QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2020

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

2020

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

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

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	SEVP & Chief Financial Officer	Glenn Robert Richter
SMD & Corporate Secretary	Derek Brandon Dorn #	SVP & Chief Actuary	Christine Ellen Dugan

OTHER

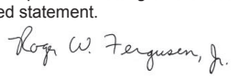
Vijay Chandur Advani #, SEVP, Executive Chairman, Nuveen	John Lewis Douglas, SEVP, Chief Oversight and Advocacy Officer	Lori Dickerson Fouché #, SEVP, Advisor to the CEO
Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Jose Manuel Minaya #, SEVP, Executive Vice President, Chief Executive Officer, Nuveen	Oluseun S Salami, SVP, Chief Accounting Officer and Corporate Controller
Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer		

DIRECTORS OR TRUSTEES

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

State of New York
County of New York SS:

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



Roger Walton Ferguson, Jr.
President & Chief Executive Officer



Derek Brandon Dorn
SMD & Corporate Secretary



Glenn Robert Richter
SEVP & Chief Financial Officer

Subscribed and sworn to before me this
_____ day of _____

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.....

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	198,134,071,001	46,976,870	198,087,094,131	189,017,955,330
2.	Stocks:				
	2.1 Preferred stocks	374,277,618		374,277,618	415,420,701
	2.2 Common stocks	5,502,855,329	27,646,880	5,475,208,449	5,656,767,467
3.	Mortgage loans on real estate:				
	3.1 First liens	31,141,152,620		31,141,152,620	30,366,976,288
	3.2 Other than first liens	2,049,185,825		2,049,185,825	2,074,010,191
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	208,171,027		208,171,027	187,121,854
	4.2 Properties held for the production of income (less $ 625,005,133 encumbrances)	2,823,301,252		2,823,301,252	2,729,418,552
	4.3 Properties held for sale (less $ encumbrances)				769,943,518
5.	Cash ($ 805,949,542), cash equivalents ($ 8,499,822) and short-term investments ($ 1,410,157,312)	2,224,606,676		2,224,606,676	902,018,465
6.	Contract loans (including $ premium notes)	1,654,966,329	18,387	1,654,947,942	1,803,025,143
7.	Derivatives	1,271,137,389		1,271,137,389	794,361,576
8.	Other invested assets	29,946,680,609	307,693,794	29,638,986,815	31,431,879,887
9.	Receivables for securities	191,587,942		191,587,942	147,642,034
10.	Securities lending reinvested collateral assets	350,518,538		350,518,538	362,595,811
11.	Aggregate write-ins for invested assets	9,298,033		9,298,033	20,424,933
12.	Subtotals, cash and invested assets (Lines 1 to 11)	275,881,810,188	382,335,931	275,499,474,257	266,679,561,751
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,805,028,351		1,805,028,351	1,823,059,506
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,546,995		2,546,995	1,521,311
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	41,527,767	74,894	41,452,873	43,974,028
	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	3,187,783		3,187,783	3,622,608
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	5,791,391,000	3,802,802,000	1,988,589,000	2,405,969,000
19.	Guaranty funds receivable or on deposit	13,818,730		13,818,730	13,809,458
20.	Electronic data processing equipment and software	279,426,844	242,679,212	36,747,632	24,523,536
21.	Furniture and equipment, including health care delivery assets ($)	142,532,636	142,532,636		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	102,007,793	1,093,384	100,914,409	159,406,558
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	856,477,614	189,860,917	666,616,697	612,480,032
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	284,919,755,701	4,761,378,974	280,158,376,727	271,767,927,788
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	40,542,354,570		40,542,354,570	43,827,436,055
28.	Total (Lines 26 and 27)	325,462,110,271	4,761,378,974	320,700,731,297	315,595,363,842
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	6,772,431		6,772,431	19,541,119
1102.	Investments in process	1,944,000		1,944,000	500,726
1103.	Receivable for securities lending	581,602		581,602	383,088
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	9,298,033		9,298,033	20,424,933
2501.	Sundry receivables	696,251,799	29,635,102	666,616,697	612,480,032
2502.	Prepaid expenses	149,440,440	149,440,440		
2503.	Intangible asset - AML - SERP	10,785,375	10,785,375		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	856,477,614	189,860,917	666,616,697	612,480,032

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 $ 219,859,888,742 less $ included in Line 6.3 (including $ Modco Reserve)	219,859,888,742	215,462,343,673
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,345	1,345
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,295,841,858	1,599,870,197
4.	Contract claims:		
	4.1 Life	963,207,761	699,109,446
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 3,136,291 and coupons $ due and unpaid	3,136,291	4,332,398
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)	1,162,340,919	1,891,315,468
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	771,606,373	
	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	591,791	496,936
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 $ 3,930,791 ceded	3,930,791	4,050,246
	9.4 Interest Maintenance Reserve	3,318,068,178	2,089,761,290
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	652,340,146	1,046,215,119
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	6,619,463	7,949,075
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	22,133,426	43,428,232
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	45,987,085	14,040,123
15.2	Net deferred tax liability		
16.	Unearned investment income	4,200,650	5,092,886
17.	Amounts withheld or retained by reporting entity as agent or trustee	206,179,825	229,278,978
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	265,318,972	147,744,259
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	156,532,543	160,861,522
22.	Borrowed money $ 2,268,000,000 and interest thereon $	2,268,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,058,612,756	6,323,298,167
	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	527,009,433	725,098,673
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	97,173,261	197,952,711
	24.09 Payable for securities	375,978,902	201,377,224
	24.10 Payable for securities lending	350,518,525	362,595,798
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,185,219,653	1,742,732,615
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	240,600,438,689	232,958,946,382
27.	From Separate Accounts Statement	40,471,166,922	43,764,621,849
28.	Total liabilities (Lines 26 and 27)	281,071,605,611	276,723,568,230
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	6,289,892,782	5,041,392,557
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	33,336,182,904	33,827,353,054
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 $ 71,187,648 in Separate Accounts Statement)	39,626,625,686	38,869,295,611
38.	Totals of Lines 29, 30 and 37	39,629,125,686	38,871,795,611
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	320,700,731,297	315,595,363,842
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	1,361,582,322	871,580,827
2502.	Miscellaneous liabilities	555,207,118	578,587,960
2503.	Deferred gain on asset transfer with affiliate	314,806,759	340,073,478
2598.	Summary of remaining write-ins for Line 25 from overflow page	(46,376,546)	(47,509,650)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,185,219,653	1,742,732,615
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 **	33,336,182,904	33,827,353,054
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)	33,336,182,904	33,827,353,054

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $115,533,300 and for the Access account is $17,699,589.

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	9,398,669,138	7,852,493,176	14,909,966,720
2.	Considerations for supplementary contracts with life contingencies	63,937,471	38,903,367	80,001,210
3.	Net investment income	5,780,538,069	5,861,411,913	12,057,375,975
4.	Amortization of Interest Maintenance Reserve (IMR)	177,822,958	128,053,984	266,749,695
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	8,373,442	9,671,386	18,800,204
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	116,086,607	119,981,705	242,441,658
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,307,698,227	1,304,629,336	2,728,418,849
9.	Totals (Lines 1 to 8.3)	16,853,125,912	15,315,144,867	30,303,754,312
10.	Death benefits	32,735,509	31,382,123	69,299,975
11.	Matured endowments (excluding guaranteed annual pure endowments)	247,743	1,032	141,346
12.	Annuity benefits	3,865,898,737	3,711,441,893	7,667,213,010
13.	Disability benefits and benefits under accident and health contracts	4,958,003	4,761,737	9,473,671
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	7,016,231,706	4,574,296,887	9,720,984,801
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	19,009,972	14,934,324	30,405,046
18.	Payments on supplementary contracts with life contingencies	53,387,020	36,849,030	81,316,213
19.	Increase in aggregate reserves for life and accident and health contracts	4,397,545,069	2,684,632,734	4,116,892,890
20.	Totals (Lines 10 to 19)	15,390,013,759	11,058,299,760	21,695,726,953
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	815,384,527	806,572,570	1,698,657,156
24.	Insurance taxes, licenses and fees, excluding federal income taxes	36,615,597	41,417,243	74,308,305
25.	Increase in loading on deferred and uncollected premiums	(219,404)	(1,119,361)	(1,473,949)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,126,335,006)	652,251,712	1,157,569,790
27.	Aggregate write-ins for deductions	289,782,722	199,890,173	455,091,628
28.	Totals (Lines 20 to 27)	14,405,242,195	12,757,312,097	25,079,879,883
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,447,883,717	2,557,832,770	5,223,874,429
30.	Dividends to policyholders and refunds to members	1,627,601,338	1,589,829,437	3,266,848,297
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	820,282,379	968,003,333	1,957,026,132
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,889,408)	(383,598)	17,251,070
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)	825,171,787	968,386,931	1,939,775,062
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)	(374,572,285)	(143,635,767)	(321,871,867)
35.	Net income (Line 33 plus Line 34)	450,599,502	824,751,164	1,617,903,195
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	38,871,795,611	38,126,303,728	38,126,303,728
37.	Net income (Line 35)	450,599,502	824,751,164	1,617,903,195
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(1,250,260,616)	463,511,779	177,572,736
39.	Change in net unrealized foreign exchange capital gain (loss)	(266,583,519)	(27,592,046)	(60,000,656)
40.	Change in net deferred income tax	538,698,000	(131,447,000)	(284,212,000)
41.	Change in nonadmitted assets	(1,227,175,824)	256,705,238	365,894,847
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	1,264,685,411	(666,810,346)	(1,063,770,979)
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	1,248,500,224	162,416	325,509
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,133,103)	(1,543,086)	(8,220,769)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	757,330,075	717,738,119	745,491,883
55.	Capital and surplus, as of statement date (Lines 36 + 54)	39,629,125,686	38,844,041,847	38,871,795,611
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	716,753,111	725,951,113	1,519,762,749
08.302.	Consideration on annuity product rollovers	460,426,002	428,934,374	933,138,703
08.303.	Miscellaneous income	91,299,549	109,249,369	197,558,140
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	39,219,565	40,494,480	77,959,257
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,307,698,227	1,304,629,336	2,728,418,849
2701.	Miscellaneous deductions	289,779,722	199,870,301	455,068,773
2702.	Miscellaneous fines and penalties	3,000	19,872	22,855
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	289,782,722	199,890,173	455,091,628
5301.	Post retirement benefit obligation liability	(1,133,103)	(1,543,086)	(8,220,769)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,133,103)	(1,543,086)	(8,220,769)

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	9,963,960,570	8,365,434,834	16,007,652,150
2.	Net investment income	5,645,880,744	5,681,778,814	11,669,010,711
3.	Miscellaneous income	208,095,804	230,457,155	438,769,096
4.	Total (Lines 1 to 3)	15,817,937,118	14,277,670,803	28,115,431,957
5.	Benefit and loss related payments	10,879,038,440	8,362,634,583	17,762,708,404
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,125,005,394)	647,094,698	1,157,998,455
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,399,553,398	1,277,766,287	1,980,872,407
8.	Dividends paid to policyholders	869,412,510	877,153,873	1,736,608,815
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(36,836,370)	(6,997,193)	48,584,795
10.	Total (Lines 5 through 9)	10,986,162,585	11,157,652,248	22,686,772,875
11.	Net cash from operations (Line 4 minus Line 10)	4,831,774,534	3,120,018,555	5,428,659,082
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,711,173,416	8,441,893,581	17,608,026,095
	12.2 Stocks	3,406,120,960	1,205,392,217	2,097,181,819
	12.3 Mortgage loans	668,485,484	609,974,791	2,207,006,217
	12.4 Real estate	784,613,951		271,503,224
	12.5 Other invested assets	1,329,248,960	902,096,840	1,975,794,614
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(22,326,578)	7,835,141	315,267
	12.7 Miscellaneous proceeds	902,287,905	379,876,922	519,616,962
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	20,779,604,098	11,547,069,492	24,679,444,198
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	21,466,965,203	9,818,965,105	18,624,207,791
	13.2 Stocks	3,674,234,283	1,252,662,195	2,231,537,149
	13.3 Mortgage loans	1,640,209,305	2,754,562,363	4,931,404,838
	13.4 Real estate	58,784,283	86,381,539	1,436,478,315
	13.5 Other invested assets	1,456,111,128	1,158,448,215	3,040,523,338
	13.6 Miscellaneous applications	128,840,816	175,135,223	71,507,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	28,425,145,018	15,246,154,640	30,335,659,115
14.	Net increase (or decrease) in contract loans and premium notes	(150,186,898)	(41,497,027)	(91,544,626)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(7,495,354,022)	(3,657,588,121)	(5,564,670,291)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	1,248,500,225	162,416	325,508
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	2,268,000,000	175,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	683,384,563	9,300,583	465,324,586
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(213,717,089)	(182,432,149)	(25,193,489)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,986,167,699	2,030,850	440,456,605
	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)	1,322,588,211	(535,538,716)	304,445,396
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	902,018,465	597,573,069	597,573,069
	19.2 End of period (Line 18 plus Line 19.1)	2,224,606,676	62,034,353	902,018,465

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

20.0001.	Bonds, stocks, mortgages, real estate, contract loans, OIA acquired and disposed through corporate actions	1,808,701,097	1,159,334,279	3,493,480,395
20.0002.	Capitalized interest on mortgages		199,680	1,505,219
20.0003.	Capitalized interest on bonds	200,738,462	197,860,111	391,120,276
20.0004.	Capitalized interest on other invested assets	5,000,000		
20.0005.	Additional amounts credited or applied to annuities	716,753,111	725,951,113	1,519,762,749
20.0006.	Interest credited on deposit type contracts	14,822,179	14,684,512	29,922,126

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	103,496,715	110,623,095	219,931,072
3.	Ordinary individual annuities	3,552,543,708	2,962,147,747	5,691,745,992
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	5,742,694,013	4,779,794,482	8,998,441,755
7.	A & H - group	142,815	147,472	286,348
8.	A & H - credit (group and individual)			
9.	A & H - other	6,120,430	6,242,527	12,281,286
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	9,404,997,681	7,858,955,323	14,922,686,453
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	9,404,997,681	7,858,955,323	14,922,686,453
14.	Deposit-type contracts	151,202,897	151,060,993	307,891,963
15.	Total (Lines 13 and 14)	9,556,200,578	8,010,016,316	15,230,578,417
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

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

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

	SSAP#	F/S Page	F/S Line	06/30/2020	12/31/2019
Net Income, New York SAP				$ 450,599,502	$ 1,617,903,195
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	800,959	160,031
Net Income, NAIC SAP				$ 449,798,543	$ 1,617,743,164
Capital and Contingency Reserves, New York SAP				$ 39,629,125,686	$ 38,871,795,611
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(32,501)	(66,643)
Additional Reserves for Term Conversions	51R	3	1	(20,341,658)	(21,142,617)
Capital and Contingency Reserves, NAIC SAP				$ 39,649,499,845	$ 38,893,004,871

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

The deferred premium asset limitation results from the NYSDFS 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 June 30, 2020 and December 31, 2019 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

B. Use of Estimates in Preparation of the Financial Statements

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

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

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

Not applicable

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2020:

	1	2		3
		OTTI Recognized in Loss		
	Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 84,232,090	$ (11,648,634)	$ 13,665,139	$ 82,215,585
Total 1st Quarter	$ 84,232,090	$ (11,648,634)	$ 13,665,139	$ 82,215,585
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 109,365,706	$ 12,426,378	$ 418,704	$ 96,520,624
Total 2nd Quarter	$ 109,365,706	$ 12,426,378	$ 418,704	$ 96,520,624
OTTI recognized 3rd Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 3rd Quarter	$ —	$ —	$ —	$ —
OTTI recognized 4th Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 4th Quarter	$ —	$ —	$ —	$ —
Annual Aggregate Total		$ 777,744	$ 14,083,843	

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

(3) The following table represents loan-backed and structured securities with an other-than-temporary impairment recognized in the current reporting period by the Company where the present value of cash flows expected to be collected is less than the amortized cost basis as of June 30, 2020:

CUSIP	Book/Adj. Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value as of Impairment Date	Date of Financial Statement Where Reported
02928#AN1	$ 60,251	$ —	$ (60,251)	$ —	$ —	06/30/2020
02928#AQ4	81,352	—	(81,352)	—	—	06/30/2020
87271TAC9	33,356,096	30,699,894	(2,656,202)	30,699,894	15,307,643	06/30/2020
87248DAC4	31,931,958	30,228,142	(1,703,816)	30,228,142	13,420,905	06/30/2020
886313AE5	42,207,438	41,256,888	(950,550)	41,256,888	21,206,736	06/30/2020
87271QAC5	31,374,825	29,577,984	(1,796,841)	29,577,984	15,950,666	06/30/2020
059500AF5	4,632,009	2,725,879	(1,906,130)	2,725,879	2,840,099	06/30/2020
Total			**$ (9,155,142)**			

(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 $ 251,286,272
2. 12 Months or Longer $ 102,210,358

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

1. Less than 12 Months $ 3,933,103,955
2. 12 Months or Longer $ 704,587,452

(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.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

(2) No material change

(3) a. No material change

b. The fair value of the collateral received for the securities lending program was $350,518,538. This collateral is cash and was not sold or re-pledged as of June 30, 2020.

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

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged), (in millions)

	Gross (Admitted and Nonadmitted) Restricted										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting (S/A) Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease (5 minus 6))	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000%	0.000%
Collateral held under security lending agreements	351	—	13	—	364	395	(31)	—	364	0.112%	0.114%
Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Letter stock or securities restricted as to sale – excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.000%	0.000%
FHLB capital stock	240	—	—	—	240	104	136	—	240	0.074%	0.075%
On deposit with states	17	—	—	—	17	17	—	—	17	0.005%	0.005%
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Pledged as collateral to FHLB (including assets backing funding agreements)	3,290	—	—	—	3,290	449	2,841	—	3,290	1.011%	1.026%
Pledged as collateral not captured in other categories	22	—	—	—	22	35	(13)	—	22	0.007%	0.007%
Other restricted assets	25	—	20	—	45	124	(79)	—	45	0.014%	0.014%
Total restricted assets	$ 3,945	$ —	$ 33	$ —	$3,978	$1,124	$ 2,854	$ —	$ 3,978	1.222%	1.240%

(2) - (3) No material change

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements (in millions)

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets**
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	$ 1,361	$ 1,361	0.478 %	0.486 %
b. Schedule D, Part 1	—	—	— %	— %
c. Schedule D, Part 2, Section 1	—	—	— %	— %
d. Schedule D, Part 2, Section 2	—	—	— %	— %
e. Schedule B	—	—	— %	— %
f. Schedule A	—	—	— %	— %
g. Schedule BA, Part 1	—	—	— %	— %
h. Schedule DL, Part 1	351	351	0.123 %	0.125 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,712	$ 1,712	0.601 %	0.611 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	— %	— %
l. Schedule D, Part 1	—	—	— %	— %
m. Schedule D, Part 2, Section 1	—	—	— %	— %
n. Schedule D, Part 2, Section 2	—	—	— %	— %
o. Schedule B	—	—	— %	— %
p. Schedule A	—	—	— %	— %
q. Schedule BA, Part 1	—	—	— %	— %
r. Schedule DL, Part 1	13	13	0.032 %	0.032 %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 13	$ 13	0.032 %	0.032 %

j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)
j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

The Company receives primarily cash collateral for derivatives. The company reinvests the cash collateral or uses the cash for general corporate purposes.

	1 Amount	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,712	0.711 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 13	0.032 %

u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

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

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

7. Investment Income

No material change

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

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

(8) Not applicable

B. Not applicable

9. Federal Income Tax

No material change

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 $16,035,036,565. 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 June 30, 2020			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 87,637,000	$ 87,637,000	$ —
c) Activity Stock	$ 152,442,000	$ 152,442,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 240,079,000	$ 240,079,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 16,035,036,565	$ 16,035,036,565	$ —
2. Prior Year-end as of 12/31/2019			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 83,717,600	$ 83,717,600	$ —
c) Activity Stock	$ 20,700,000	$ 20,700,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 104,417,600	$ 104,417,600	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 15,779,768,192	$ 15,779,768,192	$ —

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

			Eligible for Redemption			
Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not 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	$ 87,637,000	$ 87,637,000	$ —	$ —	$ —	$ —

(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)	$ 3,664,997,486	$ 3,289,725,251	$ 3,387,600,000
2. Current Year General Account Total Collateral Pledged	$ 3,664,997,486	$ 3,289,725,251	$ 3,387,600,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 492,404,393	$ 448,550,194	$ 460,000,000

NOTES TO FINANCIAL STATEMENTS

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)	$ 4,460,018,247	$ 4,019,455,191	$ 4,123,546,800
2. Current Year General Account Maximum Collateral Pledged	$ 4,460,018,247	$ 4,019,455,191	$ 4,123,546,800
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,374,771,045	$ 1,332,617,745	$ 1,285,000,000

(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	$ 2,268,000,000	$ 2,268,000,000	$ —	$ —
b) Funding Agreements	1,119,600,000	1,119,600,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 3,387,600,000	$ 3,387,600,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ —	$ —	$ —	$ —
b) Funding Agreements	460,000,000	460,000,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 460,000,000	$ 460,000,000	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
Current Year			
1. Debt	$ 2,114,000,000	$ 2,114,000,000	$ —
2. Funding Agreements	2,009,546,800	2,009,546,800	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$ 4,123,546,800	$ 4,123,546,800	$ —

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
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

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

	Pension Benefits		Postretirement Benefits	
	June 30, 2020	December 31, 2019	June 30, 2020	December 31, 2019
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	657,979	1,315,958	866,110	2,488,236
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	7,481	14,962	—	—
e. Amount of recognized gains and losses	123,229	246,457	1,002,700	1,185,437
f. Amount of prior service cost recognized	—	—	(2,135,804)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 788,689	$ 1,577,377	$ (266,994)	$ (597,935)

(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. Postemployment Benefits and Compensated Absences

Not applicable

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

No material change

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

(1) - (10) No material change

(11) The following table provides information related to the Company's outstanding surplus notes as of June 30, 2020:

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest Paid Year to Date	Total Principal and / or Interest Paid	Date of Maturity
12/16/2009	6.850 %	$ 1,050,000,000	$ 1,049,118,220	$ 35,962,500	$ 755,212,500	12/16/2039
09/18/2014	4.900 %	$ 1,650,000,000	$ 1,648,746,690	$ 40,425,000	$ 444,001,250	09/15/2044
09/18/2014	4.375% *	$ 350,000,000	$ 349,444,511	$ 7,656,250	$ 84,091,146	09/15/2054
05/08/2017	4.270 %	$ 2,000,000,000	$ 1,994,245,861	$ 42,700,000	$ 257,860,556	05/15/2047
05/05/2020	3.300 %	$ 1,250,000,000	$ 1,248,337,500	$ —	$ —	05/15/2050
	Total	$ 6,300,000,000	$ 6,289,892,782	$ 126,743,750	$ 1,541,165,452	

* The Company will bear interest at a fixed annual rate of 4.375% from and including September 18, 2014 to but excluding September 15, 2024 payable semi-annually in arrears on March 15 and September 15 of each year, commencing March 15, 2015, then at an annual floating rate equal to Three-Month LIBOR plus 2.661% from and including September 15, 2024 to but excluding the date on which the Fixed-to-Floating Rate Notes are paid in full, payable quarterly, in arrears on March 15, June 15, September 15 and December 15 of each year, commencing December 15, 2024.

The instruments listed in the above table, are unsecured debt obligations of the type generally referred to as "surplus notes" and are issued in accordance with Section 1307 of the New York Insurance Law. The surplus notes are subordinated in right of payment to all present and future indebtedness, policy claims and other creditor claims of the Company and rank *pari passu* with any future surplus notes of the Company and with any other similarly subordinated obligations.

The notes were issued in a transaction pursuant to Rule 144A under the Securities Act of 1933, as amended, and the notes are evidenced by one or more global notes deposited with a custodian for, and registered in the name of a nominee of, The Depository Trust Company.

No subsidiary or affiliate of the Company is an obligor or guarantor of the notes, which are solely obligations of the Company. No affiliates of the Company hold any portion of the notes.

The notes are not scheduled to repay any principal prior to maturity. Each payment of interest and principal may be made only with the prior approval of the Superintendent and only out of the Company's surplus funds, which the Superintendent of the Department determines to be available for such payments under New York Insurance Law. In addition, provided that approval is granted by the Superintendent of the Department, the notes may be redeemed at the option of the Company at any time at the "make-whole" redemption price equal to the greater of the principal amount of the notes to be redeemed, or the sum of the present values of the remaining scheduled interest and principal payments, excluding accrued interest as of the redemption date, discounted to the redemption date on a semi-annual basis at the adjusted Treasury rate plus a pre-

defined spread, plus in each case, accrued and unpaid interest payments on the notes to be redeemed to the redemption date.

(12)-(13) 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 $342,819,709. The fair value of cash collateral received as of June 30, 2020, was $350,518,538. This collateral is reported in “Securities lending reinvested collateral assets” with an offsetting collateral liability of $350,518,538 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

Level 2 inputs include:

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

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

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

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 $340,664,453 and total unfunded commitments was $779,079,357 at June 30, 2020. For these investments, redemptions are prohibited prior to liquidation.

