Fund II EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023		397,422,175	0.9385				(8,337,089)		(8,321,370)	893,446	(9,214,815)			805,659		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	G6031#AB5 MERSEY LINK LTD Mezzanine Note GBP Portfolio Hedge	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023		150,652,250	0.8297				(3,700,200)		(3,700,200)	136,452	(3,836,651)			305,404		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	27D84628F TorQuest Partners Fund IV, LP CAD Portfolio Hedge	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/24/2023	05/30/2023		18,347,591	1.3626				(166,149)		(166,149)	5,923	(172,072)			37,194		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	A04FA Cuatro Vientos OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/14/2023	12/15/2023		43,071,213	0.9198				(413,950)		(413,950)	39,070	(453,020)			181,410		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	9563CS Green Storage OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/21/2023	06/16/2023		6,161,754	10.2543				50,250		50,250	3,141	47,109			14,151		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A127A STORAGE ENTERPRISE JV LIMITED OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	03/22/2023	08/11/2023		10,351,639	0.8126				(47,807)		(47,807)	2,185	(49,992)			31,243		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0853700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/30/2023	07/03/2023		24,647,104	0.8088				13,852		13,852	(1,832)	15,684			62,539		0002
1439999999. Subtotal - Forwards - Hedging Other													11,007,527	XXX	11,023,256	17,849,254	(24,385,863)			12,489,857	XXX	XXX
1479999999. Subtotal - Forwards													11,007,527	XXX	11,023,256	17,849,254	(24,385,863)			12,489,857	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												14,562,828	236,298,024	XXX	73,814,505		(29,105,950)			94,491,353	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other											(6,443,105)	31,431,615	508,316,900	XXX	508,332,629	72,114,789	(119,620,382)	32,659		116,260,421	XXX	XXX
1719999999. Subtotal - Replication										941,486,635	130,333,365	81,027,179	803,740,222	XXX	859,746,881			(48,571,088)		13,189,815,051	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										941,486,635	123,890,260	127,021,622	1,548,355,146	XXX	1,441,894,015	72,114,789	(148,726,332)	(48,538,429)		13,400,566,825	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	173,438,168		174,714,732	(6,028,260)		209,238,434	(37,192,451)		498,716,369	493,964,672
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y				(3,743,732)			(3,743,732)		622,901	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	3,369,328		3,784,838	(149,363)	266,147	3,784,838	(149,363)	266,147	1,318,947	1,318,947
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	82,850,000		78,738,649	(380,245)		83,588,722	(301,326)	437,396	602,386,377	597,894,781
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Y	Y	25,308,373		322,035,958	(120,883,428)	175,844,157	355,298,825	(307,353,295)	22,637,157	2,290,418,380	2,290,418,380
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	148,540,000		164,136,353	(63,966,863)		223,446,667	(64,590,452)	10,316,215	33,560,787	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	245,770,000		241,405,530	(19,830,057)		247,436,946	(1,958,621)		4,500,614,494	4,476,419,967
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y			876,432		876,432	876,432		876,432	230,756	230,756
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	506,360,000		522,846,353	(18,168,503)		571,579,715	(51,332,867)	13,886,848	1,905,797,373	1,904,115,226
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	201,760,000		283,523,482	(29,327,296)	52,436,186	292,869,918	(83,208,184)	7,901,734	3,558,544,755	3,558,544,755
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	4,820,000		5,667,319	(905,052)		5,850,606	(1,595,886)		504,491	446,758
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			5,421		5,421		(54,589)		56,087	56,087
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y	1,574,000		12,239,087	(5,099,837)	5,565,250	9,162,204	(5,107,643)	2,480,561	3,572,080	3,572,080
SMBC CAPITAL MARKETS INC.	TVJ8SHLIZL0RGWGDTN03	Y	Y	4,410,000		12,073,910		7,663,910	5,090,480		680,480	1,903,578	1,903,578
0299999999. Total NAIC 1 Designation				1,398,199,869		1,822,048,064	(268,482,636)	242,657,503	2,008,223,787	(556,588,409)	59,482,970	13,398,247,375	13,328,885,987
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(5,210,282)			(9,741,385)		2,319,461	
0999999999 - Gross Totals				1,398,199,869		1,822,048,064	(273,692,918)	242,657,503	2,008,223,787	(566,329,794)	59,482,970	13,400,566,836	13,328,885,987
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,822,048,064	(273,692,918)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY & CO LLC	9R7GPTSO7KV3UQJZQ078	Treasury	912810-RW-0	TSY INFL IX N/B United States Treasury In .875	8,939,944	8,337,700	10,148,230	02/15/2047	I