NOTES TO FINANCIAL STATEMENTS

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

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at June 30, 2020:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government		$ 1,651,301,454	$ —	$ —	$ 1,651,301,454
Industrial and Miscellaneous	1,782,035,256	121,577,230	47,151,493	—	1,950,763,979
Total Bonds	$ 1,782,035,256	$ 1,772,878,684	$ 47,151,493	$ —	$ 3,602,065,433
Common Stocks					
Industrial and Miscellaneous	$ 735,674,157	$ 25,000	$ 363,741,052	$ —	$ 1,099,440,209
Total Common Stocks	$ 735,674,157	$ 25,000	$ 363,741,052	$ —	$ 1,099,440,209
Total Preferred Stocks	$ —	$ —	$ 115,286,372	$ —	$ 115,286,372
Derivatives:					
Interest rate contracts	$ —	$ 24,375,438	$ —	$ —	$ 24,375,438
Foreign exchange contracts	—	819,704,234	—	—	819,704,234
Total Derivatives	$ —	$ 844,079,672	$ —	$ —	$ 844,079,672
Separate Account Assets, Net	$ 14,471,970,428	$ 1,396,752,191	$ 22,142,912,768	$340,664,453	$ 38,352,299,840
Total assets at fair value/NAV	$ 16,989,679,841	$ 4,013,735,547	$ 22,669,091,685	$340,664,453	$ 44,013,171,526
Liabilities at fair value:					
Derivatives					
Foreign exchange contracts	$ —	$ 74,100,896	$ —	$ —	$ 74,100,896
Credit default swaps	—	2,151,036	—	—	2,151,036
Total liabilities at fair value	$ —	$ 76,251,932	$ —	$ —	$ 76,251,932

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

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at June 30, 2020 (in millions):

	Balance at 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2020
Bonds	$ 49.2	$ 16.7 a	$ —	(1.2)	$ (15.7)	$ —	$ —	$ —	$ (1.8)	$ 47.2
Common Stock	247.6	—	—	(5.5)	(14.0)	2,445.8	—	(2,310.2)	—	363.7
Preferred Stock	28.3	71.0 b	(25.0) c	(0.2)	(19.3)	60.5	—	—	—	115.3
Separate Account	22,457.3	—	—	(69.0)	(536.8)	832.4	—	(418.1)	(122.9)	22,142.9
Total	$22,782.4	$ 87.7	$ (25.0)	$ (75.9)	$ (585.8)	$ 3,338.7	$ —	$(2,728.3	$ (124.7)	$22,669.1

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

(b) The Company transferred preferred stocks into Level 3 that were measured and reported at fair value.

(c) The Company transferred preferred stocks out of Level 3 that were not measured and reported at fair value.

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

(4) See 20.B.

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

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

B. The estimated fair values of the financial assets and liabilities presented within this note are determined by the Company using market information available as of June 30, 2020. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock, preferred stock, and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities, and public real estate investment trusts. Bonds included in Level 1 represent SVO-identified exchange traded funds that qualify for bond treatment, which are valued using quoted market prices. Cash 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 are valued by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

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

Cash equivalents included in Level 2 are valued principally by third party services using market observable inputs.

Level 3 financial instruments

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

Estimated fair value for privately traded 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 Federal Home Loan Bank of New York ("FHLBNY") stock as described in Note 20 - FHLBNY Membership and Borrowings. 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.

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 are valued based on the accumulated account value or the carrying value of the FHLB funding agreement, which are both determined to be fair value, and are classified as Level 3.

C. Aggregate fair value for all financial instruments

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

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$223,351,073,513	$198,087,094,131	$ 1,782,035,256	$215,537,901,830	$ 6,031,136,427	$ —	$ —
Common Stock	1,099,440,209	1,099,440,209	735,674,157	25,000	363,741,052	—	—
Preferred Stock	451,508,311	374,277,618	31,599,122	70,326,013	349,583,176	—	—
Mortgage Loans	34,351,233,928	33,190,338,445	—	—	34,351,233,928	—	—
Derivatives	1,321,253,909	1,271,137,389	—	917,407,535	403,846,374	—	—
Other invested assets	98,991,227	75,890,062	—	98,991,227	—	—	—
Contract Loans	1,654,947,942	1,654,947,942	—	—	1,654,947,942	—	—
Separate Accounts	40,684,089,871	40,542,354,570	14,490,020,945	3,710,491,705	22,142,912,768	340,664,453	—
Cash, Cash Equivalents and Short Term Investments	2,224,235,946	2,224,606,676	805,949,542	1,398,811,934	19,474,470	—	—
Total	$305,236,774,856	$278,520,087,042	$17,845,279,022	$221,733,955,244	$65,316,876,137	$340,664,453	$ —

Liabilities	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 2,295,841,858	$ 2,295,841,858	$ —	$ —	$ 2,295,841,858	$ —	$ —
Separate Accounts	40,471,166,922	40,471,166,922	—	—	40,471,166,922	—	—
Derivatives	44,147,604	97,173,261	—	44,444,695	(297,091)	—	—
Total	$42,811,156,384	$42,864,182,041	$ —	$ 44,444,695	$42,766,711,689	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

22. Events Subsequent

Subsequent events have been considered through August 7, 2020 for the statutory statement issued on August 7, 2020. No subsequent events were noted.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of June 30, 2020 were $1,029. As of June 30, 2020, 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 2020. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2020 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

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]
If yes, complete and file the merger history data file with the NAIC.

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 Overseers	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 [ ] No [X]

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Federal Home Loan Bank of New York (FHLBNY): Capital Stock $240,079,000
State Deposits: $16,756,816;
Pledged as collateral to FHLB (including assets backing funding agreements): $3,664,997,486 Forward Loan Purchase Agreements: $10,000,000; Other Restriced Assets: $25,000,000

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 7,367,445,307

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	$ 695,914,359	$ 311,306,065
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,937,644,872	$ 4,403,415,120
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 24,135,690,729	$ 22,541,329,537
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 29,769,249,960	$ 27,256,050,721
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. ..... $ 350,518,538

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 350,518,538

16.3 Total payable for securities lending reported on the liability page. ..... $ 350,518,538

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
Nicholas Liolis, Chief Investment Officer	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's 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
175092	Churchill Asset Management, LLC	549300TE7GGVUFYI9X77	Securities and Exchange Commission	DS
107157	Teachers Advisors, LLC	Q3EVPQI7HQSIMVRL0U14	Securities and Exchange Commission	DS
160255	Nuveen Alternatives Advisors, LLC	549300MFBTJNNQKKJX98	Securities and Exchange Commission	DS

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

18.2 If no, list exceptions:

At June 30, 2020, nine bond instruments and one preferred stock instrument from nine issuers did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. All instruments are pending submission to the Securities Valuation Office (SVO). Exceptions totaled $153,928,933 or 0.33% of all long-term bonds, equities, and Replication Synthetic Asset Transactions (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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	867,103,175
	1.13 Commercial Mortgages	$	32,322,728,941
	1.14 Total Mortgages in Good Standing	$	33,189,832,116
	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	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	506,329
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	506,329
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	33,190,338,445
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

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,196,603	76,902,303	88,004		78,186,911	456,031
2. Alaska AK	L	135,350	8,939,886	4,261		9,079,498	193,995
3. Arizona AZ	L	1,086,166	90,368,941	97,682		91,552,788	3,241,909
4. Arkansas AR	L	743,004	49,412,214	39,216		50,194,433	147,198
5. California CA	L	7,026,707	431,927,022	289,868		439,243,597	14,623,836
6. Colorado CO	L	1,593,571	158,950,420	30,568		160,574,560	3,194,091
7. Connecticut CT	L	2,405,485	243,062,227	111,626		245,579,337	2,957,985
8. Delaware DE	L	474,884	22,486,230	19,741		22,980,855	391,488
9. District of Columbia DC	L	485,336	138,612,956	72,846		139,171,138	417,874
10. Florida FL	L	3,698,069	263,077,351	426,618		267,202,038	4,917,275
11. Georgia GA	L	1,709,485	155,362,671	47,216		157,119,372	4,359,226
12. Hawaii HI	L	460,307	25,706,244	44,146		26,210,697	1,999,294
13. Idaho ID	L	281,883	19,462,079	19,207		19,763,168	1,085,454
14. Illinois IL	L	4,047,059	284,945,950	361,791		289,354,800	3,742,513
15. Indiana IN	L	1,716,477	114,227,093	114,908		116,058,477	1,699,855
16. Iowa IA	L	1,319,826	152,365,150	84,929		153,769,905	815,886
17. Kansas KS	L	619,408	76,353,340	65,861		77,038,608	568,662
18. Kentucky KY	L	1,111,134	61,842,344	70,304		63,023,781	578,559
19. Louisiana LA	L	812,955	32,141,026	31,893		32,985,874	1,095,817
20. Maine ME	L	749,757	45,954,406	61,605		46,765,769	1,160,786
21. Maryland MD	L	3,977,475	274,719,518	113,431		278,810,424	3,885,302
22. Massachusetts MA	L	5,719,602	423,642,464	361,188		429,723,254	10,722,890
23. Michigan MI	L	3,197,189	518,400,577	290,666		521,888,431	2,775,893
24. Minnesota MN	L	892,407	277,630,764	51,979		278,575,150	2,536,933
25. Mississippi MS	L	189,433	14,916,497	14,220		15,120,150	418,759
26. Missouri MO	L	1,324,129	111,229,171	137,882		112,691,182	4,429,686
27. Montana MT	L	238,473	8,488,113	4,629		8,731,216	57,627
28. Nebraska NE	L	599,789	48,876,030	21,007		49,496,827	401,562
29. Nevada NV	L	426,211	40,404,755	27,381		40,858,347	2,188,041
30. New Hampshire NH	L	951,794	54,656,223	53,009		55,661,026	1,844,900
31. New Jersey NJ	L	6,020,551	651,754,507	465,249		658,240,307	7,521,373
32. New Mexico NM	L	482,415	33,216,102	52,568		33,751,085	1,627,642
33. New York NY	L	14,367,638	1,957,835,566	785,472		1,972,988,676	13,324,547
34. North Carolina NC	L	3,028,091	186,845,721	81,897		189,955,709	2,594,731
35. North Dakota ND	L	214,822	21,151,853	14,345		21,381,020	406,438
36. Ohio OH	L	2,423,404	305,557,325	158,591		308,139,320	3,630,627
37. Oklahoma OK	L	724,039	33,677,705	49,606		34,451,350	1,942,102
38. Oregon OR	L	939,687	61,285,100	60,657		62,285,444	2,382,479
39. Pennsylvania PA	L	7,124,792	641,517,308	457,179		649,099,279	9,473,954
40. Rhode Island RI	L	763,855	64,111,800	9,560		64,885,215	545,232
41. South Carolina SC	L	1,005,158	47,432,873	11,352		48,449,383	757,416
42. South Dakota SD	L	166,674	4,914,816	5,118		5,086,608	
43. Tennessee TN	L	1,864,055	95,209,168	120,519		97,193,742	1,772,250
44. Texas TX	L	3,494,854	244,519,678	125,472		248,140,003	3,672,018
45. Utah UT	L	668,290	79,116,212	51,829		79,836,331	943,984
46. Vermont VT	L	592,809	36,151,553	78,400		36,822,763	570,707
47. Virginia VA	L	3,398,767	209,735,331	293,990		213,428,088	8,013,077
48. Washington WA	L	1,817,334	174,300,351	173,481		176,291,165	6,927,359
49. West Virginia WV	L	581,510	60,029,405	89,186		60,700,101	3,982,420
50. Wisconsin WI	L	1,240,993	66,107,270	15,531		67,363,793	844,859
51. Wyoming WY	L	153,285	14,742,378	5,563		14,901,226	952,632
52. American Samoa AS	N						
53. Guam GU	N		4			4	
54. Puerto Rico PR	L	74,275	9,978,648			10,052,923	1,218,883
55. U.S. Virgin Islands VI	L	11,652	1,174,484			1,186,136	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	14,805	3,234,122			3,248,927	77,089
58. Aggregate Other Aliens OT	XXX	37,554	12,144,136			12,181,691	1,111,753
59. Subtotal	XXX	100,401,273	9,240,807,382	6,263,245		9,347,471,901	151,202,897
90. Reporting entity contributions for employee benefits plans	XXX		54,430,339			54,430,339	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	4,923,291				4,923,291	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	105,324,565	9,295,237,721	6,263,245		9,406,825,531	151,202,897
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	105,324,565	9,295,237,721	6,263,245		9,406,825,531	151,202,897
98. Less Reinsurance Ceded	XXX	66,436		6,262,107		6,328,543	
99. Totals (All Business) less Reinsurance Ceded	XXX	105,258,129	9,295,237,721	1,138		9,400,496,988	151,202,897
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	37,554	12,144,136			12,181,691	1,111,753
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	37,554	12,144,136			12,181,691	1,111,753
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs

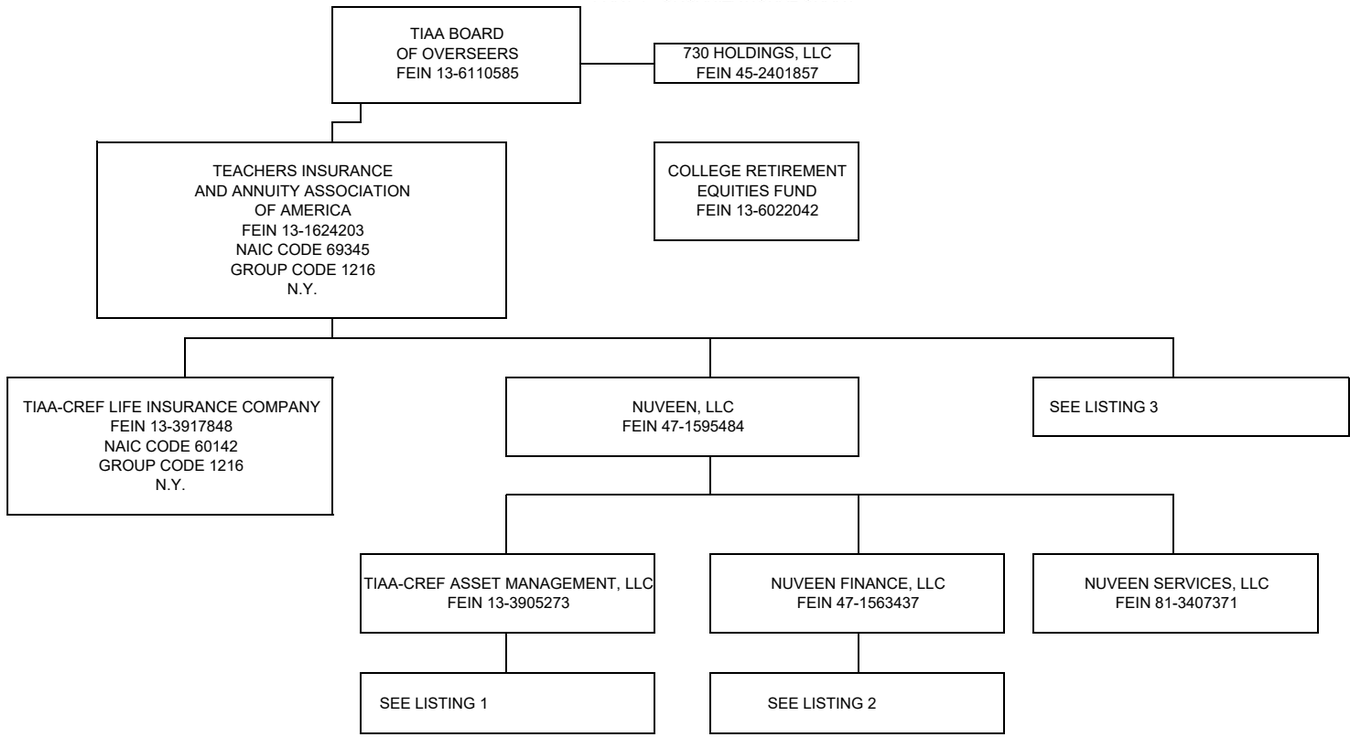
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

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

Ordinary Life Insurance, Individual Accident and Health, and Individual Annuity Premiums allocated by current residence. Group Life Insurance, Group Annuity and Group 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



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

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

PART 1 - ORGANIZATIONAL CHART

COMPANY	FEIN	RELATIONSHIP	
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY	
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	
TIAA International GP LLC	81-4374969	SUBSIDIARY	
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	
Nuveen Alternative Holdings, LLC	46-3870972	SUBSIDIARY	
AGR Partners LLC	81-1467545	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
GTFF GP, LLC	20-8501127	SUBSIDIARY	
GWR-GTFF Investment, LLC	20-8955976	SUBSIDIARY	
GWR International Ltd.		SUBSIDIARY	
GWR China Ltd.	20-3188681	SUBSIDIARY	
GWR SA, Ltd.		SUBSIDIARY	
GreenWood Resources Chile, S.A.		SUBSIDIARY	
GWR Europe Ltd.	98-1016332	SUBSIDIARY	
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GWR Uruguay S.A.		SUBSIDIARY	
Greenwood Resources Colombia SAS		SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill Feeder Fund GP II S.a.r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
Nuveen Churchill Administration LLC		SUBSIDIARY	
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	
Global AG AIV (CN) GP, LLC	45-5044435	SUBSIDIARY	
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY	
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY	
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY	
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	
NAP Investors GP, LLC	83-2245173	SUBSIDIARY	
NCBDC Holdings LLC		SUBSIDIARY	
Nuveen Churchill Advisors LLC		SUBSIDIARY	
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
Nuveen Churchill Direct Lending Corp.		SUBSIDIARY	
TPS Investors GP, LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen Global Impact Fund GP, LLC	84-5180164	SUBSIDIARY	
Nuveen Global Impact Fund LP	84-5180286	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 UK, Limited		SUBSIDIARY	
TGAM Subsidiary HC LLC	81-4349631	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Subsidiary 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 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	
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	
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	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC	82-3751720	SUBSIDIARY	
U.S. Cities Office Fund GP LLC		SUBSIDIARY	
U.S. Cities Office Fund LP		SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Office Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Office Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC		SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest		SUBSIDIARY	(10)
VRE-NRE Maryland Farms Venture		SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY	
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY	
Nuveen Real Estate Global Cities Advisors LLC	82-3426937	SUBSIDIARY	
Nuveen Real Estate Project Management Services LLC	84-2502695	SUBSIDIARY	
TIAA International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(11)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(11)
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 (Europe) Management S.à.r.l		SUBSIDIARY	
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Asia Pacific Cities Management S.à.r.l		SUBSIDIARY	
Nuveen Management AIFM Limited		SUBSIDIARY	
Nuveen Management Company (Luxembourg) No 1 S.à.r.l		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
Nuveen Real Estate Services GmbH (Austria)		SUBSIDIARY	
Nuveen FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Real Estate Management Ltd		SUBSIDIARY	
Nuveen Shopping Centre Verwaltungs GmbH		SUBSIDIARY	
TIAA-CREF Asset Management UK Ltd	98-0582851	SUBSIDIARY	

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

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

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

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

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

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

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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
CLOF II (GP) Limited		SUBSIDIARY	
CLOF II Vanquish Limited		SUBSIDIARY	
CLOF II (No 1 GP) Limited		SUBSIDIARY	
CLOF II (No1 Nominee) Limited		SUBSIDIARY	
CLOF II (No 2 GP) Limited		SUBSIDIARY	
CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY	
Enhanced Debt Carry (GP) S.à.r.l		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
ERES Europe II (GP) S.à r.l		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(12)
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen (France) SAS		SUBSIDIARY	
Nuveen Immobilien GmbH		AFFILIATE	
Nuveen Italy Srl		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Operations Limited		SUBSIDIARY	
Nuveen Real Estate (Australia) Ltd.		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	
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 Nominees Limited		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP S.à.r.l		SUBSIDIARY	
TH Real Estate Limited		SUBSIDIARY	
TIAA-CREF Luxembourg S.à.r.l	98-1014834	SUBSIDIARY	
Tokyo Multifamily GP PTE Ltd		SUBSIDIARY	
UK OM (LP1) (GP) Limited		SUBSIDIARY	
UK OM (LP1) Limited		SUBSIDIARY	
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
UK OM (LP3) (GP) Limited		SUBSIDIARY	
UK OM (LP3) Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
U.S. Cities Fund GP, LLC	20-1394681	SUBSIDIARY	
U.S. Cities Industrial CPF Fund GP LLC	81-3647870	SUBSIDIARY	
U.S. Cities Industrial Fund GP LLC		SUBSIDIARY	
U.S. Cities Multifamily CPF Fund GP LLC	81-3698954	SUBSIDIARY	
U.S. Cities Office CPF Fund GP LLC	81-3734470	SUBSIDIARY	
U.S. Cities Retail CPF Fund GP LLC	81-3493929	SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
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 of Chile		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	

LISTING 2 (NUVEEN FINANCE, LLC):

COMPANY	FEIN	RELATIONSHIP	
Nuveen Holdings 1, Inc.	81-3425820	SUBSIDIARY	
Nuveen Holdings, Inc.	26-0373324	SUBSIDIARY	
Nuveen Investments, Inc.	36-3817266	SUBSIDIARY	
Gresham Asset Management LLC	26-0627593	SUBSIDIARY	
Gresham Investment Management LLC	20-1930384	SUBSIDIARY	
Gresham Investment Management Asia Pte. Ltd.		SUBSIDIARY	
Nuveen Alternative Investments, LLC	36-4839486	SUBSIDIARY	
Nuveen Capital Markets LLC	83-3751978	SUBSIDIARY	
Symphony Alternative Asset Management LLC	83-4025630	SUBSIDIARY	
Nuveen Fund Advisors, LLC	31-0942504	SUBSIDIARY	
Nuveen Asset Management, LLC	27-4357327	SUBSIDIARY	
NIS/R&T, Inc.	36-3293941	SUBSIDIARY	
Nuveen WCM Holdings, LLC	37-1695518	SUBSIDIARY	
Winslow Capital Management, LLC	90-0860898	SUBSIDIARY	
Growth Capital GP I, LLC	81-0730906	SUBSIDIARY	
Nuveen NWQ Holdings, LLC	36-4709028	SUBSIDIARY	
NWQ Partners, LLC	30-0892190	SUBSIDIARY	
NWQ Investment Management Company, LLC	47-0875103	SUBSIDIARY	
Nuveen Securities, LLC	36-2639476	SUBSIDIARY	
Santa Barbara Asset Management, LLC	20-3432117	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(16)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(16)
Symphony Risk Retention Finance LLC		SUBSIDIARY	
SRR 1 LLC	30-1032009	SUBSIDIARY	
Teachers Advisors, LLC	13-3760073	SUBSIDIARY	
Colnvest Member LLC	82-1157427	SUBSIDIARY	
CLO Colnvest I LLC		SUBSIDIARY	
Nuveen TALF Opportunities GP, LLC		SUBSIDIARY	

(12) European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.

(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.

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

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

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

LISTING 3:

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

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
TCPC Associates, LLC	16-1735872	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Aviator, LLC	82-0793232	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Telecom LLC	47-5363027	SUBSIDIARY	
730 Transmission, LLC		SUBSIDIARY	
730 Hotspur, LLC		SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Actoil, LLC	38-3847245	SUBSIDIARY	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
Great Western Petroleum LLC		AFFILIATE	
ASC Holdings, LLC		AFFILIATE	
BRE Jupiter Holdco UT DC, LLC		SUBSIDIARY	
BRE Jupiter Mezz 2 UT DC, LLC		SUBSIDIARY	
BRE Jupiter Mezz 1 UT DC, LLC		SUBSIDIARY	
BRE Jupiter UT DC, LLC		SUBSIDIARY	
BRE Jupiter Holdco Agave DC, LLC		SUBSIDIARY	
BRE Jupiter Mezz 2 Agave DC, LLC		SUBSIDIARY	
BRE Jupiter Mezz 1 Agave DC, LLC		SUBSIDIARY	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY	
Shf-33d North Apts, LLC	47-3994280	SUBSIDIARY	
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
Shf-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY	
CCM Series, LLC	13-1624203	SUBSIDIARY	
CCAP Fund 6 - 2015, L.P.	47-4069196	SUBSIDIARY	
CCAP Fund 6 - 2016, L.P.	81-1205888	SUBSIDIARY	
CCAP Fund 6 - 2017, L.P.	81-4732595	SUBSIDIARY	
CCAP Fund 6 - 2018, L.P.	82-3167398	SUBSIDIARY	
CCAP Fund 6 - 2019, L.P.	83-2787412	SUBSIDIARY	
CCAP Fund 8 - 2015, L.P.	47-4079472	SUBSIDIARY	
CCAP Fund 8 - 2016, L.P.	81-1212188	SUBSIDIARY	
CCAP Fund 8 - 2017, L.P.	81-3718876	SUBSIDIARY	
CCAP Fund 8 - 2018, L.P.	82-3182368	SUBSIDIARY	
CCAP Fund 8 - 2019, L.P.	83-2793857	SUBSIDIARY	
CCAP Fund HFD, L.P.	81-0821374	SUBSIDIARY	
CCAP Fund HFND, L.P.	81-0758188	SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty., Ltd.		SUBSIDIARY	
IAI Australia Trust		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II, Pty., Ltd.		SUBSIDIARY	
IAI Australia Fund II Trust		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY	
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY	
CPF 636 Sixth Avenue LLC	81-2955427	SUBSIDIARY	
T-C 636 Sixth Avenue Retail LLC	47-2284739	SUBSIDIARY	
CPF 856 Market Street LLC	81-2982618	SUBSIDIARY	
CPF 1511 Third Avenue LLC	81-2973332	SUBSIDIARY	
T-C 1608 Chestnut General Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(20)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(20)
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya Loma, LLC	68-0436609	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyard, LLC	20-2103788	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY	
Silverado Winegrowers LLC	68-0443927	SUBSIDIARY	
Alta Loma Vineyard, LLC	94-3357571	SUBSIDIARY	
Oak Knoll Napa Vineyards, LLC	84-3312405	SUBSIDIARY	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II		AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
Envisage Information Systems, LLC	04-3718449	SUBSIDIARY	
EPP LFG I, LLC	30-0701953	AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(21)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(13)
Gresham CMS Fund, LLC	20-1930384	SUBSIDIARY	
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Growth Capital Fund II, L.P.		SUBSIDIARY	
Hillhouse China Value Fund, L.P.		SUBSIDIARY	
IC Partners Onshore Fund		SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Inception Partners IV, LP	46-2031403	AFFILIATE	
Inception Partners V, LP	46-2062147	AFFILIATE	
Infra Alpha, LLC	27-4149157	SUBSIDIARY	
EMG Investments, LLC	27-3900641	AFFILIATE	
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY	
L&C Log Co, LLC	47-4187541	SUBSIDIARY	
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY	
L&C TRS LLC	47-5300478	SUBSIDIARY	
Liberty M & R SPV II, LP	27-2007833	SUBSIDIARY	
Mansilla Participacoes LTDA		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(22)
Nova Amaralina S.A. Propriedades Agricolas		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	
Proud Participacoes S.A.		AFFILIATE	
Radar Propriedades Agricolas S.A.		AFFILIATE	(22)
Vale De Ponte Alta S.A.		AFFILIATE	
Bioinvestments Negocios e Participacoes		AFFILIATE	
Aguas de Ponte Alta S.A.		AFFILIATE	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
NGFF Holdco, LLC	84-2320652	SUBSIDIARY	
Nuveen Global Farmland Fund, LP	84-1895540	SUBSIDIARY	
Global Farmland US Properties, LLC	84-1834824	SUBSIDIARY	
US Horticulture Farmland, LLC	84-1857338	SUBSIDIARY	
US Row Farmland, LLC	84-1842298	SUBSIDIARY	
US Viticulture Farmland, LLC	84-1880235	SUBSIDIARY	
Nuveen High Yield Municipal Opportunitites Fund LP		SUBSIDIARY	
Nuveen Municipal Opportunities Fund LP		SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I LP		SUBSIDIARY	
Occator Agricultural Properties, LLC	81-2429791	SUBSIDIARY	
AGR Agricultural Investments, LLC	26-4750562	SUBSIDIARY	
Ridley Corporation Limited	46-1768969	AFFILIATE	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Materra, LLC		AFFILIATE	
Teays River Investments, LLC	45-1125143	AFFILIATE	
Oleum Holding Company, Inc.	26-4621336	SUBSIDIARY	
2234328 Alberta ULC		SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.	26-4248579	SUBSIDIARY	
Adastra Management, Inc.		SUBSIDIARY	
Pinnacle Third Avenue, LP	26-3821015	AFFILIATE	
Primary Residential Individual Mortgage Entity Trust	81-6646838	SUBSIDIARY	

(17) 730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.

(18) 730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.

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

(20) 1608 Chestnut Partners LP is ultimately controlled and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

(21) Global Real Estate Debt Partners – Fund I (UK) is controlled by TIAA, which owns 36.3%. 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.

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

LISTING 3 (CONTINUED):

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

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(24)
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 Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 6 S.à r.l.		AFFILIATE	
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE	
Cityhold Iconic Investment S.à r.l.	98-1435880	AFFILIATE	
Cityhold Propco 9 S.à r.l.		AFFILIATE	
36 Rue La Fayette SAS		AFFILIATE	
SAS Roosevelt		AFFILIATE	
SNC Roosevelt		AFFILIATE	(25)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(25)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(24)
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 EST Investment S.à r.l.		AFFILIATE	
Cityhold Prinses Coöperatief U.A.		AFFILIATE	
Cityhold Prinses AcquiCo Coöperatief BV		AFFILIATE	
Arc Portfolio Owner Prinses B.V.		AFFILIATE	
Cityhold GC Investment S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	
Cityhold Sterling S.à r.l.		AFFILIATE	
Cityhold UK Holding S.à r.l.		AFFILIATE	
Cityhold UK Investment S.à r.l.		AFFILIATE	
London Belgrave Unit Trust		AFFILIATE	(26)
New Fetter Lane Unit Trust		AFFILIATE	(27)
60 Great Portland Street Unit Trust		AFFILIATE	(28)
70 St Mary Axe Unit Trust		AFFILIATE	(29)
London Belgrave Unit Trust		AFFILIATE	(26)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
New Fetter Lane Unit Trust		AFFILIATE	(27)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
60 Great Portland Street Unit Trust		AFFILIATE	(28)
SMA Holding S.à r.l.		AFFILIATE	
70 St Mary Axe Unit Trust		AFFILIATE	(29)
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 Neuperlach Development S.a.r.l.		SUBSIDIARY	
T-C Pep Holding S.a.r.l.		SUBSIDIARY	
T-C Pep Property S.a.r.l.		SUBSIDIARY	
T-C Pep Asset S.a.r.l.		SUBSIDIARY	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY	
U.S. Cities Fund REIT, LLC	20-1371379	SUBSIDIARY	
U.S. Cities Fund Operating GP, LLC	20-1364650	SUBSIDIARY	
U.S. Cities Fund Operating, LP	20-1371235	SUBSIDIARY	
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY	
T-C King Street Station LLC	26-1700245	SUBSIDIARY	
T-C Trio Apartments LLC	45-2892182	SUBSIDIARY	
U.S. Cities Industrial CPF Fund LP	81-3738136	SUBSIDIARY	
U.S. Cities Industrial CPF Fund REIT LLC	81-3681230	SUBSIDIARY	
U.S. Cities Industrial CPF Fund Operating GP LLC	81-3671343	SUBSIDIARY	
U.S. Cities Industrial CPF Fund Operating LP	81-3757117	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund LP	81-3765537	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund REIT LLC	81-3870674	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund Operating GP LLC	81-3716920	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund Operating LP	81-3794611	SUBSIDIARY	
U.S. Cities Office CPF Fund LP	81-3814378	SUBSIDIARY	
U.S. Cities Office CPF Fund REIT LLC	81-3911937	SUBSIDIARY	
U.S. Cities Office CPF Fund Operating GP LLC	81-3881522	SUBSIDIARY	
U.S. Cities Office CPF Fund Operating LP	81-3839479	SUBSIDIARY	
U.S. Cities Retail CPF Fund LP	81-3437405	SUBSIDIARY	
U.S. Cities Retail CPF Fund REIT LLC	81-3573421	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating GP LLC	81-3578259	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating LP	81-3473773	SUBSIDIARY	
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
TCAM Core Prop Fund REIT 2 LLC	47-4935916	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
New York City Property Fund II LP	82-4183425	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		SUBSIDIARY	
125 West End Associates LLC	83-4653622	SUBSIDIARY	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Renewable Timber Netherlands B.V.		SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY	
Forestal y Agricola Silvoligna Chile Limitada		SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	
T-C 400 Montgomery, LLC	81-2525521	SUBSIDIARY	
400 Montgomery Investors, LLC		SUBSIDIARY	
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY	
T-C 685 Third Avenue, LLC	27-3095569	SUBSIDIARY	
T-C 685 Third Avenue Owner LLC	61-1754745	SUBSIDIARY	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
T-C Australia RE Holdings I, LLC	81-2490530	SUBSIDIARY	
T-C Australia RE Holdings II, LLC	81-2506975	SUBSIDIARY	
TIAA Australia Real Estate Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TGA Miller Street Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TIAA Melbourne Retail Asset 1 Trust		SUBSIDIARY	
TGA Australia Real Estate Trust 2		SUBSIDIARY	
TGA PBSA Hold Trust		SUBSIDIARY	
TGA PBSA Asset Trust 1		SUBSIDIARY	
TGA PBSA Asset Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 3		SUBSIDIARY	
TGA PBSA Hold Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 4		SUBSIDIARY	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(31)
T-C Europe LP	47-2369576	SUBSIDIARY	(31)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
Sweden Nova Lund 1 AB		SUBSIDIARY	
Sweden Nova Lund 2 AB		SUBSIDIARY	
T-C Luxembourg Neptune Holdings S.à r.l.		SUBSIDIARY	
T-C Neptune Holdings S. à r.l.		SUBSIDIARY	
Neptune Property Venture S.à r.l.		SUBSIDIARY	
Castel Guelfo I SRL		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune Madrid Holdco S.L.		SUBSIDIARY	
Neptune Nassica Propco S.L.		SUBSIDIARY	
Neptune Getafe Propco S.L.		SUBSIDIARY	
Neptune Las Rozas Outlet S.L.		SUBSIDIARY	
Neptune San Sebastian Outlet S.L.		SUBSIDIARY	
Neptune Polish HoldCo 2 B.V.		SUBSIDIARY	
Neptune Ursus SP. z.o.o.		SUBSIDIARY	

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

(24) 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.

(25) 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%).

(26) 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%).

(27) 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%).

(28) 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%).

(29) 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%).

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

(31) 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.

LISTING 3 (CONTINUED):

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

COMPANY	FEIN	RELATIONSHIP	
T-C Europe, LP (continued)			
Neptune Polish Property Venture BV		SUBSIDIARY	
Neptune Krakow SP. z.o.o.		SUBSIDIARY	
Neptune Annopol SP. z.o.o.		SUBSIDIARY	
Neptune Poznan SP. z.o.o.		SUBSIDIARY	
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(32)
Neptune Property Holding S.à r.l.		SUBSIDIARY	
Neptune Amsterdam B.V.		SUBSIDIARY	
Silesia Outlet sp. z o.o		SUBSIDIARY	
Neptune Roppenheim Holding S.à r.l		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(32)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY	
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY	
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE	
FC 8 Spruce Street Residential, LLC		AFFILIATE	
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY	
Nuveen Global Cities REIT, Inc.	82-1419222	SUBSIDIARY	
Nuveen Global Cities REIT LP, LLC	82-1502883	SUBSIDIARY	
Nuveen Global Cities REIT OP, LP	82-1507998	SUBSIDIARY	
NR 844 North LLC	82-3527067	SUBSIDIARY	
NR 9725 Datapoint Drive LLC	84-3576911	SUBSIDIARY	
NR APCF Investor Ltd.		SUBSIDIARY	
NR Defoor Hills LLC	82-5519657	SUBSIDIARY	
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY	
NR East Sego Lily LLC	83-3651003	SUBSIDIARY	
NR ECF Investor Ltd.		SUBSIDIARY	
NR Globe Street Industrial LLC	84-3175301	SUBSIDIARY	
NR Henderson 215 LLC	83-1495411	SUBSIDIARY	
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY	
NR Main Street at Kingwood LLC	83-1815798	SUBSIDIARY	
NR Tacara at Steiner Ranch LLC	82-5503093	SUBSIDIARY	
Nuveen Global Cities REIT Lending, LLC	83-4299885	SUBSIDIARY	
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY	
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY	
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY	
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY	
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY	
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY	
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY	
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY	
T-C 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	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
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		SUBSIDIARY	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY	
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY	
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY	
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY	
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY	
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY	
T-C JK I, LLC	46-4567368	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(33)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(33)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(12)
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(21)
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C MV Member II LLC		SUBSIDIARY	
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	
T-C Mt. Ommaney Centre Holding Company LLC	47-1954609	SUBSIDIARY	
T-C Mt. Ommaney Centre LLC	47-1828871	SUBSIDIARY	
T-C Permian Investor LLC	82-1023309	SUBSIDIARY	
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	
T-C SMA 2, LLC	36-4620008	SUBSIDIARY	
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	
T-C The Edge at Flagler Village, LLC	81-2204918	SUBSIDIARY	
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY	
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(34)
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(34)
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY	
Westland At Waterford REIT LP	47-5321319	SUBSIDIARY	
Westland At Waterford General Partner LLC	47-5635267	SUBSIDIARY	
Westland At Waterford Operating LP	47-5580924	SUBSIDIARY	
Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY	
Waterford Blue Lagoon REIT LP	47-5305678	SUBSIDIARY	
5201-5301 Waterford General Partner LLC	47-5642524	SUBSIDIARY	
5201-5301 Waterford Operating LP	47-5541032	SUBSIDIARY	
5200 Waterford General Partner LLC	47-5672651	SUBSIDIARY	
5200 Waterford Operating LP	47-5498897	SUBSIDIARY	
1000 Waterford General Partner LLC	81-0722154	SUBSIDIARY	
1000 Waterford Operating LP	47-5479437	SUBSIDIARY	
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	
Taiyo Hinata Fund, L.P.		SUBSIDIARY	
TGA 10th Street Business Park LLC	84-3332496	SUBSIDIARY	
TGA 127-137 Franklin LLC	82-1645257	SUBSIDIARY	
TGA 299 Franklin LLC	81-2769108	SUBSIDIARY	
TGA 600 College Road LLC	81-3988795	SUBSIDIARY	
TGA 730 Third Avenue Owner LLC	83-2548459	SUBSIDIARY	
TGA 3401 North Ashton Blvd LLC	83-2957526	SUBSIDIARY	
TGA 3851 Grandpine Way LLC	82-4830474	SUBSIDIARY	
TGA APAC Fund Holdings, LLC	82-2225812	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(36)
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(36)
TGA 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 Bridge Point LLC	84-3441362	SUBSIDIARY	
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY	
TGA Cactus DC II LLC	84-2939493	SUBSIDIARY	
TGA Capital Beltway CC LLC	84-3523623	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Central Green LLC	83-3799476	SUBSIDIARY	

(32) 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%).

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

(12) European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.

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

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

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

(36) Asia Pacific Cities Fund, FCP is owned 27.7% by TGA APAC Fund Holdings, LLC and 27.7% by TGA Real Estate Fund Holdings, LLC

LISTING 3 (CONTINUED):

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

COMPANY	FEIN	RELATIONSHIP	
TEFF Holdco LLC	81-2146865	SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	
TEFF Holding S.a.r.l		SUBSIDIARY	
TEFF Investments B.V.		SUBSIDIARY	
Areal III Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY	
Dangro Invest SA		SUBSIDIARY	
AGRA Spolka z o.o.		SUBSIDIARY	
AGAT Spolka z o.o.		SUBSIDIARY	
AGRAMAX Spolka z o.o.		SUBSIDIARY	
AGRIFARM Spolka z o.o.		SUBSIDIARY	
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY	
AGROSERVICE Spolka z o.o.		SUBSIDIARY	
AMAL Spolka z o.o.		SUBSIDIARY	
CISY Spolka z o.o.		SUBSIDIARY	
KOLNO Spolka z o.o.		SUBSIDIARY	
MILKOWO Sp. Z o.o.		SUBSIDIARY	
SEE-AGRO SP. z o.o.		SUBSIDIARY	
SATOPY Spolka z o.o.		SUBSIDIARY	
Pszenrol SA		SUBSIDIARY	
AGROLAND Spolka z o.o.		SUBSIDIARY	
AGROPOL Spolka z o.o.		SUBSIDIARY	
BUDUS Spolka z o.o.		SUBSIDIARY	
CIESZYSLAW SP z o.o.		SUBSIDIARY	
FARMEX Spolka z o.o.		SUBSIDIARY	
JASIONNO Spolka z o.o.		SUBSIDIARY	
ROLA Spolka z o.o.		SUBSIDIARY	
ROLPOL Spolka z o.o.		SUBSIDIARY	
ROLZBUD Spolka z o.o		SUBSIDIARY	
SOBIERADZ Spolka z o.o.		SUBSIDIARY	
TELYN SP. z.o.o.		SUBSIDIARY	
TOKARY Sp.z o.o.		SUBSIDIARY	
TURKUS SP. z o.o.		SUBSIDIARY	
WALICHNOWY Sp. z o.o.		SUBSIDIARY	
WEZINY SP. z o.o.		SUBSIDIARY	
ZIEMROL Spolka z o.o.		SUBSIDIARY	
LOZICE Sp. z o.o.		SUBSIDIARY	
Adamas SA		SUBSIDIARY	
AMBER SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY	
OGARDY SP. z o.o.		SUBSIDIARY	
OPAL SP z o.o.		SUBSIDIARY	
SZAFIR SP. z o.o.		SUBSIDIARY	
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 Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP Athens, LLC	83-1011298	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
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 Midwood Corners LLC	84-4923976	SUBSIDIARY	
TGACSE Morningside LLC	84-4893383	SUBSIDIARY	
TGACSE Triangle LLC	84-4924033	SUBSIDIARY	
TGA Creekside Village Investor Member LLC	85-1065983	SUBSIDIARY	
TGA East Coronado Industrial LLC		SUBSIDIARY	
TGA East Miraloma Industrial LLC		SUBSIDIARY	
TGA Emerald Corporate Park LLC		SUBSIDIARY	
TGA Englewood DC LLC	84-3502383	SUBSIDIARY	
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY	
Eagle GPCo S.à r.l.		SUBSIDIARY	
Eagle Partnership SCSp		SUBSIDIARY	
Eagle JVCo S.à r.l.		SUBSIDIARY	
CB Krieau Dzwei GmbH		SUBSIDIARY	
Viertel Zwei Entwiclung GmbH & Co Studenthouse KG		SUBSIDIARY	(37)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
Viertel Zwei Entwiclung GmbH & Co Studenthouse KG		SUBSIDIARY	(37)
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	
TGA FC Investor Member LLC		SUBSIDIARY	
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY	
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY	
TGA Franklin Square IC I LLC	84-3523773	SUBSIDIARY	
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY	
TGA Freeport DC LLC	84-3332846	SUBSIDIARY	
TGA Greenstone Logistics Center LLC		SUBSIDIARY	
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY	
TGA Hollins End LLC	84-3475313	SUBSIDIARY	
TGA I-95 DC LLC	84-3523721	SUBSIDIARY	
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY	
TGA Japan Holdings Pte Ltd		SUBSIDIARY	
TGA Japan GK Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza115 GK		SUBSIDIARY	
TGA Ginza115 TMK		SUBSIDIARY	(38)
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza115 TMK		SUBSIDIARY	(38)
TGA Ginza115 ISH		SUBSIDIARY	
TGA JL Investor Member LLC	84-3718861	SUBSIDIARY	
TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY	
661 Dulles Park CT PJV, LLC		SUBSIDIARY	
TGA JL Potomac Vista Investor Member LLC		SUBSIDIARY	
TGA Landover DC LLC	84-3523582	SUBSIDIARY	
TGA Maryland Farms Holdings LLC		SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest		SUBSIDIARY	(10)
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	
TGA MKP Member LLC	82-1169084	SUBSIDIARY	
TGA MKP Venture LLC	82-1198745	SUBSIDIARY	
TGA MKP REIT LLC	82-1187131	SUBSIDIARY	
TGA Montague Investor Member, LLC	81-4232788	SUBSIDIARY	
RCD TGA Pierrepont Partners LLC		SUBSIDIARY	
TGA Montrose Residences Investor Member, LLC	81-3542251	SUBSIDIARY	
The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY	
TGA Near East LLC	83-4153778	SUBSIDIARY	
TGA Nex Investor LLC	85-1291326	SUBSIDIARY	
TGA NJAHP Investor Member LLC		SUBSIDIARY	
NJAHP Preservation Associates JV LLC		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 NJAHP II Investor Member LLC		SUBSIDIARY
HVPF NJ BX, LLC		SUBSIDIARY
TGA North Miller Industrial LLC		SUBSIDIARY
TGA North Orange Industrial LLC		SUBSIDIARY
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY
TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY
TGA Park 355 LLC	84-3254652	SUBSIDIARY
TGA Park 55 LLC	84-3254103	SUBSIDIARY
TGA Park 88 LLC	84-3254979	SUBSIDIARY
TGA Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY
TGA Prairie Point LLC	84-3285659	SUBSIDIARY
TGA Renton Park 405 LLC		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 Sterling DC LLC	84-3255382	SUBSIDIARY
TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY
TGAP The Warehouse At CH Owner LLC	84-3055465	SUBSIDIARY
TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGA Tri-State Commerce Center LLC		SUBSIDIARY
TGA Van Dorens West LLC	84-3830895	SUBSIDIARY
TGA Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGA Yorktown Trinity Groves LLC	83-0723201	SUBSIDIARY
TGAM Agribusiness Fund LP	81-1994278	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	84-1921751	SUBSIDIARY
TIAA CLO III Ltd.		SUBSIDIARY
TIAA CLO III LLC		SUBSIDIARY
TIAA CLO IV Ltd.		SUBSIDIARY
TIAA CLO V Ltd		SUBSIDIARY
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY
TIAA CMBS I Trust	13-4173396	SUBSIDIARY
TIAA Diversified Public Investments, LLC	47-4570655	SUBSIDIARY

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

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

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

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

LISTING 3 (CONTINUED):

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

COMPANY	FEIN	RELATIONSHIP	
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY	
Everbank Funding, LLC	37-17181179	SUBSIDIARY	
TIAA, FSB	59-3531592	SUBSIDIARY	
AMC Holding, Inc.	59-3547521	SUBSIDIARY	
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY	
Business Property Lending, Inc.	36-1208070	SUBSIDIARY	
Elite Lender Services, Inc.	11-3642567	SUBSIDIARY	
Tygris Commercial Financial Group, Inc.	61-1560018	SUBSIDIARY	
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY	
Tygris Asset Finance, Inc.	26-2483829	SUBSIDIARY	
TIAA GBS Holding LLC	81-1241294	SUBSIDIARY	
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	
TIAA Global Business Services (India) Private Limited		SUBSIDIARY	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Pty, Ltd		SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(39)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(40)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(41)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(40)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas Ltda.		SUBSIDIARY	
Jatobá Propriedades Agrícolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agrícolas S.A.		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	
Tparone Participações S.A.		SUBSIDIARY	
Toperone Agrícola S.A.		SUBSIDIARY	
Tpartwo Participações S.A.		SUBSIDIARY	
Topertwo Agrícola S.A.		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(39)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(41)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	
TIAA Global Equity Income, LLC	46-2860100	SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	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	

COMPANY	FEIN	RELATIONSHIP
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY
Global Timber Resources LLC	46-3210500	SUBSIDIARY
Global Timber SA LLC	46-3909387	SUBSIDIARY
Global Timber International LLC	46-3899490	SUBSIDIARY
Global Timber Spain, SL		SUBSIDIARY
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY
Forestal GTR Chile Limitada		SUBSIDIARY
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY
Monte Fresnos, S.A.		SUBSIDIARY
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY
Taurion, S.A.		SUBSIDIARY
GT Europe Cooperatief U.A.		SUBSIDIARY
Global Timber NL, B.V.		SUBSIDIARY
GTR Brasil Participacoes Ltda		SUBSIDIARY
Brasilwood Reflorestamento S.A.		SUBSIDIARY
Brasilwood Terras Florestais S.A.		SUBSIDIARY
Khaya Woods Investimentos Florestais LTDA.		SUBSIDIARY
Mamoneira Agropastoril S.A.		AFFILIATE
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY
Paineira Investimentos Florestais S.A.		SUBSIDIARY
IPOPEMA 95 Closed Investment Fund of Non-Public Assets		SUBSIDIARY
EKO Topola Sp. z.o.o.		SUBSIDIARY
Brusno Resort Sp. z.o.o.		SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Parking LLC	81-5307354	SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
ACS NA30 Holding Inc.		SUBSIDIARY
Nouvelle Autoroute 30, s.e.n.c.		AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
McCommas Bluff Holdings LLC		AFFILIATE
Dallas Clean Energy, LLC		AFFILIATE
Dallas Clean Energy McCommas Bluff, LLC		AFFILIATE
Energy Power Investment Company, LLC		SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
EPP New Jersey Biogas, LLC		SUBSIDIARY
EPP New Jersey Solar, LLC		SUBSIDIARY
North American Sustainable Energy Fund GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY
Catalina Solar Lessee, LLC		SUBSIDIARY
SG Solutions, LLC	56-2492641	AFFILIATE
AE Investor II, LLC	27-0195010	SUBSIDIARY

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

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

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

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

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

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3 (CONTINUED)

COMPANY	FEIN	RELATIONSHIP
TIAA Super Regional Mall Member Sub, LLC	45-3164600	SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY
TIAA Endowment & Philanthropic Services, LLC	20-5631854	SUBSIDIARY
CCAP GP, LLC	35-2429521	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
TPG Public Equity Partners Long Opportunities-A, L.P.		SUBSIDIARY
Tybourne Long Opportunities (US) Fund		SUBSIDIARY
UK PPP Investments, LP		SUBSIDIARY
Wigg (Holdings) Limited		SUBSIDIARY
Wigg Investments Limited		SUBSIDIARY
Merseylink (Holdings) Limited		AFFILIATE
Merseylink (Finance) Limited		AFFILIATE
Merseylink Limited		AFFILIATE
Merseylink (Issuer) plc		AFFILIATE
U.S. Cities Industrial Fund LP		AFFILIATE
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
USCRF KRG JV Investor Member LLC		SUBSIDIARY
KRG – USCRF Retail Portfolio LLC		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 Seller LLC	83-2024014	SUBSIDIARY
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY
CRED REIT Manager LLC	82-4800804	SUBSIDIARY
CRED REIT Member LP	82-5347019	SUBSIDIARY
CRED Sawtelle LLC	83-2267896	SUBSIDIARY
CRED Slabtown LLC	83-3184068	SUBSIDIARY
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY
Western A Midwest JR Mezz, LLC		SUBSIDIARY
Western A Midwest Mezz, LLC		SUBSIDIARY
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY
Western A South JR Mezz LLC		SUBSIDIARY
Western A South Mezz LLC		SUBSIDIARY
Western A West JR Mezz, LLC		SUBSIDIARY
Western A West Mezz, LLC		SUBSIDIARY
Western Real Estate Holdco, LLC		SUBSIDIARY
Western A East JR Mezz, LLC		SUBSIDIARY
Western North American Industrial Fund I GP, LLC		SUBSIDIARY
Western North American Industrial Fund I Limited Partner, LLC		SUBSIDIARY
Western North American Industrial Fund I Limited Partnership		SUBSIDIARY
Western NAIF Intermediate Holdco GP II, LLC		SUBSIDIARY
Western NAIF Intermediate Holdco II, LP		SUBSIDIARY
Western A East JR Mezz II, LLC		SUBSIDIARY
Western A East Mezz II, LLC		SUBSIDIARY
WRC Properties, LLC	51-0141732	SUBSIDIARY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			13-6110585	3792687			TIAA Board of Overseers	NY	UDP					N	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			13-6022042		777535		College Retirement Equities Fund	NY	NIA	CREF Board of Overseers	Board		CREF Board of Overseers	N	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	100
			36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Overseers	N	100
			83-4328253				Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	88.690	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	N	
			98-1016332	4868392			GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	Greenwood Resources Forest Management, LLC	Ownership	99.000	TIAA Board of Overseers	N	200
							GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	300
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Overseers	N	300
			82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	75.000	TIAA Board of Overseers	N	
							Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1177850				Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1449979				Churchill Fund GP II Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	N	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	