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Cash			4,650,000		4,650,000		V
MORGAN STANLEY & CO LLC	9R7GPTSO7KV3UQJZQ078	Cash			10,164,592		10,164,592		V
0199999999 - Total					23,754,536	8,337,700	24,962,822	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
SMBC CAPITAL MARKETS INC.	TVJ8SHLIZLORGWGDTN03	Cash			4,410,000		XXX		V
THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261	Cash			1,574,000		XXX		V
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Cash			506,360,000		XXX		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash			245,770,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Cash			201,760,000		XXX		V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Cash			82,850,000		XXX		V
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Cash			148,540,000		XXX		V
CITIBANK N.A. NEW YORK	E570DZWZ7FF32TWEFA76	Cash			25,308,373		XXX		V
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash			4,820,000		XXX		V
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Treasurry	912828-YB-0	T 1 5/8 08/15/29	222,587	251,000	XXX	08/15/2029	V
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Treasurry	91282C-CB-5	T 1 5/8 05/15/31	173,215,581	200,434,600	XXX	05/15/2031	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	912810-SN-9	T 1 1/4 05/15/50	324,148	566,000	XXX	05/15/2050	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	912796-X5-3	B 06/15/23	1,459,702	1,474,000	XXX	06/15/2023	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	912810-SU-3	T 1 7/8 02/15/51	187,851	279,000	XXX	02/15/2051	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	912828-5J-5	T 3 10/31/25	742,127	761,000	XXX	10/31/2025	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	912810-RZ-3	T 2 3/4 11/15/47	395,334	481,000	XXX	11/15/2047	V
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Treasurry	91282C-CF-6	T 0 3/4 05/31/26	260,166	287,000	XXX	05/31/2026	V
0299999999 - Total					1,398,199,869	204,533,600	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	Cash			1,295,429,297	1,295,429,297	
9609999999. Subtotal - Cash (Schedule E Part 1 type)				1,295,429,297	1,295,429,297	XXX
9999999999 - Totals				1,295,429,297	1,295,429,297	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (32,716,065) Book/Adjusted Carrying Value $ (32,716,065)
2. Average balance for the year Fair Value $ 1,686,482,793 Book/Adjusted Carrying Value $ 1,686,482,793
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A.	London, UK			55,129		15,470,905	1,163,782,218	15,958,169	XXX
Citibank, N.A.	New Castle, DE					(4,286,054)	(5,012,582)	(5,035,634)	XXX
Citibank, N.A.	New York, NY					63,362,251	22,819,738	672,804,374	XXX
Harris, N.A.	Chicago, IL					476,367	560,387	221,893	XXX
JPMorgan Chase Bank, N.A.	Houston, TX			4,242,129		8,583,731	9,015,026	16,447,694	XXX
JPMorgan Chase Bank, N.A.	New York, NY					130,437,467	353,682,178	233,507,400	XXX
The Northern Trust Company	Chicago, IL					212,925	182,263	363,402	XXX
Wells Fargo, N.A.	Minneapolis, MN					(11,432,085)	(11,160,441)	(10,681,748)	XXX
Wells Fargo, N.A.	San Francisco, CA					22,879	11,579	15,693	XXX
Bank of America	New York, NY					202,946,596	203,610,373	200,996,702	XXX
Carver Federal Savings FSB	New York, NY CD Matures November 24, 2023		4.000		90,403	6,356,481	6,356,481	6,356,481	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	4,297,258	90,403	412,151,462	1,743,847,220	1,130,954,427	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	4,297,258	90,403	412,151,462	1,743,847,220	1,130,954,427	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	4,297,258	90,403	412,151,462	1,743,847,220	1,130,954,427	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		03/30/2023	4.300	04/04/2023	17,042,891		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,042,891		
0109999999. Total - U.S. Government Bonds						17,042,891		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
	FED FARM CRD DISCOUNT NT		03/29/2023	0.000	04/06/2023	14,990,581		
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 04		03/31/2023	0.000	04/03/2023	157,016,910		
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 04		03/28/2023	0.000	04/05/2023	11,992,796		
	FED HOME LN DISCOUNT NT		03/28/2023	4.550	04/06/2023	13,091,722		
	FED HOME LN DISCOUNT NT		03/30/2023	4.690	04/21/2023	2,435,724		
	TVA DISCOUNT NOTE		03/28/2023	4.650	04/05/2023	7,995,867		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						207,523,600		
0909999999. Total - U.S. Special Revenues Bonds						207,523,600		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						224,566,491		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						224,566,491		
8609999999 - Total Cash Equivalents						224,566,491		