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			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2245173				NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Overseers	N	400
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1819349				Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	DS	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-5180164				Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-5180286				Nuveen Global Impact Fund LP	DE	DS	Nuveen Global Impact Fund GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5040579			Nuveen UK, Limited	GBR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	600
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	600
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	900
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	900
							Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2986445				Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4598778				Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3751720				CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund LP	DE	DS	U.S. Cities Office Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1914684				U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4919858				U.S. Cities Office Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
							USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	1000

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							VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Overseers	N	
			82-4054235				U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2633108				U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-0631410				Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-3426937				Nuveen Real Estate Global Cities Advisors LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2502695				Nuveen Real Estate Project Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	N	1100
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1100
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715964			Asia Pacific Cities Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
							Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Real Estate Services GmbH (Austria)	AUT	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716783			Nuveen Real Estate Management Ltd	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Overseers	N	1200
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	

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				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715898			Nuveen Immobilien GmbH	DEU	DS	Nuveen Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	N	
							Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							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 Overseers	N	1300
				4715348			Nuveen Real Estate Nominees Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TH Real Estate Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			82-4363605				CASA Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			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 Overseers	N	
			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 Overseers	N	
			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 Overseers	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3647870	5116607			U.S. Cities Industrial CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3698954	5116616			U.S. Cities Multifamily CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3734470	5116625			U.S. Cities Office CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3493929	5057652			U.S. Cities Retail CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Overseers	N	
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group of Chile	CHL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Overseers	N	1400
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	1.000	TIAA Board of Overseers	N	1400
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	1.000	TIAA Board of Overseers	N	1500
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1500
			84-3766552				Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-3751978				Nuveen Capital Markets LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-4025630				Symphony Alternative Asset Management LLC	DE	DS	Nuveen Capital Markets LLC	Ownership	100.000	TIAA Board of Overseers	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	N	1600
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments Holdings, Inc.	Ownership	49.000	TIAA Board of Overseers	N	1600

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							Symphony Risk Retention Finance LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Overseers	N	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							CLO Colnvest I LLC	DE	DS	Colnvest Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen TALF Opportunities GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			16-1735872	4601209			TCPC Associates, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Overseers	N	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	N	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1800
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Overseers	N	
				4747134			ASC Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
							BRE Jupiter Holdco UT DC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter Mezz 2 UT DC, LLC	DE	DS	BRE Jupiter Holdco UT DC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter Mezz 1 UT DC, LLC	DE	DS	BRE Jupiter Mezz 2 UT DC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter UT DC, LLC	DE	DS	BRE Jupiter Mezz 1 UT DC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter Holdco Agave DC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter Mezz 2 Agave DC, LLC	DE	DS	BRE Jupiter Holdco Agave DC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							BRE Jupiter Mezz 1 Agave DC, LLC	DE	DS	BRE Jupiter Mezz 2 Agave DC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Overseers	N	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Overseers	N	
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4600015			CCM Series, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4069196	4899604			CCAP Fund 6 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	87.500	TIAA Board of Overseers	N	
			81-1205888	5010648			CCAP Fund 6 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	97.800	TIAA Board of Overseers	N	
			81-4732595	5183485			CCAP Fund 6 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.100	TIAA Board of Overseers	N	
			82-3167398				CCAP FUND 6 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2787412				CCAP FUND 6 - 2019, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4079472	4899613			CCAP Fund 8 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	92.100	TIAA Board of Overseers	N	
			81-1212188	5010639			CCAP Fund 8 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	90.900	TIAA Board of Overseers	N	
			81-3718876	5047596			CCAP Fund 8 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.600	TIAA Board of Overseers	N	
			82-3182368				CCAP FUND 8 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2793857				CCAP FUND 8 - 2019, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0821374	4990903			CCAP Fund HFD, L.P.	DE	DS	CCM Series, LLC	Ownership	98.600	TIAA Board of Overseers	N	
			81-0758188	4990891			CCAP Fund HFND, L.P.	DE	DS	CCM Series, LLC	Ownership	93.600	TIAA Board of Overseers	N	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	N	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Overseers	N	
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1402136				Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	

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				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Overseers	N	2000
				4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	N	2000
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
				4894805			Global Real Estate Debt Partners Fund I (UK)	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Overseers	N	2100
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	1300
			20-1930384		1684621		Gresham CMS Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	98.080	TIAA Board of Overseers	N	
			32-0509812		1699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	62.690	TIAA Board of Overseers	N	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Overseers	N	
							Growth Capital Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Hillhouse China Value Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							IC Partners Onshore Fund	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			46-2031403	4860800			Inception Partners IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			46-2062147	4860819			Inception Partners V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	N	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Overseers	N	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2007833	4635334			Liberty M & R SPV II, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Overseers	N	2200
				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Overseers	N	2200
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2400
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
							CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435873				Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433967				Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433956				Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433960				Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433975				Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2300
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433939				Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435880				Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	

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				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Overseers	N	2500
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Overseers	N	2500
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2400
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1438380				Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses AcquiCo Coöperatief BV	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Arc Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo Coöperatief BV	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold GC Investment S.à r.l.	Influence		TIAA Board of Overseers	N	
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2600
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2600
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2700
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2700
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2800
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2800
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2900
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2900
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4612997			T-C Neuperlach Development S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4617497			T-C Pep Property S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	N	3000
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	N	3000
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			26-1700245	4617853			T-C King Street Station LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3738136	5115495			U.S. Cities Industrial CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3681230	5115972			U.S. Cities Industrial CPF Fund REIT LLC	DE	DS	U.S. Cities Industrial Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3671343	5116755			U.S. Cities Industrial CPF Fund Operating GP LLC	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3757117	5116250			U.S. Cities Industrial CPF Fund Operating LP	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3765537	5115507			U.S. Cities Multifamily CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3870674	5115963			U.S. Cities Multifamily CPF Fund REIT LLC	DE	DS	U.S. Cities Multifamily Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3716920	5116782			U.S. Cities Multifamily CPF Fund Operating GP LLC	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3814378	5115516			U.S. Cities Office CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3911937	5115945			U.S. Cities Office CPF Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3881522	5116595			U.S. Cities Office CPF Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3839479	5116791			U.S. Cities Office CPF Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3437405	5057689			U.S. Cities Retail CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3573421	5066403			U.S. Cities Retail CPF Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3578259	5086924			U.S. Cities Retail CPF Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3473773	5075713			U.S. Cities Retail CPF Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-4935916	4952611			TCAM Core Prop Fund REIT 2 LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4183425				New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Overseers	N	
			83-4678924				New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4701919				New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4671194				New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3388831				125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4653622				125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2320652				NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-1895540				Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1834824				Global Farmland US Properties, LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-1857338				US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1842298				US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1880235				US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Overseers	N	
							Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Overseers	N	
			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 Overseers	N	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	N	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							2234328 Alberta ULC	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc .	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Management		TIAA Board of Overseers	N	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-6646838	5018644			Primary Residential Individual Mortgage Entity Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4611927			Forestal y Agricola Silvoligna Chile Limitada	CHL	DS	Renewable Timber Resources, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-2525521	4998468			T-C 400 Montgomery, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5077128			400 Montgomery Investors, LLC	DE	DS	T-C 400 Montgomery, LLC	Ownership	97.500	TIAA Board of Overseers	N	
			27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3095569	4644000	1510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Member, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1754745	4843915			T-C 685 Third Avenue Owner LLC	DE	DS	T-C 685 Third Avenue, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	.1.000	TIAA Board of Overseers	N	3100

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			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	N	3100
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Overseers	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Overseers	N	3200
				5195291			Neptune Polish HoldCo 2 B.V.	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Polish HoldCo 2 B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4908373			Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
							Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Silesia Outlet sp. z o.o	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Overseers	N	3200
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Overseers	N	
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2144204				2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Ownership	78.940	TIAA Board of Overseers	N	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3576911				NR 9725 Datapoint Drive LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							NR APCF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5519657				NR Defoor Hills LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-3651003				NR East Sego Lily LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							NR ECF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3175301				NR Globe Street Industrial LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1495411				NR Henderson 215 LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1815798				NR Main Street at Kingwood LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	

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			83-4299885				Nuveen Global Cities REIT Lending, LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Overseers	N	
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	N	3300
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	N	3300
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	

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							European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Influence		TIAA Board of Overseers	N	1200
				4894805			Global Real Estate Debt Partners Fund I (UK)	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Overseers	N	2100
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Overseers	N	
							T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3224525				T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	DS	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Overseers	N	
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings III, LLC	Ownership	99.500	TIAA Board of Overseers	N	3400
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings II, LLC	Ownership	0.500	TIAA Board of Overseers	N	3400
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Overseers	N	3500
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Overseers	N	3500
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5580924	4932994			Westland At Waterford Operating LP	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	

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			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
							Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3541603				Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
							Taiyo Hinata Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Overseers	N	400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Overseers	N	
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
				5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
							Areal III Spolka z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
				5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
							CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117417			AGROLAND Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117426			AGROPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117453			FARMEX Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117462			JASIONNO Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117677			TELYN SP. z.o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117686			TOKARY Sp.z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117707			TURKUS SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	

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				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116492			OGARDY SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116465			SZAFIR SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
							Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Sp. z o.o.	POL	DS	Agrohop Service Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Cieszanowice Solar Park sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
			84-3332496				TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2548459				TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2957526				TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3600
			82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3600
			84-3830265				TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285557				TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3475931				TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3303586				TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3314123				TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3441362				TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939313				TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939493				TGA Cactus DC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523623				TGA Capital Beltway CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-3487859				TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3314029				TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-3799476				TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4376282				TGA Central Square Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4880676				TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
			84-4893448				TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4923976				TGACSE Midwood Corners LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4893383				TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4924033				TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-0780652				TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			61-1892161				PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Overseers	N	
			83-1011298				PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-1065983				TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3502383				TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2810033				TGA European RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Overseers	N	
							Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Overseers	N	
							Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Overseers	N	
							CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Viertel Zwei Entwiclung GmbH & Co Studenthouse KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Overseers	N	3700
							Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Viertel Zwei Entwiclung GmbH & Co Studenthouse KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Overseers	N	3700
							Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523773				TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523813				TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3332846				TGA Freeport DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3463522				TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			84-3475313				TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523721				TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049929			TGA Ginza115 GK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	99.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	51.000	TIAA Board of Overseers	N	3800
				5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	49.000	TIAA Board of Overseers	N	3800
				5050064			TGA Ginza115 ISH	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-3718861				TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4376472				TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							661 Dulles Park CT PJV, LLC	DE	DS	TGA JL II Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
							TGA JL Potomac Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523582				TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Overseers	N	1000
			84-2765297				TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Overseers	N	
			82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Overseers	N	
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			83-1916152				TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2379583				Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

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							MSC Greenhouse, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Highway 521 Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Kemps Landing, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Midtown Atlanta, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4153778				TGA Near East LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-1291326				TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							NJAHP Preservation Associates JV LLC	DE	DS	TGA NJAHP Investor Member LLC	Ownership	90.440	TIAA Board of Overseers	N	
							TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							HVPF NJ BX, LLC	DE	DS	TGA NJAHP II Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
							TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1934291				TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4774106				TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254652				TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254103				TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254979				TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-3250233				TGA Pleasant Prairie Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285659				TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2938932				TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			84-3487605				TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3476142				TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2063402				TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2147240				TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Overseers	N	
			83-2123785				TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Overseers	N	
			83-1869400				MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1869494				MPSP Ashwood MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2331138				MPSP Beltline Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2345909				MPSP Beltline Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2216330				MPSP Beltline MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1088601				MPSP Center Grove Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1076792				MPSP Center Grove MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2158715				MPSP Colinas South Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2158791				MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2169896				MPSP Colinas South MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2169973				MPSP Estancia Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2277681				MPSP Estancia Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1976109				MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4260197				MPSP Fairlane Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4283444				MPSP Fairlane Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4241248				MPSP Fairlane Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2290488				MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2319726				MPSP Lakeview Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2199063				MPSP Lakeview MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1213262				MPSP Lemon Tree Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2548459				MPSP Lemon Tree MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1230821				MPSP Mobile Gardens Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			83-1230714				MPSP Mobile Gardens MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2379528				MPSP Parker Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2389423				MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247177				MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2277774				MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2290439				MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2198856				MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700633				MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725391				MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700544				MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428644				MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2436652				MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2261982				MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736822				MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736936				MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725560				MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2319873				MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2331064				MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2216156				MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2389479				MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428588				MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247220				MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2345969				MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361787				MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2239609				MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361842				MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2379481				MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			84-2239646				MPSP Wildwood Village MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2848324				MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3255382				TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3093962				TGA The Warehouse At CH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3055465				TGAP The Warehouse At CH Owner LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Overseers	N	
			84-3055701				TGAP The Warehouse At CH LLC	DE	DS	TGAP The Warehouse At CH Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3830895				TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3441798				TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3527380				TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939589				TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-0723201				TGA Yorktown Trinity Groves LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Overseers	N	
			82-2826183				TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-1905731				TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-1921751				TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO V Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	

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			59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			11-3642567	4318178			Elite Lender Services, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			61-1560018	4318217	1436613		Tygris Commercial Financial Group, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-2483829	3867400			Tygris Asset Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5006838			TIAA Global Business Services (India) Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Overseers	N	
			45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Overseers	N	
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Overseers	N	1900
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Overseers	N	
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Overseers	N	3900
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Overseers	N	4100
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653981			Jatobá Propriedades Agrícolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Overseers	N	3900
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Overseers	N	4100
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	

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				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Overseers	N	
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	85.480	TIAA Board of Overseers	N	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	99.000	TIAA Board of Overseers	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Overseers	N	
							Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
							Khaya Woods Investimentos Florestais LTDA.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
							Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4868422			EKO Topola Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
				4802800			Brusno Resort Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Overseers	N	
							A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Overseers	N	
							ACS NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Nouvelle Autoroute 30, s.e.n.c.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Overseers	N	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Overseers	N	
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Overseers	N	
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Biogas, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Solar, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Overseers	N	
							North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Y/N)	16 *
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	N	
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	N	
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5631854	4314282			TIAA Endowment & Philanthropic Services, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			35-2429521	4612858			CCAP GP, LLC	DE	DS	TIAA Endowment & Philantropic Servives, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TPG Public Equity Partners Long Opportunities-A, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Tybourne Long Opportunities (US) Fund	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Overseers	N	
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Overseers	N	
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			82-3970010				U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4016503				U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4069923				U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4037905				U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3988257				U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			82-3760575				CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1938723				CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2113010				CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-1296109				CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2024014				CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1392434				CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4800804				CRED REIT Manager LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-5347019				CRED REIT Member LP	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2267896				CRED Sawtelle LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-3184068				CRED Slabtown LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4107560				CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western A Midwest JR Mezz, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Western A Midwest Mezz, LLC	DE	DS	Western A Midwest JR Mezz, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3440905				Western A Midwest TN, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Western A South JR Mezz LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Western A South Mezz LLC	DE	DS	Western A South JR Mezz LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

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							Western A West JR Mezz, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Western A West Mezz, LLC	DE	DS	Western A West JR Mezz, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western Real Estate Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Western A East JR Mezz, LLC	DE	DS	Western Real Estate Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western North American Industrial Fund I GP, LLC	DE	DS	Western Real Estate Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western North American Industrial Fund I Limited Partner, LLC	DE	DS	Western Real Estate Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western North American Industrial Fund I Limited Partnership	DE	DS	Western North American Industrial Fund I Limited Partner, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Western NAIF Intermediate Holdco GP II, LLC	DE	DS	Western North American Industrial Fund I Limited Partnership	Ownership	100.000	TIAA Board of Overseers	N	
							Western NAIF Intermediate Holdco II, LP	DE	DS	Western North American Industrial Fund I Limited Partnership	Ownership	100.000	TIAA Board of Overseers	N	
							Western A East JR Mezz II, LLC	DE	DS	Western NAIF Intermediate Holdco II, LP	Ownership	100.000	TIAA Board of Overseers	N	
							Western A East Mezz II, LLC	DE	DS	Western A East JR Mezz II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

Asterisk	Explanation
0100	AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0200	Greenwood Resources Brasil, Ltda. is ultimately controlled and owned entirely by TIAA, with 99% owned by Greenwood Resources Forest Management, LLC and 1% owned by GreenWood Resources, Inc.
0300	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0400	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC
0500	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	U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
1100	Nuveen Real Estate Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1200	European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.
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	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.
1500	Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.
1600	Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.
1700	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
1800	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1900	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.
2000	1608 Chestnut Partners LP is ultimately controlled and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
2100	Global Real Estate Debt Partners Fund I (UK) is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
2200	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
2300	Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2400	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.
2500	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%).
2600	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%).

Asterisk	Explanation
2700	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%).
2800	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%).
2900	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%).
3000	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%.
3100	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.
3200	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%).
3300	Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC
3400	Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.
3500	Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.
3600	Asia Pacific Cities Fund, FCP is owned 27.7% by TGA APAC Fund Holdings, LLC and 27.7% by TGA Real Estate Fund Holdings, LLC
3700	Viertel Zwei Entwiclung GmbH & Co Studenthouse KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.
3800	TGA Ginza115 TMK is ultimately controlled and owned entirely by TIAA, with 51% owned by TGA Japan GK Holdings Pte Ltd and 49% of owned by TGA Ginza 115 Holdings Pte Ltd.
3900	Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4000	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4100	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

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.

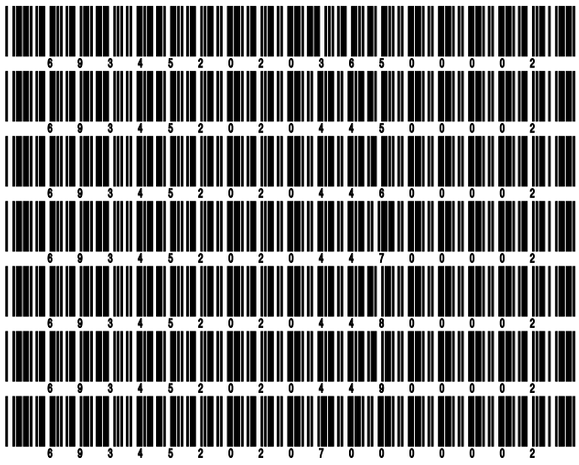
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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.	NO

Explanation:

1. The company is not a U.S. branch of a Non-U.S. insurer.
2.
3.
4.
5.
6.
7.
8.

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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	(46,376,546)	(47,509,650)
2597. Summary of remaining write-ins for Line 25 from overflow page	(46,376,546)	(47,509,650)

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	39,219,565	40,494,480	77,959,257
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	39,219,565	40,494,480	77,959,257

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	3,686,483,928	2,151,883,008
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	130,269,005	2,545,802,534
	2.2 Additional investment made after acquisition	39,605,481	54,494,751
3.	Current year change in encumbrances		(580,966,833)
4.	Total gain (loss) on disposals	2,889,722	112,435,773
5.	Deduct amounts received on disposals	784,613,951	531,347,361
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	526,195	
8.	Deduct current year's depreciation	42,635,707	65,817,944
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,031,472,283	3,686,483,928
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,031,472,283	3,686,483,928

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	32,440,986,451	29,958,575,697
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,489,378,307	4,817,345,994
	2.2 Additional investment made after acquisition	150,830,998	114,058,844
3.	Capitalized deferred interest and other		1,505,218
4.	Accrual of discount	1,595,024	2,532,081
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	14,521	19,499
7.	Deduct amounts received on disposals	668,485,484	2,593,764,217
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,193,090	3,651,224
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(221,788,310)	144,364,559
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	33,190,338,416	32,440,986,451
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	33,190,338,416	32,440,986,451
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	33,190,338,416	32,440,986,451

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	31,517,367,243	30,440,283,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	684,129,532	1,301,127,902
	2.2 Additional investment made after acquisition	950,051,108	2,034,745,436
3.	Capitalized deferred interest and other		
4.	Accrual of discount	12,284	23,291
5.	Unrealized valuation increase (decrease)	(1,067,168,931)	44,621,589
6.	Total gain (loss) on disposals	(48,932,554)	(24,792,133)
7.	Deduct amounts received on disposals	1,615,772,082	2,095,269,473
8.	Deduct amortization of premium and depreciation	84,215	161,310
9.	Total foreign exchange change in book/adjusted carrying value	(203,521,436)	(1,338,291)
10.	Deduct current year's other than temporary impairment recognized	269,400,425	181,872,782
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	29,946,680,524	31,517,367,243
12.	Deduct total nonadmitted amounts	307,693,795	85,487,441
13.	Statement value at end of current period (Line 11 minus Line 12)	29,638,986,730	31,431,879,802

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	195,161,342,253	193,512,945,771
2.	Cost of bonds and stocks acquired	26,866,479,331	23,861,998,441
3.	Accrual of discount	125,173,079	342,640,101
4.	Unrealized valuation increase (decrease)	(520,726,541)	(21,824,525)
5.	Total gain (loss) on disposals	1,364,532,182	296,816,634
6.	Deduct consideration for bonds and stocks disposed of	18,676,110,300	22,353,878,300
7.	Deduct amortization of premium	86,795,026	178,239,220
8.	Total foreign exchange change in book/adjusted carrying value	(55,858,031)	48,687,521
9.	Deduct current year's other than temporary impairment recognized	203,398,289	448,392,506
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	36,637,948	100,588,336
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	204,011,276,606	195,161,342,253
12.	Deduct total nonadmitted amounts	74,623,749	71,198,780
13.	Statement value at end of current period (Line 11 minus Line 12)	203,936,652,857	195,090,143,473

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)	123,632,976,742	12,047,989,934	9,259,524,382	(1,193,510,601)	123,632,976,742	125,227,931,693		120,657,195,603
2.	NAIC 2 (a)	54,314,713,893	3,944,106,295	1,242,335,720	839,675,533	54,314,713,893	57,856,160,001		53,121,312,953
3.	NAIC 3 (a)	8,715,927,076	512,230,082	403,312,705	285,460,860	8,715,927,076	9,110,305,312		8,616,061,309
4.	NAIC 4 (a)	5,635,929,477	(192,041,287)	175,619,137	(42,389,201)	5,635,929,477	5,225,879,853		5,196,010,776
5.	NAIC 5 (a)	1,481,737,501	137,529,920	100,643,605	315,449,760	1,481,737,501	1,834,073,576		1,633,988,545
6.	NAIC 6 (a)	247,026,429	(96,930)	61,999,574	113,447,777	247,026,429	298,377,702		374,167,745
7.	Total Bonds	194,028,311,118	16,449,718,014	11,243,435,124	318,134,128	194,028,311,118	199,552,728,136		189,598,736,931
	PREFERRED STOCK								
8.	NAIC 1	4,000,000		1,973,175	(2,026,825)	4,000,000			29,000,000
9.	NAIC 2	94,770,393		6,650,823	2,026,825	94,770,393	90,146,395		64,770,393
10.	NAIC 3								342,104
11.	NAIC 4	61,054,450				61,054,450	61,054,450		61,789,193
12.	NAIC 5	194,110,119	21,551,746		(19,259,654)	194,110,119	196,402,211		158,850,123
13.	NAIC 6	24,899,277			1,775,286	24,899,277	26,674,563		100,668,888
14.	Total Preferred Stock	378,834,239	21,551,746	8,623,998	(17,484,368)	378,834,239	374,277,619		415,420,701
15.	Total Bonds and Preferred Stock	194,407,145,357	16,471,269,760	11,252,059,122	300,649,760	194,407,145,357	199,927,005,755		190,014,157,632

(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 $; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,410,157,312	XXX	1,413,929,325	1,869,581	643,021

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	546,586,973	
2.	Cost of short-term investments acquired	2,131,063,389	556,843,533
3.	Accrual of discount	881,948	281,030
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	6,273,835	
6.	Deduct consideration received on disposals	1,268,126,037	12,501,674
7.	Deduct amortization of premium	1,494,955	191,639
8.	Total foreign exchange change in book/adjusted carrying value	(5,027,841)	2,155,723
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,410,157,312	546,586,973
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,410,157,312	546,586,973

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)	596,460,139
2.	Cost Paid/(Consideration Received) on additions	87,631,774
3.	Unrealized Valuation increase/(decrease)	337,529,802
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	208,778,443
6.	Considerations received/(paid) on terminations	211,694,293
7.	Amortization	(59,966,499)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	215,224,755
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,173,964,121
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,173,964,121

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly Effective Hedges		
	3.11 Section 1, Column 15, current year to date minus		
	3.12 Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All Other		
	3.13 Section 1, Column 18, current year to date minus		
	3.14 Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item		
	3.21 Section 1, Column 17, current year to date minus		
	3.22 Section 1, Column 17, prior year		
	Change in amount recognized		
	3.23 Section 1, Column 19, current year to date minus		
	3.24 Section 1, Column 19, prior year		
	3.25 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*JG6	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	25,040,038	34,314,298	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	20,236	118,095	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	25,019,802	34,196,203
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,831,932	71,025,273	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	153,871	496,210	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,678,061	70,529,063
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,434,639	74,290,507	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	191,092	496,210	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,243,547	73,794,297
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,704,765	144,662,732	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	383,187	992,419	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	100,321,578	143,670,313
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	126,838,136	186,705,837	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	478,984	1,240,524	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	126,359,152	185,465,313
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1	80,000,000	80,170,351	109,000,147	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	295,471	793,936	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	79,874,880	108,206,211
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	154,028,464	193,818,649	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	439,746	1,240,524	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	153,588,718	192,578,125
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	51,132,933	57,185,501	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,974,837	3,268,795	3136A6-UR-3	FNR 2012-63 ZA Z SEQ4% due 06/25/2042	1	48,158,096	53,916,706
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	51,142,589	57,185,501	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,984,494	3,268,795	3136A6-UR-3	FNR 2012-63 ZA Z SEQ4% due 06/25/2042	1	48,158,095	53,916,706
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	49,794,011	55,093,156	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,984,957	3,268,795	38378D-CV-5	GNR 2012-16 VZ Z SEQ3.5% due 02/20/2042	1	46,809,054	51,824,361
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	55,465,569	61,380,244	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,977,861	3,268,795	38378D-CV-5	GNR 2012-16 VZ Z SEQ3.5% due 02/20/2042	1	52,487,708	58,111,449
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	51,638,633	57,439,972	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,995,413	3,268,795	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ4% due 07/25/2042	1	48,643,220	54,171,177
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1	47,377,885	51,637,965	57,439,972	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,994,745	3,268,795	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ4% due 07/25/2042	1	48,643,220	54,171,177
12518*RY8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,357,442	75,055,944	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	421,032	555,944	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	49,936,410	74,500,000
12518*RX0	CDX.NA.IG29 SR. TRANCHE	1	60,000,000	60,425,983	91,184,633	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	515,783	667,133	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	59,910,200	90,517,500
12518*SC5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,400,991	56,131,259	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	435,823	555,944	38378C-NL-7	GNR 2012-7 PE PAC-1-113.5% due 01/20/2042	1	49,965,168	55,575,315
12518*SD3	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	54,252,709	61,765,399	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	424,715	555,944	38378M-BD-6	GNR 2013-23 ZC Z SEQ3% due 02/20/2043	1	53,827,994	61,209,455
12518*SB7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	54,005,620	64,260,464	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	424,715	555,944	3137BG-JS-9	FHR 4444 CZ Z SEQ3% due 02/15/2045	1	53,580,905	63,704,520
12518*SA9	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	54,408,350	63,664,471	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	435,035	555,944	3137BW-V5-0	FHR 4663 ZK Z SEQ3.5% due 06/15/2046	1	53,973,315	63,108,527
12518*RZ5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,153,864	60,001,162	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	435,035	555,944	3137BW-HK-3	FHR 4665 NZ Z SEQ3.5% due 02/15/2047	1	52,718,829	59,445,218
12518*SE1	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,403,117	63,790,591	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	442,994	555,944	3137BD-C5-3	FHR 4377 LZ Z SEQ3% due 08/15/2044	1	52,960,123	63,234,647
12518*SM3	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	104,136,485	117,838,875	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	891,989	1,111,888	3136A9-LM-8	FNR 2012-114 ZG Z SEQ3.5% due 10/25/2042	1	103,244,496	116,726,987
											3136AW-U8-8	FNR 2017-43 B SEQ3.5% due 06/25/2047	1		
12518* SX9	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	106,647,158	116,365,198	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	914,698	1,111,888	3136AK-S5-3	FNR 2014-53 VZ Z SEQ3.5% due 09/25/2044	1	105,732,460	115,253,310
											3137BD-GG-3	FHR 4174 Z EXCH Z SEQ3.5% due 03/15/2043	1		
12518* SY7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,532,976	60,437,850	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	450,060	555,944	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-114% due 11/16/2040	1	50,082,916	59,881,906
12518* SU5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,309,568	58,814,525	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	450,060	555,944	3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ3.5% due 02/15/2047	1	52,859,508	58,258,581

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518* ST8	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	104,058,643	116,014,837	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	898,026	1,111,888	3136AK-6N-8	FNR 2014-65 CB SEQ3% due 10/25/2044	1	103,160,617	114,902,949
											3136A7-RT-1	FNR 2012-90 ZE Z SEQ3.5% due 08/25/2042	1		
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	32,910,458	41,209,651	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	269,408	333,566	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ3% due 05/25/2044	1	32,641,050	40,876,085
12518* SZ4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	59,805,663	66,241,301	11/10/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	437,749	555,944	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ2.5% due 11/20/2042	1	59,367,914	65,685,357
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* TA8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,898,518	57,820,509	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	441,830	555,944	3136AH-3L-2	FNR 2014-7 Z Z SEQ3.5% due 02/25/2044	1	50,456,688	57,264,565
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* SS0	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,626,402	57,725,006	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	441,830	555,944	38377W-BA-1	GNR 2011-73 LB PAC-114% due 05/20/2041	1	50,184,572	57,169,062
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* SR2	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,821,040	57,708,352	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	441,830	555,944	3137BW-DZ-4	FHR 4668 ZA Z SEQ3.5% due 02/15/2047	1	50,379,210	57,152,408
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* TB6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,930,427	60,798,073	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	430,991	555,944	3136A9-2X-5	FNR 2012-118 ZV Z SEQ3% due 11/25/2042	1	53,499,436	60,242,129
											3136AL-NX-5	FNR 2014-76 Z Z SEQ3.5% due 11/25/2044	1		
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	33,122,440	36,709,030	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	258,595	333,566	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ4% due 08/25/2043	1	32,863,845	36,375,464
12518*UX6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,986,847	59,943,318	02/03/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	499,940	555,944	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ4% due 10/25/2043	1	53,486,907	59,387,374
											3136A5-5T-9	FNR 2012-51 AY EXCH PAC-113.5% due 05/25/2042	1		
12518*UW8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,577,882	60,452,530	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	502,342	555,944	38378F-T6-7	GNR 2013-18 GY PAC-1-112.5% due 02/20/2043	1	52,075,540	59,896,586
											3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ3% due 08/25/2044	1		
12518*UY4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,093,795	62,432,370	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	492,142	555,944	3136AE-EX-1	FNR 2013-53 ZC Z SEQ3% due 06/25/2043	1	52,601,653	61,876,426
											38377M-E9-3	GNR 2010-147 PB AD PAC-114% due 11/20/2040	1		
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,070,255	29,374,408	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	234,593	277,972	3137B2-BB-5	FHR 4199 VZ Z SEQ3.5% due 05/15/2043	1	26,835,662	29,096,436
12518*VF4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	54,161,699	61,959,402	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	430,905	555,944	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ3.5% due 10/25/2044	1	53,730,794	61,403,458
											3136AF-AQ-7	FNR 2013-79 UZ Z SEQ3.5% due 07/25/2043	1		
12518*VN7	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,968,062	29,245,275	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	218,006	277,972	3136AC-S8-5	FNR 2013-15 MZ Z SEQ3.5% due 03/25/2043	1	26,750,056	28,967,303
12518*VS6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,090,699	29,425,624	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	227,419	277,972	3136AW-KH-9	FNR 2017-31 GB PAC3% due 05/25/2047	1	25,863,280	29,147,652
12518*VM9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,825,437	29,573,045	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	223,589	277,972	3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ3% due 03/25/2043	1	26,601,848	29,295,073
12518*VR8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	28,473,360	31,417,955	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	221,035	277,972	3136A8-AZ-3	FNR 2012-98 VZ Z SEQ4% due 09/25/2042	1	28,252,325	31,139,983
12518*VQ0	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,296,270	31,532,132	02/08/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	223,037	277,972	38378U-7W-1	GNR 2013-170 LB EXCH SEQ2.5% due 11/20/2043	1	26,073,233	31,254,160
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,684,636	33,474,150	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	211,996	277,972	3137BD-SR-8	FHR 4385 HZ Z SEQ3% due 09/15/2044	1	27,472,640	33,196,178
12518*VL1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	28,247,630	31,555,682	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	224,796	277,972	3136A6-XD-1	FNR 2012-56 ZM Z SEQ4% due 06/25/2042	1	28,022,834	31,277,710
12518*VT4	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,337,961	30,937,525	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	210,716	277,972	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041	1	27,127,245	30,659,553

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*VP2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,801,914	31,750,658	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	195,348	277,972	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ4% due 04/25/2043	1	27,606,566	31,472,686
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,330,966	32,543,577	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	209,436	277,972	3137BV-XQ-4	FHR 4661 GZ Z SEQ3% due 02/15/2047	1	27,121,530	32,265,605
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,215,144	29,480,916	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	195,348	277,972	3137AV-3V-7	FHR 4122 ZJ Z SEQ3.5% due 10/15/2042	1	27,019,796	29,202,944
12518*VK3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,455,205	31,542,162	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	179,144	277,972	38378D-DK-8	GNR 2012-16 ZP Z PAC-113.5% due 02/20/2042	1	27,276,061	31,264,190
12518*VJ6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	28,476,631	31,179,605	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	172,730	277,972	3137BG-FZ-7	FHR 4440 ZX SC Z PT4% due 01/15/2045	1	28,303,901	30,901,633
12518*UZ1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,993,990	28,338,047	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	179,144	277,972	38377X-GA-4	GNR 2011-93 PE PAC-1-114% due 07/20/2041	1	25,814,846	28,060,075
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,940,612	31,254,579	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	191,967	277,972	3136AW-QN-0	FNR 2017-30 ZG Z SEQ3% due 05/25/2047	1	27,748,645	30,976,607
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	80,207,679	91,947,542	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	614,443	833,916	3136AW-XM-4	FNR 2017-41 Z Z SEQ3% due 06/25/2047	1	79,593,236	91,113,626
											3136AK-V5-9	FNR 2014-55 MZ Z SEQ3% due 09/25/2044	1		
											3136AV-QN-2	FNR 2017-18 CZ Z SEQ3% due 03/25/2047	1		
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,279,215	28,170,906	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	204,814	277,972	3136A6-R3-0	FNR 2012-75 CE PAC-113% due 07/25/2042	1	25,074,401	27,892,934
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	79,035,734	91,684,054	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	564,696	833,916	3137B9-FE-0	FHR 4314 GZ Z SEQ3% due 03/15/2044	1	78,471,038	90,850,138
											3136AK-ZL-0	FNR 2014-59 ZB Z SEQ3% due 09/25/2044	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ2.5% due 10/16/2043	1		
12518*WB2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,444,785	31,615,605	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	181,666	277,972	3136AB-2N-2	FNR 2013-11 Z Z SEQ3% due 02/25/2043	1	27,263,119	31,337,633
12518*VZ0	CDX.NA.IG29 SR. TRANCHE	1	80,000,000	84,262,647	102,272,345	03/29/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	567,774	889,510	3136AW-QN-0	FNR 2017-30 ZG Z SEQ3% due 05/25/2047	1	83,694,873	101,382,835
											38378P-KX-5	GNR 2013-188 DZ Z SEQ2.5% due 12/20/2043	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ2.5% due 10/16/2043	1		
12518*YQ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,557,916	28,853,135	10/04/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	276,297	270,758	3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1	25,281,619	28,582,377
12518*YR5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,113,418	58,213,227	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	536,272	541,515	3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1	50,577,146	57,671,712
12518*YS3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,187,919	37,520,758	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	267,300	270,758	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	24,920,619	37,250,000
12518*YT1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,493,296	27,932,753	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	256,426	270,758	3136AV-HM-4	FNR 2017-4 ZA Z SEQ3.5% due 02/25/2047	1	25,236,870	27,661,995
12518*YU8	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	53,405,461	60,905,388	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	494,701	541,515	3136AV-SF-7	FNR 2017-11 ZE Z SEQ3% due 03/25/2047	1	52,910,760	60,363,873
12518*ZY9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	24,997,251	34,122,321	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	254,884	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,742,367	33,851,563
12518*YV6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,089,035	32,115,599	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	239,474	270,758	3137BW-V3-5	FHR 4663 Z Z SEQ3% due 03/15/2047	1	27,849,561	31,844,841
12518*YW4	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,333,486	30,108,200	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	239,474	270,758	3137BW-V3-5	FHR 4663 Z Z SEQ3% due 03/15/2047	1	26,094,012	29,837,442
12518*YX2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,081,155	34,122,321	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	235,401	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,845,754	33,851,563
12518*YY0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,116,623	34,122,321	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	235,401	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,881,222	33,851,563
12518*YZ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,406,832	34,122,321	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	225,326	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,181,506	33,851,563

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*ZA1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,105,331	34,122,321	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	218,608	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,886,723	33,851,563
12518*ZB9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,100,403	34,122,321	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	213,680	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,886,723	33,851,563
12518*ZC7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,138,009	34,122,321	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	211,999	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,926,010	33,851,563
12518*ZF0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,668,716	32,614,227	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	218,721	270,758	38378W-VN-0	GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043	1	27,449,995	32,343,469
12518*ZE3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,489,462	31,537,166	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	218,721	270,758	3136AV-H9-3	FNR 2017-17 ZL Z SEQ3% due 03/25/2047	1	27,270,741	31,266,408
12518*ZG8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,825,862	31,864,784	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	205,276	270,758	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	25,620,586	31,594,026
											3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1		
12518*ZD5	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,067,418	30,938,242	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	218,721	270,758	38378P-G7-7	GNR 2014-12 AY EXCH SEQ3% due 01/20/2044	1	25,848,697	30,667,484
12518*ZH6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,120,678	29,103,266	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	226,753	270,758	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040	1	24,893,925	28,832,508
12518*ZJ2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,126,571	29,103,266	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	232,646	270,758	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040	1	24,893,925	28,832,508
12518*ZZ6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,698,906	34,122,321	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	232,646	270,758	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,466,260	33,851,563
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1	71,798,077	90,090,568	99,724,669	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,793,064	9,976,012	3137B1-VG-4	FHR 4209 VZ Z SEQ4% due 05/15/2043	1	80,297,504	89,748,657
											3136AF-FB-5	FNR 2013-67 VZ Z SEQ4% due 07/25/2043	1		
12518*ZM5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	53,781,363	65,573,458	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	479,257	541,515	38378P-F7-8	GNR 2014-12 NZ Z SEQ3% due 01/20/2044	1	53,302,106	65,031,943
											38377M-UF-1	GNR 2010-146 EL PAC-114% due 11/16/2040	1		
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	60,126,662	66,259,667	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,562,050	6,650,675	3137AP-EN-6	FHR 4028 ZA Z SEQ4% due 04/15/2042	1	53,564,612	59,608,992
12518*ZP8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,912,626	29,564,528	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	236,381	270,758	3137A3-HY-8	FHR 3751 PE PAC-114.5% due 11/15/2040	1	26,676,245	29,293,770
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	1	71,798,077	85,339,861	96,532,174	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,812,480	9,976,012	38378C-LR-6	GNR 2012-13 ZK Z SEQ3.5% due 01/20/2042	1	75,527,381	86,556,162
											38378W-VN-0	GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043	1		
12518*ZQ6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,910,940	29,564,528	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	234,695	270,758	3137A3-HY-8	FHR 3751 PE PAC-114.5% due 11/15/2040	1	26,676,245	29,293,770
12518*ZR4	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,462,169	59,267,460	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	449,155	541,515	38376P-ZK-9	GNR 2009-116 LN PAC-1-115% due 12/16/2039	1	50,013,014	58,725,945
12518*ZS2	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,868,866	58,150,999	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	422,169	541,515	3136AV-TB-5	FNR 2017-11 B EXCH SEQ3% due 03/25/2047	1	50,446,697	57,609,484
											38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-115% due 11/20/2039	1		
12518*ZU7	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	55,143,574	59,432,558	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	435,890	541,515	38378P-G7-7	GNR 2014-12 AY EXCH SEQ3% due 01/20/2044	1	54,707,684	58,891,043
											3137B2-P8-7	FHR 4212 ZX Z SEQ4% due 06/15/2043	1		
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	124,375,833	136,678,587	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,064,674	13,301,349	3137B5-YC-1	FHR 4267 ZY Z SEQ4.5% due 11/15/2043	1	111,311,159	123,377,238
											3136A7-V9-0	FNR 2012-89 Z Z SEQ4% due 08/25/2042	1		
											3136AV-HM-4	FNR 2017-4 ZA Z SEQ3.5% due 02/25/2047	1		
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	115,721,762	128,900,267	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,064,674	13,301,349	3136AW-F5-1	FNR 2017-46 ZA Z SEQ3% due 06/25/2047	1	102,657,088	115,598,918

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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
											38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-114% due 08/20/2040	1		
											3136AV-H9-3	FNR 2017-17 ZL Z SEQ3% due 03/25/2047	1		
12518*ZW3	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	55,021,848	61,866,546	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	460,201	541,515	3137BB-CR-9	FHR 4354 GL EXCH SEQ3.5% due 06/15/2044	1	54,561,647	61,325,031
											3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ4% due 07/15/2042	1		
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,561,815	30,300,121	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	221,666	270,758	3137BB-CR-9	FHR 4354 GL EXCH SEQ3.5% due 06/15/2044	1	25,340,149	30,029,363
12518*A34	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	111,962,218	169,844,551	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,087,477	13,301,349	912810-FP-8	US TREASURY N/B United States Treasury Nt, 5.375% due 02/15/2031	1	98,874,741	156,543,202
											912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1		
12518*A42	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	115,417,541	150,703,649	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,084,324	13,301,349	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	102,333,217	137,402,300
											912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1		
12518*A59	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	120,340,401	157,685,439	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,046,485	13,301,349	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	107,293,916	144,384,090
12518*A75	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,178,831	31,452,702	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	219,976	270,758	3137AP-BW-9	FHR 4033 ZE Z SEQ4% due 04/15/2042	1	27,958,855	31,181,944
12518*A67	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,890,425	34,013,681	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	219,976	270,758	3137AU-FJ-3	FHR 4107 HY EXCH PAC-113% due 09/15/2042	1	27,670,449	33,742,923
											38377R-LU-7	GNR 2010-160 ZY Z PAC-114.5% due 12/20/2040	1		
12518*A83	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,252,569	31,376,458	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	216,596	270,758	3137BA-G6-3	FHR 4323 VZ Z SEQ4% due 04/15/2044	1	26,035,973	31,105,700
12518*B41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,549,754	30,092,409	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	199,795	270,758	3137BW-P5-7	FHR 4666 VZ Z SEQ3% due 03/15/2047	1	26,349,959	29,821,651
											38377J-FV-0	GNR 2010-107 PY AD PAC-1-114.5% due 08/20/2040	1		
12518*B25	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	58,446,943	65,684,680	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,476,020	6,650,675	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041	1	51,970,923	59,034,005
											3136AP-FS-6	FNR 2015-44 JL SEQ3.5% due 07/25/2045	1		
12518*B58	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	58,160,854	62,548,977	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,466,549	6,650,675	3137AR-M2-9	FHR 4057 ZB Z SEQ3.5% due 06/15/2042	1	51,694,305	55,898,302
											3137BL-2V-9	FHR 4503 ZA Z SEQ3.5% due 08/15/2045	1		
12518*B33	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	57,638,613	62,985,804	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,476,020	6,650,675	3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ3.5% due 09/25/2042	1	51,162,593	56,335,129
											38377M-P9-1	GNR 2010-149 LB AD PAC-114.5% due 11/16/2040	1		
12518*B66	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,007,035	28,906,409	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	211,746	270,758	38377R-BJ-3	GNR 2010-158 DG PAC-114% due 12/20/2040	1	24,795,289	28,635,651
12518*B82	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	58,266,031	64,551,259	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,501,375	6,650,675	3136A6-N4-2	FNR 2012-76 ZG Z SEQ4% due 07/25/2042	1	51,764,656	57,900,584
											3136AV-FU-8	FNR 2017-13 AB PAC-113% due 02/25/2047	1		
12518*B74	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	117,843,025	131,295,067	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	13,009,064	13,301,349	38375G-QP-9	GNR 2012-94 BZ Z SEQ3.5% due 07/20/2042	1	104,833,961	117,993,718
											3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ4.5% due 06/15/2048	1		
											3136AV-5T-2	FNR 2017-20 BP PAC3.5% due 04/25/2047	1		
12518*C24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,311,492	29,061,595	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	198,207	270,758	38377N-GC-2	GNR 2010-151 DG PAC-1-114% due 11/20/2040	1	25,113,285	28,790,837

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*C32	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	115,043,144	125,442,963	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,975,287	13,301,349	3137BT-CW-9	FHR 4639 AZ Z SEQ3% due 12/15/2046	1	102,067,857	112,141,614
											38378C-Z9-1	GNR 2012-12 NY EXCH PAC-113.5% due 01/20/2042	1		
12518*C40	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	59,397,401	67,632,868	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,455,579	6,650,675	3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ4.5% due 04/25/2044	1	52,941,822	60,982,193
											3136AX-U7-8	FNR 2017-72 PZ Z PAC3% due 09/25/2047	1		
12518*C81	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,709,685	58,824,017	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	403,395	541,515	3136AB-Q2-2	FNR 2013-6 ZM Z SEQ3.5% due 02/25/2043	1	50,306,290	58,282,502
											3136BD-U6-1	FNR 2018-9 AL EXCH SC PT3.5% due 12/25/2047	1		
12518*D23	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	53,357,541	63,033,818	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,487,472	6,650,675	3136AL-EY-3	FNR 2014-66 VZ Z SEQ3% due 10/25/2044	1	46,870,069	56,383,143
											3137BA-3W-0	FHR 4329 KZ Z SEQ3% due 04/15/2044	1		
12518*D49	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	54,663,169	59,638,116	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	362,936	541,515	3137BG-Y7-8	FHR 4447 ZX SC Z PT4% due 01/15/2045	1	54,300,233	59,096,601
											3136AC-P6-2	FNR 2013-15 VZ Z SEQ3.5% due 03/25/2043	1		
12518*D31	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	54,442,730	62,560,351	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,449,536	6,650,675	38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-113.5% due 08/16/2043	1	47,993,194	55,909,676
											38380C-K7-7	GNR 2017-26 QL SC SEQ3% due 02/20/2040	1		
12518*D56	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,387,415	34,845,524	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	202,120	270,758	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,185,295	34,574,766
12518*D64	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	107,106,968	141,356,037	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,984,796	13,301,349	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	94,122,172	128,054,688
12518*D72	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,409,846	30,366,450	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	186,943	270,758	3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ3% due 08/15/2044	1	26,222,903	30,095,692
											38377R-AN-5	GNR 2010-158 PE PAC-1-114% due 12/20/2040	1		
12518*D80	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	55,765,372	81,150,675	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,482,991	6,650,675	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	49,282,381	74,500,000
12518*E22	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	67,164,070	82,154,633	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,476,653	6,650,675	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	60,687,417	75,503,958
12518*D98	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	62,278,697	77,572,765	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	363,696	541,515	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	61,915,001	77,031,250
12518*E30	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,167,279	35,535,289	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	222,945	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	24,944,334	35,264,531
12518*J43	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,260,769	35,404,680	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	242,528	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,018,241	35,133,922
12518*E48	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,244,490	35,535,289	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	244,234	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,000,256	35,264,531
12518*J50	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,189,618	35,535,289	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	237,412	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	24,952,206	35,264,531
12518*J68	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,253,251	35,535,289	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	230,589	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,022,662	35,264,531
12518*J76	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,857,048	36,841,383	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	196,875	270,758	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,660,173	36,570,625

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*J84	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	53,999,103	70,678,019	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,538,608	6,650,675	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,460,495	64,027,344
12518*J92	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	54,027,293	70,678,019	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,509,870	6,650,675	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,517,423	64,027,344
12518*K25	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,527,690	34,845,524	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	190,033	270,758	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,337,657	34,574,766
12518*K33	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,916,724	28,630,902	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	184,998	270,758	38378G-AF-5	GNR 2012-134 PM PAC-113% due 11/20/2042	1	25,731,726	28,360,144
12518*K41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,174,476	31,128,693	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	181,574	270,758	3137A3-4Y-2	FHR 3763 ZW Z PAC-114.5% due 11/15/2040	1	26,992,902	30,857,935
12518*K58	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,476,360	28,625,932	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	180,718	270,758	3136A7-FM-9	FNR 2012-70 HB PAC-113% due 07/25/2042	1	25,295,642	28,355,174
12518*K66	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	58,082,314	64,594,200	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,465,237	6,650,675	3137AP-MM-9	FHR 4030 PE PAC-1-113.5% due 04/15/2042	1	51,617,077	57,943,525
											3137AQ-JU-3	FHR 4050 CZ Z SEQ4% due 05/15/2042	1		
12518*K74	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,292,443	29,156,126	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	162,740	270,758	3136A0-DQ-7	FNR 2011-77 PC PAC-114% due 08/25/2041	1	26,129,703	28,885,368
12518*K82	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,669,081	35,028,091	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	133,690	270,758	38378U-L2-1	GNR 2013-144 YM EXCH SEQ2.5% due 10/20/2043	1	27,535,391	34,757,333
											38377R-HU-2	GNR 2010-163 MC PAC-1-114% due 12/16/2040	1		
12518*K90	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,095,042	58,601,888	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	257,094	541,515	3136AB-YK-3	FNR 2013-1 ZV Z SEQ3% due 02/25/2043	1	50,837,948	58,060,373
											38377N-MK-7	GNR 2010-151 KE AD PAC-114.25% due 11/16/2040	1		
12518*L24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,794,177	30,685,880	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	118,259	270,758	3136A4-3X-5	FNR 2012-38 ZB Z SEQ4% due 04/25/2042	1	27,675,918	30,415,122
12518*L32	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	55,774,052	63,706,440	11/17/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,436,600	6,650,675	38376Y-3N-9	GNR 2010-53 PB PAC-1-115% due 04/20/2040	1	49,337,452	57,055,765
											38377M-N4-4	GNR 2010-149 MB AD PAC-114.5% due 11/16/2040	1		
12518*L40	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,800,036	56,330,292	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	163,099	541,515	38377K-LE-8	GNR 2010-114 NC EXCH PAC-114.5% due 09/20/2040	1	50,636,937	55,788,777
											38374Y-AT-0	GNR 2010-93 LP PAC-1-114.5% due 07/20/2040	1		
											3136A5-HH-2	FNR 2012-31 MN PAC-113.5% due 04/25/2042	1		
12518*L65	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,375,952	28,161,056	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	75,531	270,758	38377K-LE-8	GNR 2010-114 NC EXCH PAC-114.5% due 09/20/2040	1	25,300,421	27,890,298
12518*L57	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	57,232,290	63,328,301	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,420,771	6,650,675	38376L-AH-2	GNR 2010-91 PE PAC-1-114.5% due 07/20/2040	1	50,811,519	56,677,626
											3136AV-R6-8	FNR 2017-24 Z Z SEQ3% due 04/25/2047	1		
12518*L73	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,106,356	28,799,658	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	63,491	270,758	38376P-4G-2	GNR 2009-127 PB PAC-1-115% due 12/20/2039	1	25,042,865	28,528,900
12518*L81	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,959,168	29,764,236	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	56,609	270,758	3136A5-MB-9	FNR 2012-35 DB PAC-113.5% due 04/25/2042	1	25,902,559	29,493,478
12518*L99	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	52,323,052	57,417,111	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	85,734	541,515	3136A8-V9-8	FNR 2012-113 EM PAC-113% due 10/25/2042	1	52,237,318	56,875,596
											3136AF-6F-6	FNR 2013-90 AZ Z SEQ4% due 09/25/2043	1		
12518*M23	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,649,340	32,290,944	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	42,867	270,758	3137B1-KL-5	FHR 4194 ZE Z SEQ4% due 04/15/2043	1	27,606,473	32,020,186
12518*M31	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	56,411,807	63,565,078	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,369,479	6,650,675	3136AV-TV-1	FNR 2017-12 TZ Z SEQ3% due 03/25/2047	1	50,042,328	56,914,403
											3136A7-WY-4	FNR 2012-87 VZ Z SEQ3% due 08/25/2042	1		
12518*M49	CDX.NA.IG31 SR. TRANCHE	1	75,000,000	76,198,420	83,184,634	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	96,316	812,273	3137AV-4E-4	FHR 4121 AZ Z SEQ3% due 10/15/2042	1	76,102,104	82,372,361

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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
											38377R-NH-4	GNR 2010-160 PT EXCH PAC-114% due 12/20/2040	1		
12518*M64	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,049,002	29,162,942	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	29,184	270,758	38376T-DV-1	GNR 2010-2 PZ Z PAC-15% due 01/20/2040	1	25,019,818	28,892,184
12518*M72	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,593,978	57,890,297	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	58,368	541,515	3136AK-6J-7	FNR 2014-65 DZ Z SEQ3.5% due 10/25/2044	1	51,535,610	57,348,782
											3137AR-MM-5	FHR 4068 CE PAC-1-113% due 06/15/2042	1		
12518*M56	CDX.NA.HY31 SR. TRANCHE	1	95,730,770	113,196,194	123,617,212	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	12,803,730	13,301,349	38378E-NB-5	GNR 2012-66 CY EXCH SEQ3.5% due 05/20/2042	1	100,392,464	110,315,863
12518*M80	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,419,374	33,452,438	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	8,449	270,758	38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ5% due 01/20/2040	1	28,410,925	33,181,680
12518*M98	CDX.NA.HY31 SR. TRANCHE	1	71,798,077	80,740,213	87,393,143	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,525,520	9,976,012	38377R-V6-9	GNR 2010-165 PC PAC-1-114% due 12/20/2040	1	71,214,693	77,417,131
12518*N22	CDX.NA.HY31 SR. TRANCHE	1	23,932,692	30,601,381	35,885,083	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,175,173	3,325,337	38376X-S7-9	GNR 2010-51 WZ Z PAC-1-115% due 04/20/2040	1	27,426,208	32,559,746
12518*N30	CDX.NA.HY31 SR. TRANCHE	1	47,865,385	56,280,763	62,145,959	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,408,410	6,650,675	38376E-TZ-8	GNR 2009-110 KA PAC-1-115% due 11/20/2039	1	49,872,353	55,495,284
											38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-114.5% due 07/20/2040	1		
126076BQ2	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	55,533,881	73,800,890	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	648,745	148,546	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	54,885,136	73,652,344
126076BR0	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,895,390	74,779,874	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	645,056	148,546	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1	50,250,334	74,631,328
126076BU3	CDX.NA.IG33 SR. TRANCHE	1	100,000,000	109,443,604	162,891,701	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,183,208	297,091	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1	108,260,396	162,594,610
126076BV1	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,684,092	68,722,589	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	588,229	148,546	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	50,095,863	68,574,043
126076CS7	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,507,635	68,676,652	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	515,835	148,546	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,991,800	68,528,106
126076CT5	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,779,136	82,186,827	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	472,885	148,546	912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1	50,306,251	82,038,281
126076CV0	CDX.NA.IG33 SR. TRANCHE	1	25,000,000	25,207,625	30,677,971	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	206,479	74,273	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	25,001,146	30,603,698
											912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1		
126076CU2	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,840,366	69,326,515	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	421,554	148,546	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	50,418,812	69,177,969
											912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1		
126076CW8	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	51,624,748	57,181,551	10/09/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	439,882	148,546	3136A6-P4-0	FNR 2012-76 DZ Z SEQ4% due 07/25/2042	1	51,184,866	57,033,005
126076DC1	CDX.NA.IG33 SR. TRANCHE	1	100,000,000	101,673,325	138,089,982	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	931,951	297,091	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	100,741,374	137,792,891
126076DD9	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,034,642	67,998,156	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	539,533	148,546	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,495,109	67,849,610
126076DE7	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,928,961	75,901,984	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	526,596	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,402,365	75,753,438
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	100,107,969	156,511,935	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,671,990	297,091	912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1	98,435,979	156,214,844

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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
126076EK2	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	54,422,301	78,514,171	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	836,253	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	53,586,048	78,365,625
126076EL0	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	125,517,074	154,359,591	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,752,384	297,091	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	123,764,690	154,062,500
126076EM8	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	66,764,995	86,667,198	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	839,043	148,546	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	65,925,952	86,518,652
126076EN6	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,930,943	71,983,702	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	760,093	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,170,850	71,835,156
126076EP1	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	120,585,846	160,365,451	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,669,731	297,091	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	118,916,115	160,068,360
126076EQ9	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	105,662,212	141,157,248	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,521,035	297,091	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	104,141,177	140,860,157
126076ER7	CDX.NA.IG33 SR. TRANCHE	1*	65,000,000	71,503,415	98,150,140	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	626,480	193,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	70,876,935	97,957,031
126076ES5	CDX.NA.IG33 SR. TRANCHE	1*	55,000,000	59,157,423	85,059,494	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	519,865	163,400	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	58,637,558	84,896,094
126076ET3	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	59,137,950	77,054,015	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	537,724	148,546	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	58,600,226	76,905,469
126076EU0	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,273,349	70,677,609	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	528,421	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	49,744,928	70,529,063
126076EV8	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,469,007	71,983,702	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	400,911	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,068,096	71,835,156
126076EW6	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,883,944	74,595,890	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	358,970	148,546	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,524,974	74,447,344
126076EX4	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	54,132,722	60,111,130	03/04/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	318,675	148,546	3136A6-P4-0	FNR 2012-76 DZ Z SEQ4% due 07/25/2042	1	53,814,047	59,962,584
126076FA3	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,851,983	68,017,531	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	264,272	148,546	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	50,587,711	67,868,985
126076EZ9	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	53,443,175	63,330,642	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	212,886	148,546	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC3.942% due 11/01/2047	1	53,230,289	63,182,096
126076FE5	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	53,215,630	61,657,929	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	91,410	148,546	00206R-GL-0	AT&T INC SR UNSEC4.1% due 02/15/2028	1	53,124,220	61,509,383
126076FD7	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	106,449,304	147,601,779	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	407,085	297,091	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	106,042,219	147,304,688
126076EY2	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	59,368,648	64,098,613	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	9,368,648	7,930,304	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC3.593% due 07/21/2028	1	50,000,000	56,168,309
126076FB1	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	59,357,192	53,890,304	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	9,357,192	7,930,304	00775V-10-4	AEGON FUNDING CORP II NEW MONEYPreferred Stock	1	50,000,000	45,960,000
126076FC9	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	59,256,371	62,259,052	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	9,256,371	7,930,304	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC3.574% due 11/07/2028	1	50,000,000	54,328,748
126076FG0	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,442,352	69,298,078	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(491,644)	148,546	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	50,933,996	69,149,532
126076FF2	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	58,895,153	63,779,762	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,958,306	7,930,304	49327M-2K-9	KEY BANK NA SR UNSEC3.3% due 06/01/2025	1	49,936,847	55,849,458
126076FH8	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	58,845,357	60,198,155	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,976,679	7,930,304	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT4% due 01/15/2025	1	49,868,678	52,267,851
126076FJ4	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	58,573,035	69,756,450	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,976,679	7,930,304	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC3.9% due 09/01/2042	1	49,596,356	61,826,146

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
126076FL9	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	58,105,837	64,936,397	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,210,043	7,930,304	855244-AT-6	STARBUCKS CORP SR UNSEC3.55% due 08/15/2029	1	49,895,794	57,006,093
126076FK1	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	48,464,045	54,661,283	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(1,460,950)	148,546	91913Y-AS-9	VALERO ENERGY CORP SR UNSEC3.65% due 03/15/2025	1	49,924,995	54,512,737
126076FM7	CDX.NA.HY33 SR. TRANCHE	1*	49,354,808	54,129,232	71,964,208	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,647,003	7,936,864	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,482,229	64,027,344
91283#AD5	10yr U.S. Treasury Note	1	10,000,000	10,066,533	10,257,480	07/15/2016	07/15/2026	CREDIT DEFAULT SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(373,027)	912828-S5-0	TSY INFL IX N/B United States Treasury In .1250.125% due 07/15/2026	1	10,066,533	10,630,507
9999999999 - Totals				9,981,665,277	12,192,836,317	XXX	XXX	XXX	399,406,458	403,770,457	XXX	XXX	XXX	9,582,258,819	11,789,065,860

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	185	9,463,817,759	193	10,093,387,614					185	9,463,817,759
2. Add: Opened or Acquired Transactions	28	1,953,151,252							28	1,953,151,252
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	6,423,696	XXX	(111,722,343)	XXX		XXX		XXX	(105,298,647)
4. Less: Closed or Disposed of Transactions	20	1,330,005,093							20	1,330,005,093
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	193	10,093,387,614	193	9,981,665,271					193	9,981,665,271

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	1,173,964,128	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,173,964,128
4.	Part D, Section 1, Column 5	1,271,197,599	
5.	Part D, Section 1, Column 6	(97,181,680)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(51,791)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,277,106,325	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,277,106,325
10.	Part D, Section 1, Column 8	1,381,797,561	
11.	Part D, Section 1, Column 9	(104,691,256)	
12	Total (Line 9 minus Line 10 minus Line 11)		20

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,235,795,533	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	9,235,795,532	
16.	Total (Line 13 plus Line 14 minus Line 15)		1

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		480,413,504
2.	Cost of cash equivalents acquired	5,724,498,989	24,675,653,015
3.	Accrual of discount	510,025	5,180,116
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(9,410,234)	8,253
6.	Deduct consideration received on disposals	5,706,470,246	25,161,254,888
7.	Deduct amortization of premium	628,712	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,499,822	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,499,822	

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
One Brickell Square	Miami	FL	08/28/2002	Various				819,346
Cobia Distribution Center	Miami	FL	02/06/2013	Various				1,026,262
Empire Landing	Burbank	CA	04/30/2013	Various				11,913
Cyan PDX	Portland	OR	05/21/2013	Various				236,385
Cactus Distribution Center I	Phoenix	AZ	10/04/2019	Various				509,294
Cactus Distribution Center II	Phoenix	AZ	10/04/2019	Various				800,853
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				140,359
Bridge Pointe	Woodridge	IL	10/04/2019	Various				75,566
Landover DC	Landover	MD	10/04/2019	Various				44,919
Park 55	Bolingbrook	IL	10/04/2019	Various				15,800
Park 355	Woodridge	IL	10/04/2019	Various				78,077
Park 88	Aurora	IL	10/04/2019	Various				32,945
Centerpointe	Moreno Valley	CA	10/04/2019	Various				171,428
Sterling DC	Ontario	CA	10/04/2019	Various				481,921
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				17,699
Van Dorens West - Kent Valley IP	Renton	WA	12/30/2002	Various				75,424
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				85,715
Franklin 299	Redwood City	CA	06/03/2016	Various				94,759
600-650 College Road	Princeton	NJ	11/03/2016	Various				44,302
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				101,213
Yorktown Trinity Groves	Dallas	TX	07/25/2018	Various				74,597
Oak View Mall	Omaha	NE	11/01/2018	Various				32,235
730 Third Avenue	New York	NY	01/01/1973	Various				12,107,471
North Plainfield (USCIF)	Plainfield	IN	10/04/2019	Various				(97,317)
SLC DC South	Salt Lake City	UT	10/04/2019	Various				(18,844)
Redlands Industrial Center	Redlands	CA	10/04/2019	Various				(366,457)
OHare Logistics Center IV Corporate	Elk Grove Village	IL	05/08/2020	Various	5,646,449			779,878
0199999. Acquired by Purchase					5,646,449			17,375,743
Beckwith Farms Corporate	Mount Juliet	TN	10/04/2019	TIAA	108,864,008			(710,989)
0299999. Acquired by Internal Transfer					108,864,008			(710,989)
0399999 - Totals					114,510,457			16,664,754

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0803404 (GBP 70,080,900)	HACKBRIDGE	GBR		04/24/2020	3.150	86,661,926		52,043,871
0854600 (GBP 43,250,000)	LONDON	GBR		02/20/2018	3.080		53,364,097	543,699,368
0855500 (GBP 1,902,758)	LONDON	GBR		03/14/2018	4.845		2,479,293	128,595,484
0887602 (GBP 7,698,414)	LEICESTERSHIRE	GBR		10/04/2019	3.650		9,373,564	96,747,530
0909000	LINDEN	NJ		05/21/2020	3.740	139,000,000		239,600,000
0909101	EL SEGUNDO	CA		12/23/2019	2.438		2,019,211	
0911600	IRVINE	CA		04/09/2020	3.350	178,800,000		303,600,000
0915400	BURLINGAME	CA		04/30/2020	3.350	70,000,000		108,000,000
0915900	ATLANTA	GA		05/29/2020	3.350	48,500,000		100,000,000
0919200	SAN JOSE	CA		06/25/2020	3.300	59,300,000		95,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						582,261,926	67,236,165	1,667,786,253
0848301	NEW YORK	NY		12/13/2017	6.361		1,897,739	174,800,000
0699999. Mortgages in good standing - Mezzanine Loans							1,897,739	174,800,000
0899999. Total Mortgages in good standing						582,261,926	69,133,904	1,842,586,253
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						582,261,926	69,133,904	1,842,586,253

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0675400	SAN ANTONIO	TX		09/21/2010	04/28/2020	21,941,101							21,751,556	21,799,268			
0718400	Atlanta	GA		09/16/2015	05/29/2020	47,467,144							47,057,208	47,221,940			
0845700	Carlstadt	NJ		11/20/2017	05/21/2020	38,000,000							38,000,000	38,000,000			
0856400	Linden	NJ		05/18/2018	05/21/2020	41,000,000							41,000,000	41,000,000			
EB1144000174	ARDSLEY	NY		12/18/2015	06/01/2020	507,051		(3,870)			(3,870)		498,449	500,351			
EB1171010092	SEATTLE	WA		10/09/2015	05/01/2020	602,095		4,980			4,980		602,217	603,437			
EB1171010935	ISSAQUAH	WA		10/09/2015	02/01/2020	468,408		3,883			3,883		467,538	469,448			
EB1221062977	PONTE VEDRA	FL		06/24/2016	01/01/2020	479,338		119			119		475,993	475,993			
EB1221064451	PONTE VEDRA BEACH	FL		11/20/2015	06/01/2020	417,259		(1,665)			(1,665)		408,147	411,140			
EB1221066796	PONTE VEDRA BEACH	FL		06/24/2016	01/01/2020	416,597		334			334		410,497	412,258			
EB1222515740	SPARKS	MD		12/18/2015	06/01/2020	446,306		(1,174)			(1,174)		440,782	442,531			
EB1222530971	KNOXVILLE	TN		12/18/2015	01/01/2020	773,689		(1,706)			(1,706)		763,288	767,656			
EB1222541085	SCOTTSDALE	AZ		08/19/2016	06/01/2020	559,844		(2,296)			(2,296)		552,357	554,443			
EB1259001343	EDWARDS	CO		07/17/2015	06/01/2020	849,477		(822)			(822)		840,305	843,661			
EB1259001927	CASTLE ROCK	CO		12/18/2015	05/01/2020	575,122		(4,437)			(4,437)		566,443	567,509			
EB1341001906	HUNTINGTON BEACH	CA		03/24/2016	06/01/2020	488,631		(7,847)			(7,847)		476,318	478,114			
EB1351004460	NEW YORK	NY		12/18/2015	03/01/2020	414,861		(917)			(917)		410,831	411,613			
EB1353004988	BOONTON TOWNSHIP	NJ		08/07/2015	01/01/2020	390,465		(3,989)			(3,989)		367,680	367,680			
EB1354014367	MOUNT KISCO	NY		08/19/2016	02/01/2020	880,166		(3,603)			(3,603)		868,442	870,077			
EB1382002284	MURRIETA	CA		07/30/2015	01/01/2020	563,653		(1,669)			(1,669)		558,592	558,592			
EB1382002734	ANAHEIM	CA		11/20/2015	06/01/2020	422,746		(1,799)			(1,799)		416,019	418,494			
EB1382002755	SAN DIEGO	CA		07/17/2015	01/01/2020	686,465		927			927		678,074	679,949			
EB1400002575	SCOTTSDALE	AZ		09/25/2015	01/01/2020	317,829		2,039			2,039		297,534	311,810			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1400003354	SCOTTSDALE	AZ		08/19/2016	05/01/2020	392,545		(1,610)			(1,610)		388,028	388,758			
EB1400003664	SCOTTSDALE	AZ		08/19/2016	01/01/2020	477,883		(1,942)			(1,942)		471,582	472,707			
EB1540092451	BROOKLYN	NY		03/24/2016	02/01/2020	412,386		(10,569)			(10,569)		398,177	399,641			
EB1540092809	DENVER	CO		03/24/2016	01/01/2020	1,145,811		(30,969)			(30,969)		1,104,694	1,107,245			
EB1540092866	PONTE VEDRA	FL		12/18/2015	01/01/2020	420,375		(5,506)			(5,506)		411,902	411,902			
EB1540093009	RIDGEFIELD	CT		09/25/2015	01/01/2020	1,024,969		(9,847)			(9,847)		1,003,366	1,008,092			
EB1540093058	MARVIN	NC		12/18/2015	06/01/2020	512,078		(4,183)			(4,183)		503,200	505,087			
EB1540093138	ODESSA	FL		08/07/2015	05/01/2020	548,872		(6,918)			(6,918)		538,161	539,115			
EB1540093352	LARGO	FL		10/09/2015	04/01/2020	515,450		(6,596)			(6,596)		505,812	505,812			
EB1540093541	MARS	PA		12/18/2015	02/01/2020	528,226		(6,944)			(6,944)		497,343	498,366			
EB1540093569	BATAVIA	IL		06/24/2016	02/01/2020	422,064		(3,762)			(3,762)		412,867	413,859			
EB1540094228	HAYMARKET	VA		08/17/2016	02/01/2020	475,963		(4,676)			(4,676)		469,347	469,347			
EB1540094376	ALEXANDRIA	VA		08/19/2016	06/01/2020	733,612		(6,527)			(6,527)		721,780	723,113			
EB1540094418	DENVER	CO		08/19/2016	01/01/2020	342,546		(2,110)			(2,110)		331,876	335,316			
EB1540094432	WILLIAMSBURG	VA		08/17/2016	05/01/2020	560,780		(12,209)			(12,209)		544,811	545,756			
EB1541037686	BRENTWOOD	TN		12/18/2015	03/01/2020	530,572		(7,002)			(7,002)		518,720	520,671			
EB1541037694	LOS ALAMOS	NM		12/18/2015	01/01/2020	213,202		(2,136)			(2,136)		198,340	201,540			
EB1541037762	CHICAGO	IL		12/18/2015	04/01/2020	458,912		(3,645)			(3,645)		451,777	452,654			
EB1541039156	NAPERVILLE	IL		10/09/2015	01/01/2020	1,258,989		(4,465)			(4,465)		1,240,733	1,248,570		2,893	2,893
EB1541039388	WILMETTE	IL		08/07/2015	03/01/2020	1,326,650		(3,241)			(3,241)		1,310,804	1,315,871			
EB1541039409	WESTERN SPRINGS	IL		08/07/2015	04/01/2020	447,795		(1,091)			(1,091)		443,214	444,091			
EB1541039463	MOUND	MN		08/07/2015	02/01/2020	587,260		(1,434)			(1,434)		582,514	582,514			
EB1541039473	SAN JOSE	CA		10/12/2016	02/01/2020	691,506		(19,193)			(19,193)		667,208	668,400			
EB1541039478	NASHVILLE	TN		10/09/2015	01/01/2020	549,859		(4,680)			(4,680)		539,658	541,827			
EB1541040513	COLLEYVILLE	TX		08/17/2016	01/01/2020	678,170		(3,275)			(3,275)		669,666	670,979			
EB1541040516	SEATTLE	WA		08/17/2016	05/01/2020	642,585		(8,716)			(8,716)		630,406	630,406			
EB1541040700	NASHVILLE	TN		12/16/2016	05/01/2020	858,822		(17,859)			(17,859)		833,580	836,548			
EB1541040810	BRECKENRIDGE	CO		12/16/2016	06/01/2020	581,591		(15,846)			(15,846)		560,896	562,846			
EB1541040831	OAK BROOK	IL		12/16/2016	06/01/2020	797,571		(9,959)			(9,959)		780,423	783,312			
EB1541040854	CARDIFF BY THE SEA	CA		12/16/2016	01/01/2020	606,365		(7,537)			(7,537)		593,167	595,434			
EB1564001009	DENVER	CO		08/17/2016	04/01/2020	460,914		(6,247)			(6,247)		451,383	452,208			
EB1596050959	COSTA MESA	CA		10/09/2015	04/01/2020	708,960		(6,310)			(6,310)		698,663	698,663			
EB1596051318	LOS ANGELES	CA		11/20/2015	01/01/2020	754,221		(7,235)			(7,235)		704,381	707,596			
EB1596051469	SOUTHLAKE	TX		08/07/2015	01/01/2020	554,874		1,524			1,524		504,710	507,212			
EB1596051852	DENVER	CO		12/18/2015	05/01/2020	563,185		(7,425)			(7,425)		551,861	552,841			
EB1596053005	CORONA	CA		06/24/2016	05/01/2020	645,320		(10,937)			(10,937)		629,966	631,077			
EB1596053398	RANCHO PALOS VERDES	CA		08/17/2016	05/01/2020	1,127,199		(10,939)			(10,939)		1,107,958	1,110,043			
EB1596053408	VALENCIA	CA		08/17/2016	04/01/2020	935,315		(12,663)			(12,663)		915,726	917,466			
EB1596053414	WESTMINSTER	CO		08/19/2016	05/01/2020	533,302		(4,745)			(4,745)		524,720	525,684			
EB1596053616	PASADENA	CA		12/16/2016	05/01/2020	676,626		(5,075)			(5,075)		666,564	666,564			
EB1596053799	LA HABRA HEIGHTS	CA		12/16/2016	01/01/2020	651,957		(12,107)			(12,107)		633,472	636,036			
EB1596053805	JURUPA VALLEY	CA		12/16/2016	05/01/2020	426,981		(7,575)			(7,575)		415,634	417,150			
EB1596053871	SANTA BARBARA	CA		12/16/2016	01/01/2020	1,788,664		(37,248)			(37,248)		1,739,170	1,742,247			
EB1596054049	PALM SPRINGS	CA		12/16/2016	01/01/2020	465,628		(7,593)			(7,593)		451,574	456,040			
EB1771000521	HUNTINGTON BEACH	CA		09/18/2015	02/01/2020	591,553		(4,843)			(4,843)		566,449	571,734			
EB1784001354	SANTA CLARA	CA		07/30/2015	05/01/2020	585,194		(1,475)			(1,475)		579,099	580,260			
EB1784001757	NOVATO	CA		03/24/2016	06/01/2020	563,943		(6,372)			(6,372)		552,191	554,354			
EB1784002334	REDWOOD CITY	CA		07/17/2015	05/01/2020	727,044		(4,670)			(4,670)		716,800	718,200			
EB1784002927	SANTA ROSA	CA		03/24/2016	06/01/2020	459,700		(3,281)			(3,281)		451,226	453,835			
EB1784004088	NOVATO	CA		12/16/2016	01/01/2020	998,321		(2,531)			(2,531)		988,202	990,108			
EB1784004293	EL CERRITO	CA		12/16/2016	06/01/2020	626,552		(3,115)			(3,115)		616,659	620,064			
EB1786002673	SANTA CLARA	CA		07/17/2015	01/01/2020	592,122		(3,573)			(3,573)		581,194	584,002			
EB1787002756	SAN RAMON	CA		11/20/2015	01/01/2020	524,562		839			839		521,410	521,410			
EB1787003868	DUBLIN	CA		12/16/2016	01/01/2020	708,455		(3,174)			(3,174)		697,114	699,876			
EB1789003567	REDWOOD CITY	CA		03/24/2016	06/01/2020	624,742		(1,241)			(1,241)		616,129	619,833			
EB1789003669	SAN RAMON	CA		07/17/2015	04/01/2020	628,978		(608)			(608)		623,457	624,691			
EB1789004502	SAN CARLOS	CA		10/12/2016	01/01/2020	1,076,845		(8,876)			(8,876)		1,060,041	1,062,032			
EB1790002648	WASHINGTON	DC		06/24/2016	05/01/2020	715,858		(3,129)			(3,129)		707,449	708,776			
EB1794003540	WASHINGTON	DC		12/18/2015	01/01/2020	733,690		2,924			2,924		726,575	730,609			
EB1795001327	MENDHAM	NJ		12/18/2015	05/01/2020	429,328		(3,277)			(3,277)		423,655	423,655			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion		Capitalized Deferred Interest and Other							
FR125689609	LARCHMONT	NY		09/09/2016	06/01/2020	893,042		4,154			4,154		888,623	892,067			
FR125692959	LAFAYETTE	CA		09/09/2016	05/01/2020	929,940		2,931			2,931		925,718	927,514			
FR125695861	CORTE MADERA	CA		09/23/2016	06/01/2020	1,047,622		3,779			3,779		1,041,356	1,045,391			
FR125696794	SAN FRANCISCO	CA		10/07/2016	05/01/2020	879,860		3,317			3,317		876,436	878,128			
FR125696927	MOUNTAIN VIEW	CA		10/07/2016	05/01/2020	834,884		3,149			3,149		831,666	833,265			
FR125699020	GARDEN CITY	NY		09/23/2016	05/01/2020	699,572		2,690			2,690		696,927	698,267			
FR125701107	LOS ANGELES	CA		10/07/2016	06/01/2020	911,558		3,857			3,857		906,710	910,207			
FR125712625	MILL VALLEY	CA		10/21/2016	04/01/2020	859,875		4,886			4,886		855,219	855,219			
FR125722392	NAPA	CA		11/04/2016	02/01/2020	968,002		1,239			1,239		956,913	958,821			
FR125768619	LA CANADA FLINT	CA		12/02/2016	05/01/2020	887,862		3,813			3,813		884,986	886,666			
FR125835566	LOS ANGELES	CA		06/08/2017	06/01/2020	853,910		3,136			3,136		834,037	843,285			
PH7118932958	MORGAN HILL	CA		08/28/2014	01/01/2020	532,094		(5,623)			(5,623)		505,383	517,177			
PH7119108947	MAPLETON	UT		01/16/2015	01/01/2020	549,478		(6,271)			(6,271)		536,595	539,835			
PH7119123763	SAN JOSE	CA		05/22/2015	05/01/2020	561,239		(2,794)			(2,794)		552,846	555,097			
PH7130350924	NATICK	MA		08/01/2014	05/01/2020	485,328		(1,952)			(1,952)		478,767	480,620			
PH7131164449	WESTFIELD	NJ		07/24/2015	05/01/2020	657,595		194			194		651,368	653,948			
PH7131590437	MARVIN	NC		09/12/2014	04/01/2020	497,651		(707)			(707)		490,860	494,017			
PH7131984614	WESTBOROUGH	MA		10/24/2014	02/01/2020	507,109		(941)			(941)		500,934	503,018			
PH7132525655	MADISON	NJ		05/22/2015	05/01/2020	596,675		(1,012)			(1,012)		589,860	592,192			
PH7132658050	WEXFORD	PA		01/16/2015	01/01/2020	415,232		(1,878)			(1,878)		408,960	408,960			
PH7132697819	GILBERT	AZ		01/16/2015	06/01/2020	425,854		(654)			(654)		420,146	422,685			
PH7132935227	CAMAS	WA		03/27/2015	05/01/2020	435,190		(2,725)			(2,725)		428,319	429,986			
PH7133070008	DALLAS	TX		03/27/2015	06/01/2020	438,253		(1,348)			(1,348)		431,870	434,400			
PH7133201017	CORONA	CA		09/18/2015	04/01/2020	547,915		3,812			3,812		548,627	548,627			
PH7133232087	BRYN MAWR	PA		06/19/2015	01/01/2020	259,741		35			35		247,937	247,937			
PH7133300991	NICEVILLE	FL		07/24/2015	05/01/2020	432,712		2,088			2,088		430,488	432,221			
PH7133513825	LOS ALAMITOS	CA		10/29/2015	06/01/2020	642,918		(1,124)			(1,124)		634,663	638,246			
PH7133784905	FORT WORTH	TX		06/19/2015	05/01/2020	381,708		671			671		377,784	379,631			
PH7133904875	BELMONT	MA		09/18/2015	06/01/2020	601,061		(2,805)			(2,805)		591,454	594,872			
PH7134062590	FAIRFIELD	CA		08/21/2015	05/01/2020	549,506		(2,534)			(2,534)		541,801	543,879			
PH7134462972	FEDERAL WAY	WA		09/18/2015	02/01/2020	528,494		(826)			(826)		518,519	523,367			
PH7134844278	HALF MOON BAY	CA		01/28/2016	01/01/2020	444,216		(4,898)			(4,898)		414,192	416,896			
PH7136104622	TUCSON	AZ		02/12/2016	01/01/2020	553,666		(1,110)			(1,110)		546,978	549,130			
PH7136885105	MOORESTOWN	NJ		04/08/2016	02/01/2020	466,974		1,495			1,495		464,003	465,797			
0199999. Mortgages closed by repayment						219,568,425		(422,892)			(422,892)		217,666,699	218,131,377		2,893	2,893
0331002	SHELTON	CT		12/22/2005		20,587,463							724,841	724,841			
0374201	SANTA ANA	CA		07/01/2003		4,490,937							95,075	95,075			
0374401	SANTA ANA	CA		07/01/2003		5,501,398							116,467	116,467			
0416002	BOSTON	MA		07/23/2014		39,703,378							212,331	212,331			
0433901	ST PETERSBURG	FL		12/13/2002		2,308,707							180,257	180,257			
0433902	ST PETERSBURG	FL		12/13/2002		8,773,085							684,976	684,976			
0433903	ST PETERSBURG	FL		01/30/2004		6,426,070							501,749	501,749			
0450203	CORALVILLE	IA		08/03/2012		97,083,766							544,125	544,125			
0463803	ARLINGTON	TX		08/03/2012		234,500,754							1,045,182	1,045,182			
0473203	FRIENDSWOOD	TX		08/03/2012		234,370,910							1,052,671	1,052,671			
0499002	LEXINGTON	KY		04/26/2011		73,428,466							471,313	471,313			
0524201	SACRAMENTO	CA		01/28/2011		25,611,267							536,222	536,222			
0534705	PALMYRA	PA		10/15/2013		50,660,963							156,442	156,442			
0534706	DALLAS	TX		10/15/2013		38,124,521							117,729	117,729			
0545702	SAN DIEGO	CA		02/11/2013		72,618,022							420,544	420,544			
0548901	Atlanta	GA		05/03/2013		68,107,688							419,265	419,265			
0552604	RICHMOND	VA		08/30/2013		92,652,203							456,205	456,205			
0552701	NEW YORK	NY		09/13/2013		46,251,082							166,009	166,009			
0553801	COLUMBUS	OH		02/11/2013		225,000,000							330,003	330,003			
0556101	Bethesda	MD		12/23/2011		28,183,848							170,503	170,503			
0582812	DFW Airport	TX		06/03/2014		55,685,297							278,339	278,339			
0582813	Southaven	MS		06/03/2014		17,807,295							89,009	89,009			
0582814	San Bernardino	CA		06/03/2014		49,085,962							245,353	245,353			
0582815	San Bernardino	CA		06/03/2014		44,859,114							224,226	224,226			
0584501	Seattle	WA		12/29/2011		71,166,650							398,096	398,096			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0584502	Seattle	WA		12/29/2011		36,928,378							264,402	264,402			
0587001	SEATTLE	WA		03/30/2011		36,888,742							161,875	161,875			
0598900	SCOTTSDALE	AZ		07/20/2005		1,353,565							560,366	560,366			
0606801	Willow Grove	PA		09/21/2015		78,222,249							446,812	446,812			
0611500	LAS VEGAS	NV		09/27/2005		7,531,583							280,914	280,914			
0613100	LAS VEGAS	NV		12/20/2006		9,268,801							270,473	270,473			
0624600	CHICAGO	IL		01/03/2006		94,503,073							406,689	406,689			
0626400	LANSDOWNE	VA		05/30/2007		30,718,968							263,693	263,693			
0627000	WASHINGTON	DC		04/27/2006		111,078,777							778,137	778,137			
0635601	SAN ANTONIO	TX		09/05/2007		8,168,390							179,649	179,649			
0638900	LAUREL	MD		11/30/2007		42,525,248							221,855	221,855			
0642800	HOUSTON	TX		09/27/2007		34,767,694							257,730	257,730			
0642801	HOUSTON	TX		07/28/2016		2,333,099							17,295	17,295			
0663700	NEW YORK	NY		04/01/2008		29,568,261							460,196	460,196			
0677101	San Diego	CA		08/27/2013		89,121,350							512,664	512,664			
0677102	San Diego	CA		12/20/2017		29,002,934							137,493	137,493			
0680500	DALLAS	TX		12/23/2010		23,032,258							130,504	130,504			
0682700	Atlanta	GA		04/02/2012		37,633,113							223,127	223,127			
0683100	NORFOLK	VA		05/06/2011		51,349,827							323,442	323,442			
0686400	Annapolis	MD		12/30/2011		21,118,213							146,634	146,634			
0686700	Dallas	TX		11/07/2011		38,670,524							153,905	153,905			
0687100	New York	NY		12/05/2011		201,634,068							1,207,341	1,207,341			
0688000	Charlotte	NC		12/29/2011		70,308,038							431,972	431,972			
0688600	Ventura	CA		03/30/2012		118,324,029							832,921	832,921			
0689300	Durham	NC		04/06/2012		116,707,260							681,472	681,472			
0689700	Philadelphia	PA		09/27/2012		23,572,155							223,527	223,527			
0689800	HOUSTON	TX		09/28/2012		80,665,652							787,267	787,267			
0690400	POTOMAC	MD		09/14/2012		18,881,310							95,897	95,897			
0691200	CHERRY HILL	NJ		08/15/2012		134,376,539							545,970	545,970			
0691300	HOUSTON	TX		02/21/2013		70,096,260							578,873	578,873			
0691700	Los Angeles	CA		08/22/2012		39,496,303							240,617	240,617			
0693900	Dallas	TX		12/21/2012		33,377,483							229,251	229,251			
0694300	NEW YORK	NY		03/06/2013		50,311,151							135,761	135,761			
0694400	FAIRFAX	VA		02/28/2013		78,594,830							477,419	477,419			
0695000	FORT WORTH	TX		04/08/2013		55,000,000							81,386	81,386			
0696400	NEW YORK	NY		07/31/2013		82,730,784							464,405	464,405			
0696500	NEW YORK	NY		07/31/2013		73,538,475							412,804	412,804			
0696900	Los Angeles	CA		06/27/2013		121,570,775							628,379	628,379			
0697600	New York	NY		08/01/2013		19,385,198							119,834	119,834			
0698800	McLean	VA		08/30/2013		249,119,283							1,048,250	1,048,250			
0698900	RICHMOND	TX		11/04/2013		18,869,562							83,934	83,934			
0699300	DENVER	CO		10/30/2013		72,829,156							436,747	436,747			
0699500	Houston	TX		09/06/2013		111,270,048							684,780	684,780			
0699800	BLOOMFIELD	CT		01/13/2014		32,597,432							125,648	125,648			
0700300	ANDOVER	MA		12/20/2013		35,233,819							176,078	176,078			
0700400	HAPEVILLE	GA		12/06/2013		55,031,644							416,501	416,501			
0700700	BROOKLYN	NY		11/14/2013		33,666,775							68,252	68,252			
0700800	BROOMFIELD	CO		11/08/2013		112,466,944							1,019,236	1,019,236			
0701500	PHILADELPHIA	PA		12/06/2013		46,783,929							229,223	229,223			
0702500	WARWICK	RI		01/13/2014		21,731,622							83,765	83,765			
0702900	Glendale	CA		07/30/2014		41,659,518							156,811	156,811			
0703600	New York	NY		03/12/2014		68,367,296							264,387	264,387			
0703700	MCLEAN	VA		04/29/2014		95,695,688							533,589	533,589			
0703900	Glenview	IL		07/01/2014		40,077,122							129,748	129,748			
0704400	Portland	OR		07/07/2014		36,895,564							138,830	138,830			
0704700	STAMFORD	CT		06/19/2014		79,509,110							303,106	303,106			
0704800	Houston	TX		05/30/2014		247,179,078							1,424,064	1,424,064			
0706100	BOLTON	GBR		07/10/2014		136,220,642							878,871	878,871			
0706800	Boston	MA		08/20/2014		171,328,129							786,692	786,692			
0708400	Manteca	CA		08/19/2014		4,824,858							23,149	23,149			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0708401	San Juan Capistrano	CA		08/19/2014		1,658,785							9,775	9,775			
0708402	Los Angeles	CA		08/19/2014		1,980,586							12,362	12,362			
0708403	Los Angeles	CA		08/19/2014		1,323,530							8,493	8,493			
0708404	San Diego	CA		08/19/2014		888,200							6,946	6,946			
0708405	Healsburg	CA		08/19/2014		411,671							13,152	13,152			
0708406	Sanger	CA		10/16/2014		448,441							4,246	4,246			
0708407	Van Nuys	CA		10/16/2014		4,601,250							21,617	21,617			
0708408	Gainesville	GA		09/29/2015		2,151,312							9,295	9,295			
0708800	Austin	TX		10/14/2014		79,986,714							436,484	436,484			
0711100	BEL AIR	MD		12/05/2014		47,467,984							237,774	237,774			
0712200	Weehawken	NJ		02/27/2015		210,000,000							910,745	910,745			
0713000	Alexandria	VA		02/17/2015		33,701,922							164,763	164,763			
0713700	New York	NY		02/05/2015		54,846,930							230,925	230,925			
0714201	Charlotte	NC		07/10/2017		82,531,262							410,852	410,852			
0715100	Austin	TX		06/09/2015		19,971,155							94,317	94,317			
0715200	KEARNY	NJ		10/21/2015		41,527,170							232,387	232,387			
0716400	Walnut Creek	CA		08/26/2015		97,779,969							461,958	461,958			
0716600	Frisco	TX		08/10/2015		44,798,884							204,998	204,998			
0717800	Mandan	ND		10/08/2015		1,021,744							7,493	7,493			
0717900	Austin	TX		08/11/2015		29,967,128							135,484	135,484			
0718200	Orlando	FL		09/16/2015		42,603,273							199,635	199,635			
0719600	BOSTON	MA		11/17/2015		324,200,000							1,457,768	1,457,768			
0719700	CAMBRIDGE	GBR		12/11/2015		65,462,727							596,093	596,093			
0720000	PORTLAND	OR		10/29/2015		183,052,297							569,809	569,809			
0721300	THE COLONY	TX		03/15/2016		64,500,000							185,514	185,514			
0721700	Durham	NC		03/30/2016		39,500,000							119,172	119,172			
0721800	FRISCO	TX		03/11/2016		38,874,791							183,053	183,053			
0722400	Kansas City	MO		03/28/2016		316,169,031							982,577	982,577			
0722500	Alpharetta	GA		05/20/2016		49,223,563							233,547	233,547			
0802500	Falls Church	VA		11/10/2016		89,865,638							409,509	409,509			
0803100	AUSTIN	TX		09/07/2016		33,645,467							188,752	188,752			
0803200	Pottstown	PA		11/02/2016		58,286,196							289,528	289,528			
0833600	Harrisburg	PA		12/29/2016		48,567,068							220,905	220,905			
0833800	ATLANTA	GA		12/20/2016		44,148,459							216,239	216,239			
0838500	Frederick	MD		05/11/2017		117,916,168							554,741	554,741			
0850500	Charlotte	NC		12/22/2017		44,000,000							198,942	198,942			
0853300	Novi	MI		03/14/2018		97,437,055							381,871	381,871			
0856300	Hackensack	NJ		05/22/2018		41,852,640							199,984	199,984			
0863400	Kirkland	WA		08/01/2018		48,846,265							225,814	225,814			
0890300	Ontario	CA		09/30/2019		119,000,000							3,273,436	3,273,436			
A881619	NORMAN	OK		04/18/1997		58,005							1,904	1,904			
EB1027549259	CHARLOTTE	NC		12/16/2016		481,567							2,617	2,617			
EB1028548196	VENTURA	CA		12/16/2016		593,123							3,280	3,280			
EB1028600849	SIMI VALLEY	CA		10/07/2016		518,280							4,295	4,295			
EB1028601459	MOORPARK	CA		12/16/2016		601,071							3,282	3,282			
EB1104004375	DALLAS	TX		12/18/2015		507,338							3,801	3,801			
EB1104004417	FORT WORTH	TX		12/18/2015		398,142							2,334	2,334			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		612,920							2,526	2,526			
EB1143010864	WARREN	NJ		07/17/2015		582,610							3,465	3,465			
EB1143010869	ROSELAND	NJ		08/07/2015		435,131							2,633	2,633			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		431,204							2,400	2,400			
EB1143013484	WYCKOFF	NJ		12/16/2016		602,093							1,205	1,205			
EB1143014124	ALEXANDRIA	VA		08/19/2016		406,751							2,277	2,277			
EB1143015254	CHATHAM	NJ		12/16/2016		675,836							4,040	4,040			
EB1143015364	GREENWICH	CT		12/16/2016		643,513							3,576	3,576			
EB1144000074	NEW YORK	NY		10/09/2015		703,853							4,292	4,292			
EB1144000089	NEW YORK	NY		08/07/2015		992,431							5,972	5,972			
EB1144000105	NEW YORK	NY		08/07/2015		724,494							4,384	4,384			
EB1144000106	NEW YORK	NY		06/24/2016		283,147							3,240	3,240			
EB1144000136	BROOKLYN	NY		11/20/2015		385,988							2,260	2,260			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1144000183	NEW YORK	NY		12/18/2015		491,357							2,777	2,777			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		581,841							3,434	3,434			
EB1144000257	NEW YORK	NY		12/18/2015		760,837							19,433	19,433			
EB1144000275	WASHINGTON	DC		12/18/2015		650,130							3,626	3,626			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		449,629							2,593	2,593			
EB1144000357	NEW YORK	NY		06/24/2016		494,792							2,840	2,840			
EB1144000396	HAMPTON BAYS	NY		06/24/2016		394,071							2,140	2,140			
EB1144000435	NEW YORK	NY		06/24/2016		484,191							2,700	2,700			
EB1170011354	MARINA DEL REY	CA		08/07/2015		585,612							2,062	2,062			
EB1170012747	SEATTLE	WA		06/24/2016		456,623							2,640	2,640			
EB1170015086	VANCOUVER	WA		12/16/2016		330,072							26,155	26,155			
EB1171010255	CARMEL VALLEY	CA		11/20/2015		414,282							2,765	2,765			
EB1171010551	BELLEVUE	WA		10/09/2015		556,360							3,295	3,295			
EB1171010825	SNOQUALMIE	WA		07/17/2015		442,317							2,773	2,773			
EB1171010943	SEATTLE	WA		07/17/2015		780,394							4,718	4,718			
EB1171011107	SNOQUALMIE	WA		10/09/2015		410,235							2,322	2,322			
EB1171011283	BELLEVUE	WA		12/18/2015		376,850							2,272	2,272			
EB1171011491	BOTHELL	WA		12/18/2015		403,354							2,447	2,447			
EB1171012158	BOTHELL	WA		12/18/2015		402,925							2,361	2,361			
EB1171012415	BOTHELL	WA		12/18/2015		333,798							5,829	5,829			
EB1171012482	BELLEVUE	WA		12/18/2015		523,189							2,969	2,969			
EB1171012494	SNOQUALMIE	WA		12/18/2015		417,852							2,684	2,684			
EB1171012511	SNOHOMISH	WA		12/18/2015		587,303							1,079	1,079			
EB1171013196	SEATTLE	WA		06/24/2016		617,126							3,459	3,459			
EB1171013474	SEATTLE	WA		03/24/2016		566,980							2,943	2,943			
EB1171014557	BELLEVUE	WA		08/19/2016		444,208							2,810	2,810			
EB1171014892	BELLEVUE	WA		10/12/2016		892,438							5,569	5,569			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,117,653							5,774	5,774			
EB1171015379	GREENBANK	WA		12/16/2016		578,203							3,040	3,040			
EB1171015609	KIRKLAND	WA		12/16/2016		946,487							9,317	9,317			
EB1171015700	BOTHELL	WA		12/16/2016		511,642							3,067	3,067			
EB1171015727	KIRKLAND	WA		12/16/2016		403,618							3,638	3,638			
EB1215001434	ISLAMORADA	FL		12/18/2015		551,099							3,304	3,304			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		472,868							3,066	3,066			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		440,814							3,247	3,247			
EB1215003152	MIAMI BEACH	FL		03/24/2016		571,335							3,253	3,253			
EB1216002172	MIAMI	FL		07/30/2015		614,093							3,666	3,666			
EB1216002421	CORAL GABLES	FL		09/25/2015		248,431							5,825	5,825			
EB1216002512	MIAMI	FL		07/17/2015		530,244							3,131	3,131			
EB1216002726	CORAL GABLES	FL		12/18/2015		763,251							4,504	4,504			
EB1216002733	TAVERNIER	FL		12/18/2015		868,965							6,445	6,445			
EB1216002934	CORAL GABLES	FL		06/24/2016		387,705							2,225	2,225			
EB1216002977	SOUTH MIAMI	FL		06/24/2016		775,421							4,450	4,450			
EB1216003194	NORTH MIAMI BEACH	FL		08/19/2016		752,423							4,114	4,114			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		504,531							4,437	4,437			
EB1216003368	CORAL GABLES	FL		08/19/2016		435,246							2,483	2,483			
EB1216003433	CORAL GABLES	FL		12/16/2016		616,170							3,522	3,522			
EB1216003655	COCONUT GROVE	FL		12/16/2016		430,845							1,560	1,560			
EB1216003663	HILTON HEAD	SC		12/16/2016		448,501							2,627	2,627			
EB1216003667	MIAMI	FL		12/16/2016		1,012,529							5,902	5,902			
EB1221058473	PONTE VEDRA	FL		12/18/2015		385,919							2,261	2,261			
EB1221058703	JACKSONVILLE	FL		12/18/2015		468,114							4,380	4,380			
EB1221060185	TAMPA	FL		09/18/2015		581,236							3,414	3,414			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		773,598							4,476	4,476			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		458,050							870	870			
EB1221062515	SAINT JOHNS	FL		12/18/2015		478,165							2,855	2,855			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		601,864							3,495	3,495			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,132,464							6,810	6,810			
EB1221063111	PONTE VEDRA	FL		08/19/2016		464,770							2,628	2,628			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		605,627							3,735	3,735			

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EB1221063494	SANTA ANA	CA		07/17/2015		752,117							4,325	4,325			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		390,136							2,259	2,259			
EB1221064384	PONTE VEDRA BEACH	FL		11/20/2015		581,357							3,325	3,325			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		294,570							1,702	1,702			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		624,345							3,595	3,595			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		708,792							4,046	4,046			
EB1221064680	JACKSONVILLE	FL		11/20/2015		967,567							5,605	5,605			
EB1221064842	FERNANDINA BEACH	FL		12/18/2015		446,212							2,386	2,386			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		703,943							3,952	3,952			
EB1221065084	FERNANDINA BEACH	FL		11/20/2015		411,874							3,166	3,166			
EB1221065631	JACKSONVILLE	FL		12/18/2015		398,384							2,330	2,330			
EB1221065736	JACKSONVILLE	FL		06/24/2016		350,627							3,227	3,227			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		390,947							937	937			
EB1221065805	ST JOHNS	FL		06/24/2016		430,714							3,610	3,610			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		486,256							2,884	2,884			
EB1221066003	JACKSONVILLE	FL		06/24/2016		331,370							1,858	1,858			
EB1221066087	PONTE VEDRA BEACH	FL		06/24/2016		480,763							2,587	2,587			
EB1221066207	JACKSONVILLE	FL		06/24/2016		568,642							3,520	3,520			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		592,650							3,431	3,431			
EB1221066985	JACKSONVILLE	FL		06/24/2016		561,750							3,139	3,139			
EB1221067634	JACKSONVILLE	FL		08/19/2016		406,346							2,859	2,859			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		499,503							3,251	3,251			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		426,199							2,304	2,304			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		314,157							11,966	11,966			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		482,768							2,740	2,740			
EB1222513948	SANTA ROSA	CA		07/30/2015		398,905							2,415	2,415			
EB1222516505	SAN GABRIEL	CA		12/18/2015		682,557							1,331	1,331			
EB1222529693	BONITA SPRINGS	FL		07/17/2015		419,780							3,055	3,055			
EB1222530047	BOCA RATON	FL		08/07/2015		857,122							5,107	5,107			
EB1222530332	CEDAR HILL	TX		07/17/2015		775,497							2,984	2,984			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,054,887							6,236	6,236			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		609,230							3,499	3,499			
EB1222531331	ALLEN	TX		08/07/2015		613,404							4,758	4,758			
EB1222531773	WESTPORT	CT		08/07/2015		561,766							3,559	3,559			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		968,628							(336)	(336)			
EB1222532436	GREENWOOD VILLAGE	CO		08/07/2015		593,072							3,452	3,452			
EB1222532516	HIGHLANDS	NC		08/07/2015		453,556							2,691	2,691			
EB1222532592	CHATHAM	MA		12/18/2015		556,212							3,119	3,119			
EB1222532600	REDWOOD CITY	CA		08/07/2015		789,560							7,842	7,842			
EB1222532623	LA QUINTA	CA		06/24/2016		444,067							2,553	2,553			
EB1222532760	KANEOHE	HI		08/07/2015		618,904							5,636	5,636			
EB1222532870	MILTON	DE		12/18/2015		503,796							4,174	4,174			
EB1222534409	MORRISTOWN	NJ		12/18/2015		558,273							2,069	2,069			
EB1222534755	SAN JOSE	CA		03/24/2016		665,278							3,592	3,592			
EB1222534882	ENGLEWOOD	CO		12/18/2015		841,963							4,687	4,687			
EB1222535315	NORTHFIELD	IL		12/18/2015		516,448							2,971	2,971			
EB1222535686	TENAFLY	NJ		12/18/2015		505,755							4,661	4,661			
EB1222535815	FOSTER CITY	CA		10/12/2016		509,928							2,816	2,816			
EB1222535958	NEW ORLEANS	LA		12/18/2015		435,175							3,186	3,186			
EB1222536927	CHILMARK	MA		12/18/2015		416,695							3,194	3,194			
EB1222538558	SAINT CHARLES	IL		06/24/2016		522,553							1,964	1,964			
EB1222539405	BELLEVUE	WA		03/24/2016		675,315							3,675	3,675			
EB1222540366	ALBANY	CA		10/12/2016		539,487							3,903	3,903			
EB1222541566	SEATTLE	WA		08/19/2016		586,167							3,264	3,264			
EB1222543094	RICHMOND	TX		10/12/2016		431,879							2,478	2,478			
EB1222544392	ROCKVILLE	MD		08/19/2016		618,716							3,464	3,464			
EB1222545020	SAN DIEGO	CA		08/17/2016		578,554							3,279	3,279			
EB1222545282	FORT COLLINS	CO		08/17/2016		432,307							2,819	2,819			
EB1222546150	CARLSBAD	CA		08/17/2016		614,118							3,481	3,481			
EB1222546556	GLENDALE	CA		10/12/2016		806,746							5,172	5,172			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1222549417	NASHVILLE	TN		12/16/2016		418,224							4,968	4,968			
EB1222550563	LOS ANGELES	CA		12/16/2016		730,337							4,107	4,107			
EB1222601666	ENGLEWOOD	CO		12/16/2016		850,777							4,704	4,704			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		680,718							4,886	4,886			
EB1223010400	COCOA	FL		12/18/2015		444,228							2,491	2,491			
EB1223010541	MELBOURNE	FL		06/24/2016		188,994							13,491	13,491			
EB1223010648	MALABAR	FL		11/20/2015		451,132							2,615	2,615			
EB1223010671	COCOA BEACH	FL		12/18/2015		358,548							5,519	5,519			
EB1223011816	MELBOURNE	FL		06/24/2016		539,500							3,036	3,036			
EB1223011951	MALABAR	FL		08/19/2016		658,505							3,678	3,678			
EB1223012170	OAK HILL	VA		12/16/2016		897,949							5,290	5,290			
EB1223012229	INDIALANTIC	FL		10/12/2016		475,210							2,660	2,660			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		595,551							3,592	3,592			
EB1223013138	ORLANDO	FL		12/16/2016		444,991							2,606	2,606			
EB1224001529	WINDERMERE	FL		08/17/2016		1,019,373							5,916	5,916			
EB1247002613	BOCA RATON	FL		10/09/2015		404,962							2,343	2,343			
EB1247002648	DAVIE	FL		07/17/2015		385,545							2,307	2,307			
EB1247002667	DELRAY BEACH	FL		07/17/2015		403,145							2,882	2,882			
EB1247002743	JUPITER	FL		12/18/2015		1,243,983							7,915	7,915			
EB1247002781	PARKLAND	FL		07/17/2015		616,099							3,580	3,580			
EB1247002803	BOCA RATON	FL		07/17/2015		481,484							3,304	3,304			
EB1247002862	BOCA RATON	FL		12/18/2015		173,644							13,659	13,659			
EB1247003086	DAVIE	FL		12/18/2015		412,077							1,487	1,487			
EB1248001432	TAMPA	FL		08/07/2015		392,415							2,367	2,367			
EB1248002419	TAMPA	FL		12/16/2016		418,228							4,507	4,507			
EB1249002270	NAPLES	FL		11/20/2015		554,382							3,187	3,187			
EB1249002396	NAPLES	FL		06/24/2016		496,394							2,805	2,805			
EB1249002576	NAPLES	FL		12/18/2015		475,648							2,761	2,761			
EB1249002805	VENICE	FL		08/19/2016		407,774							3,228	3,228			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,101,658							6,900	6,900			
EB1249003388	NAPLES	FL		12/16/2016		907,256							5,086	5,086			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		772,707							4,290	4,290			
EB1249003962	NAPLES	FL		12/16/2016		426,662							2,433	2,433			
EB1249003968	PUNTA GORDA	FL		12/16/2016		711,321							7,430	7,430			
EB1259000771	AVON	CO		07/30/2015		372,484							2,665	2,665			
EB1259000940	TELLURIDE	CO		10/09/2015		904,734							5,284	5,284			
EB1259001254	VAIL	CO		09/25/2015		1,161,126							6,778	6,778			
EB1259001331	AVON	CO		07/17/2015		485,495							2,800	2,800			
EB1259001363	ASPEN	CO		08/07/2015		923,430							5,438	5,438			
EB1259001421	EDWARDS	CO		08/07/2015		646,171							3,910	3,910			
EB1259001468	EDWARDS	CO		08/07/2015		462,998							2,921	2,921			
EB1259001548	EAGLE	CO		12/18/2015		400,616							2,285	2,285			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		545,140							3,093	3,093			
EB1259001827	PARK CITY	UT		12/18/2015		495,023							2,879	2,879			
EB1259002143	MINTURN	CO		06/24/2016		1,142,476							6,456	6,456			
EB1259002243	ASPEN	CO		08/19/2016		1,830,670							6,696	6,696			
EB1259002337	PARK CITY	UT		08/19/2016		414,976							2,323	2,323			
EB1259002374	WASHINGTON	DC		08/19/2016		467,308							2,616	2,616			
EB1259002723	NAPERVILLE	IL		12/16/2016		427,463							2,532	2,532			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		700,176							3,885	3,885			
EB1259002866	ROCKVILLE	MD		12/16/2016		607,912							4,934	4,934			
EB1259002907	EAGLE	CO		12/16/2016		550,169							3,137	3,137			
EB1259002939	AVON	CO		12/16/2016		648,922							3,492	3,492			
EB1341001587	PARKLAND	FL		12/18/2015		405,030							2,977	2,977			
EB1341001635	PARKLAND	FL		12/18/2015		642,764							3,738	3,738			
EB1341001770	PARKLAND	FL		12/18/2015		497,707							2,982	2,982			
EB1341001773	DAVIE	FL		12/18/2015		551,162							3,169	3,169			
EB1341001869	DELRAY BEACH	FL		12/16/2016		693,686							3,940	3,940			
EB1349001031	MIAMI	FL		12/18/2015		408,653							2,279	2,279			
EB1351002030	NEW YORK	NY		07/30/2015		671,668							4,045	4,045			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1351002305	EAST MEADOW	NY		07/30/2015		377,698							2,345	2,345			
EB1351002469	ROSLYN	NY		09/18/2015		696,410							3,967	3,967			
EB1351002957	BROOKLYN	NY		10/09/2015		523,646							4,323	4,323			
EB1351003190	BROOKLYN	NY		08/07/2015		849,884							4,908	4,908			
EB1351003265	NEW YORK	NY		10/09/2015		613,589							5,268	5,268			
EB1351003327	BROOKLYN	NY		08/07/2015		1,069,994							6,031	6,031			
EB1351003524	NEW YORK	NY		11/20/2015		773,131							4,561	4,561			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		557,346							3,632	3,632			
EB1351003611	NEW YORK	NY		07/17/2015		472,179							2,807	2,807			
EB1351003676	NEW YORK	NY		11/20/2015		394,947							2,341	2,341			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		535,650							3,266	3,266			
EB1351003774	NEW YORK	NY		11/20/2015		533,117							5,887	5,887			
EB1351003811	MANHASSET	NY		08/07/2015		1,111,941							6,538	6,538			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		349,912							5,785	5,785			
EB1351003847	NEW YORK	NY		11/20/2015		1,400,893							8,261	8,261			
EB1351003899	NEW YORK	NY		12/18/2015		1,299,095							7,243	7,243			
EB1351003905	NEW YORK	NY		08/07/2015		518,980							2,982	2,982			
EB1351003915	NEW YORK	NY		12/18/2015		1,014,110							5,897	5,897			
EB1351003930	NEW YORK	NY		11/20/2015		2,458,421							21,970	21,970			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		509,208							2,883	2,883			
EB1351004102	NEW YORK	NY		10/12/2016		674,167							3,685	3,685			
EB1351004168	TRURO	MA		12/18/2015		436,363							2,418	2,418			
EB1351004235	HOWARD BEACH	NY		12/18/2015		397,300							2,255	2,255			
EB1351004344	NEW YORK	NY		11/20/2015		882,119							5,139	5,139			
EB1351004353	NEW YORK	NY		12/18/2015		1,172,438							2,185	2,185			
EB1351004418	GARDEN CITY	NY		12/18/2015		732,464							2,072	2,072			
EB1351004649	BROOKLYN	NY		06/24/2016		696,121							4,084	4,084			
EB1351004683	BELLMORE	NY		06/24/2016		595,490							20,379	20,379			
EB1351004817	STATEN ISLAND	NY		08/19/2016		783,424							4,215	4,215			
EB1351005094	NEW YORK	NY		06/24/2016		937,258							5,325	5,325			
EB1351005144	NEW YORK	NY		08/19/2016		1,757,105							9,836	9,836			
EB1351005342	NEW YORK	NY		08/19/2016		609,209							3,961	3,961			
EB1351005791	ARLINGTON	VA		12/16/2016		620,023							3,471	3,471			
EB1351005922	PLAINVIEW	NY		12/16/2016		424,658							2,539	2,539			
EB1352003839	REMSENBURG	NY		07/17/2015		902,103							5,205	5,205			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,785,572							10,357	10,357			
EB1352003934	SETAUKET	NY		11/20/2015		462,864							2,647	2,647			
EB1352004188	QUIOGUE	NY		12/18/2015		900,855							5,112	5,112			
EB1352004264	STONY BROOK	NY		12/18/2015		747,519							5,742	5,742			
EB1352004267	LARCHMONT	NY		12/18/2015		945,434							7,317	7,317			
EB1352004379	DOUGLASTON	NY		06/24/2016		932,861							5,176	5,176			
EB1352004398	HOBOKEN	NJ		06/24/2016		484,105							6,699	6,699			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		631,222							3,619	3,619			
EB1353003184	MOUNT ARLINGTON	NJ		12/18/2015		808,328							3,197	3,197			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		393,768							2,306	2,306			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		540,445							3,249	3,249			
EB1353004479	SOUTH ORANGE	NJ		07/17/2015		636,330							3,697	3,697			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		615,112							5,635	5,635			
EB1353004669	RARITAN	NJ		08/19/2016		97,948							11,084	11,084			
EB1353004672	MAHWAH	NJ		09/25/2015		454,335							2,597	2,597			
EB1353004683	MENDHAM	NJ		08/07/2015		542,741							5,111	5,111			
EB1353004874	RANDOLPH	NJ		08/07/2015		522,295							3,089	3,089			
EB1353005038	AUSTIN	TX		08/07/2015		547,452							3,187	3,187			
EB1353005061	SUMMIT	NJ		07/17/2015		1,010,672							6,082	6,082			
EB1353005122	DENVILLE	NJ		12/18/2015		602,562							3,378	3,378			
EB1353005185	LIVINGSTON	NJ		12/18/2015		398,332							2,713	2,713			
EB1353005217	MORRISTOWN	NJ		12/18/2015		415,747							3,584	3,584			
EB1353005230	ALBERTSON	NY		11/20/2015		336,726							2,686	2,686			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		580,473							3,238	3,238			
EB1353005303	CRANFORD	NJ		12/18/2015		802,103							4,721	4,721			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1353006638	MADISON	NJ		12/16/2016		412,672							2,348	2,348			
EB1353006687	TOWACO	NJ		12/16/2016		660,219							3,973	3,973			
EB1354007606	ARDSLEY	NY		07/30/2015		410,272							2,462	2,462			
EB1354012258	RIVERSIDE	CT		11/20/2015		580,915							3,272	3,272			
EB1357000557	BROOKLINE	MA		07/17/2015		690,870							4,081	4,081			
EB1357000692	NEWTON	MA		11/20/2015		786,869							4,500	4,500			
EB1357000849	MARSHFIELD	MA		12/18/2015		401,061							5,738	5,738			
EB1357000907	BEDFORD	MA		12/18/2015		477,370							2,845	2,845			
EB1357000940	NEWTON	MA		10/12/2016		536,645							3,082	3,082			
EB1357000968	LEXINGTON	MA		06/24/2016		1,526,085							8,629	8,629			
EB1357000970	UPTON	MA		06/24/2016		403,908							2,617	2,617			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		901,979							5,314	5,314			
EB1357001084	BROOKLINE	MA		08/19/2016		686,918							3,939	3,939			
EB1357001173	BROOKLINE	MA		12/16/2016		597,607							3,585	3,585			
EB1358013411	CARLSBAD	CA		03/24/2016		489,051							9,038	9,038			
EB1365004217	LUCAS	TX		09/18/2015		691,573							4,066	4,066			
EB1367010379	SAN DIEGO	CA		11/20/2015		939,020							5,659	5,659			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,217,845							7,426	7,426			
EB1367010906	SAN DIEGO	CA		08/07/2015		430,855							2,661	2,661			
EB1367011253	VALLEY CENTER	CA		08/07/2015		424,275							2,472	2,472			
EB1367011389	CARLSBAD	CA		08/07/2015		641,966							3,743	3,743			
EB1367011403	SAN DIEGO	CA		03/24/2016		490,267							2,797	2,797			
EB1367011870	CARLSBAD	CA		03/24/2016		837,502							1,554	1,554			
EB1367012826	SAN DIEGO	CA		03/24/2016		550,260							3,148	3,148			
EB1367013146	CARLSBAD	CA		03/24/2016		485,600							2,771	2,771			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		538,819							2,886	2,886			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,215,724							8,053	8,053			
EB1367014476	SAN DIEGO	CA		08/17/2016		708,668							5,180	5,180			
EB1367014488	SAN DIEGO	CA		08/17/2016		690,739							4,022	4,022			
EB1367014513	VISTA	CA		10/12/2016		549,182							3,248	3,248			
EB1367014620	CARLSBAD	CA		08/17/2016		719,621							4,197	4,197			
EB1367014748	CARLSBAD	CA		08/17/2016		625,352							3,545	3,545			
EB1367015025	SAN DIEGO	CA		08/17/2016		842,540							4,776	4,776			
EB1367015224	SAN DIEGO	CA		12/16/2016		498,916							2,702	2,702			
EB1367015277	SAN DIEGO	CA		12/16/2016		584,372							3,250	3,250			
EB1367015285	SAN DIEGO	CA		12/16/2016		727,491							4,042	4,042			
EB1367015328	CARLSBAD	CA		12/16/2016		456,454							9,726	9,726			
EB1369002397	SARASOTA	FL		07/17/2015		453,345							2,746	2,746			
EB1369002572	SARASOTA	FL		12/18/2015		489,354							2,675	2,675			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		543,616							3,612	3,612			
EB1369002856	LAKEWOOD RANCH	FL		06/24/2016		506,429							584	584			
EB1369003121	SARASOTA	FL		08/19/2016		449,178							2,639	2,639			
EB1369003362	SAN FRANCISCO	CA		10/07/2016		791,807							4,380	4,380			
EB1369003522	SARASOTA	FL		12/16/2016		488,987							2,661	2,661			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		813,716							6,753	6,753			
EB1371004891	CHATHAM	NJ		11/20/2015		493,722							5,737	5,737			
EB1371005172	FAIRFAX	VA		08/07/2015		414,332							2,481	2,481			
EB1371005455	SEATTLE	WA		11/20/2015		105,412							12,103	12,103			
EB1371005596	ASHBURN	VA		11/20/2015		467,451							2,660	2,660			
EB1373010395	CHEVY CHASE	MD		08/07/2015		525,333							3,034	3,034			
EB1373010876	NORWALK	CT		12/18/2015		679,396							2,621	2,621			
EB1373011773	BRONX	NY		11/20/2015		696,833							3,959	3,959			
EB1380002070	SKILLMAN	NJ		07/30/2015		454,532							2,742	2,742			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		608,298							3,471	3,471			
EB1380003155	LAVALLETTE	NJ		12/16/2016		723,154							4,085	4,085			
EB1381009632	LINWOOD	NJ		08/07/2015		430,832							3,381	3,381			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		446,776							864	864			
EB1381010210	PHILADELPHIA	PA		12/18/2015		597,629							3,545	3,545			
EB1381010223	MOORESTOWN	NJ		06/24/2016		609,650							5,179	5,179			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,371,105							7,685	7,685			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1382002217	SAN DIEGO	CA		12/18/2015		637,186							3,755	3,755			
EB1382002319	SAN MARCOS	CA		07/30/2015		429,021							2,575	2,575			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		922,060							5,260	5,260			
EB1382002751	DEL MAR	CA		07/17/2015		342,870							3,582	3,582			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		876,152							6,717	6,717			
EB1382002872	SAN DIEGO	CA		03/24/2016		590,340							3,458	3,458			
EB1382002930	SAN DIEGO	CA		06/24/2016		581,755							3,167	3,167			
EB1382003034	BIG BEAR LAKE	CA		06/24/2016		463,799							3,526	3,526			
EB1382003035	WALNUT CREEK	CA		03/24/2016		586,057							2,060	2,060			
EB1382003063	BOULDER	CO		06/24/2016		492,774							2,774	2,774			
EB1382003174	FRESNO	CA		12/16/2016		804,330							4,392	4,392			
EB1382003273	PHOENIX	AZ		12/16/2016		509,934							1,961	1,961			
EB1382003292	AUSTIN	TX		12/16/2016		508,362							2,885	2,885			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		807,476							4,605	4,605			
EB1382003322	REDONDO BEACH	CA		12/16/2016		490,668							2,878	2,878			
EB1386000417	OAK HILL	VA		11/20/2015		509,735							2,900	2,900			
EB1386000486	ARLINGTON	VA		12/18/2015		428,836							2,446	2,446			
EB1386000602	COLUMBIA	MD		06/24/2016		454,902							2,674	2,674			
EB1387006392	ROSLYN	NY		09/18/2015		898,769							5,285	5,285			
EB1389003067	RICHBORO	PA		12/18/2015		391,045							2,300	2,300			
EB1389003979	PHILADELPHIA	PA		12/18/2015		408,386							2,750	2,750			
EB1389004187	HOLLAND	PA		12/18/2015		419,034							3,323	3,323			
EB1389004258	COLLEGEVILLE	PA		06/24/2016		416,926							2,847	2,847			
EB1389004582	PHILADELPHIA	PA		08/19/2016		424,730							2,414	2,414			
EB1393005777	NEWTOWN	CT		09/18/2015		464,157							3,453	3,453			
EB1393006607	STAMFORD	CT		12/18/2015		379,892							1,497	1,497			
EB1393008629	NEW CITY	NY		12/18/2015		1,003,057							1,859	1,859			
EB1393008686	BRIDGEWATER	CT		12/18/2015		421,329							2,391	2,391			
EB1393008998	BROOKLYN	NY		06/24/2016		644,915							3,664	3,664			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		455,707							2,600	2,600			
EB1393009862	IRVINGTON	NY		12/16/2016		896,964							5,236	5,236			
EB1395005332	WALPOLE	MA		12/18/2015		388,421							2,309	2,309			
EB1400000584	GILBERT	AZ		09/18/2015		704,502							4,142	4,142			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		530,379							3,125	3,125			
EB1400001351	PEORIA	AZ		09/18/2015		683,629							1,335	1,335			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		721,017							4,290	4,290			
EB1400002166	PHOENIX	AZ		09/25/2015		779,265							4,431	4,431			
EB1400002540	PHOENIX	AZ		10/09/2015		620,310							3,693	3,693			
EB1400002680	SCOTTSDALE	AZ		08/07/2015		847,928							28,152	28,152			
EB1400002685	FLAGSTAFF	AZ		08/07/2015		680,505							3,827	3,827			
EB1400002808	SCOTTSDALE	AZ		12/18/2015		533,036							2,989	2,989			
EB1400002973	PARADISE VALLEY	AZ		12/18/2015		886,285							5,193	5,193			
EB1400002998	SCOTTSDALE	AZ		08/19/2016		938,608							5,050	5,050			
EB1400003015	PHOENIX	AZ		12/18/2015		832,247							4,793	4,793			
EB1400003141	FLAGSTAFF	AZ		12/18/2015		434,174							3,826	3,826			
EB1400003231	PHOENIX	AZ		06/24/2016		1,139,902							6,182	6,182			
EB1400003481	CAVE CREEK	AZ		06/24/2016		464,421							2,624	2,624			
EB1400003619	CAVE CREEK	AZ		08/19/2016		522,934							2,859	2,859			
EB1400003749	CAVE CREEK	AZ		08/19/2016		488,257							2,786	2,786			
EB1400003771	SCOTTSDALE	AZ		08/19/2016		542,108							3,108	3,108			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		405,781							2,345	2,345			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		392,495							2,167	2,167			
EB1400004234	PHOENIX	AZ		12/16/2016		609,318							3,458	3,458			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		848,870							4,694	4,694			
EB1518004686	MECHANICSBURG	PA		12/18/2015		693,800							3,719	3,719			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,321,344							8,830	8,830			
EB1538115814	CINCINNATI	OH		12/18/2015		836,971							5,275	5,275			
EB1538513177	CARMEL VALLEY	CA		12/18/2015		855,509							5,039	5,039			
EB1538516620	HOUSTON	TX		07/30/2015		448,079							2,661	2,661			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		538,203							3,257	3,257			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1538531325	ALISO VIEJO	CA		11/20/2015		573,647							3,457	3,457			
EB1538541301	KAMAS	UT		08/19/2016		885,373							5,052	5,052			
EB1538542524	HOUSTON	TX		12/16/2016		99,588							6,327	6,327			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		710,862							4,157	4,157			
EB1540091681	JAMAICA	NY		09/18/2015		662,198							3,886	3,886			
EB1540091858	HILTON HEAD ISLAND	SC		09/18/2015		649,815							3,800	3,800			
EB1540091888	NORWELL	MA		09/18/2015		740,208							1,411	1,411			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,134,180							6,546	6,546			
EB1540092407	NEW YORK	NY		10/09/2015		916,120							1,765	1,765			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		598,557							3,385	3,385			
EB1540092608	DAVIDSONVILLE	MD		08/07/2015		647,811							3,750	3,750			
EB1540092759	WALPOLE	MA		12/18/2015		466,756							2,594	2,594			
EB1540092761	PHILADELPHIA	PA		12/18/2015		674,526							3,649	3,649			
EB1540092773	MCKEES ROCK	PA		09/25/2015		363,211							7,469	7,469			
EB1540092775	MARS	PA		09/25/2015		533,150							6,348	6,348			
EB1540092791	CANONSBURG	PA		10/09/2015		472,297							3,975	3,975			
EB1540092827	GARNET VALLEY	PA		10/09/2015		488,102							3,057	3,057			
EB1540092836	BOTHELL	WA		10/09/2015		537,910							9,667	9,667			
EB1540092861	CENTER VALLEY	PA		12/18/2015		513,370							3,085	3,085			
EB1540092931	ASHBURN	VA		12/18/2015		535,478							2,981	2,981			
EB1540092934	PHILADELPHIA	PA		10/09/2015		458,641							2,844	2,844			
EB1540092935	GLEN MILLS	PA		12/18/2015		474,173							4,120	4,120			
EB1540092960	HOLLISTON	MA		06/24/2016		493,782							2,171	2,171			
EB1540093049	NAPLES	FL		10/09/2015		1,252,399							10,599	10,599			
EB1540093068	WARRINGTON	PA		11/20/2015		510,484							4,104	4,104			
EB1540093070	POTTSTOWN	PA		10/09/2015		461,498							2,683	2,683			
EB1540093085	WINDERMERE	FL		11/20/2015		641,000							5,523	5,523			
EB1540093090	PITTSBURGH	PA		12/18/2015		467,229							34,389	34,389			
EB1540093103	ARLINGTON	VA		10/09/2015		587,087							7,361	7,361			
EB1540093115	SANIBEL	FL		10/09/2015		492,713							2,936	2,936			
EB1540093119	WILMINGTON	DE		12/18/2015		535,128							7,929	7,929			
EB1540093146	JENKS	OK		09/25/2015		424,731							10,756	10,756			
EB1540093153	WHITE STONE	VA		08/07/2015		514,150							4,404	4,404			
EB1540093154	CANTON	MA		10/07/2016		631,949							3,377	3,377			
EB1540093158	CARY	NC		08/07/2015		507,505							6,412	6,412			
EB1540093166	MOSLEY	VA		11/20/2015		433,232							2,452	2,452			
EB1540093178	MARS	PA		09/25/2015		620,764							1,198	1,198			
EB1540093187	CANONSBURG	PA		08/07/2015		493,436							2,872	2,872			
EB1540093211	SHARON	MA		10/09/2015		538,895							3,133	3,133			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		483,582							3,959	3,959			
EB1540093224	FALLS CHURCH	VA		08/07/2015		606,902							3,541	3,541			
EB1540093238	CHANTILLY	VA		08/07/2015		600,888							3,791	3,791			
EB1540093258	NEW YORK	NY		10/09/2015		569,399							1,035	1,035			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		810,854							4,645	4,645			
EB1540093287	GLASTONBURY	CT		06/24/2016		586,284							3,200	3,200			
EB1540093290	SWARTHMORE	PA		08/07/2015		434,002							3,070	3,070			
EB1540093297	YARDLEY	PA		08/07/2015		441,258							3,880	3,880			
EB1540093300	CANONSBURG	PA		08/07/2015		481,670							2,789	2,789			
EB1540093310	EAST GREENWICH	RI		08/07/2015		397,815							2,316	2,316			
EB1540093346	WINCHESTER	MA		08/07/2015		603,676							3,426	3,426			
EB1540093368	PLYMOUTH	MN		11/20/2015		227,889							18,984	18,984			
EB1540093370	SPANISH FORT	AL		08/07/2015		406,202							3,151	3,151			
EB1540093412	CHANTILLY	VA		11/20/2015		921,155							7,254	7,254			
EB1540093419	NAPLES	FL		10/09/2015		590,580							4,043	4,043			
EB1540093571	FRISCO	TX		06/24/2016		690,180							5,437	5,437			
EB1540093653	GLEN ALLEN	VA		06/24/2016		535,697							2,952	2,952			
EB1540093666	GREENWOOD	IN		12/18/2015		412,282							2,172	2,172			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,112,829							5,941	5,941			
EB1540093775	KATY	TX		12/18/2015		529,089							2,961	2,961			
EB1540093776	BLUFFTON	SC		12/18/2015		539,912							3,134	3,134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1540093780	ANDOVER	MA		12/18/2015		813,561							4,538	4,538			
EB1540093798	GLEN ALLEN	VA		08/19/2016		471,647							3,279	3,279			
EB1540093807	PALMETTO BAY	FL		12/18/2015		306,272							20,283	20,283			
EB1540093817	ELIZABETH	CO		12/18/2015		493,094							2,667	2,667			
EB1540093846	HARLEYSVILLE	PA		12/18/2015		480,877							2,743	2,743			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		734,962							4,514	4,514			
EB1540093912	WINDERMERE	FL		12/18/2015		1,036,411							7,325	7,325			
EB1540094013	MARS	PA		12/18/2015		537,761							11,170	11,170			
EB1540094121	CLARKSVILLE	MD		06/24/2016		866,628							1,598	1,598			
EB1540094137	MARTINEZ	CA		06/24/2016		1,133,772							6,317	6,317			
EB1540094189	WARRINGTON	PA		08/19/2016		495,739							2,974	2,974			
EB1540094196	WINTER PARK	FL		06/24/2016		997,903							7,569	7,569			
EB1540094216	CHANTILLY	VA		12/16/2016		601,082							2,691	2,691			
EB1540094221	INDIALANTIC	FL		06/24/2016		474,752							23,730	23,730			
EB1540094234	FORT LAUDERDALE	FL		06/24/2016		927,454							5,027	5,027			
EB1540094291	HADDONFIELD	NJ		06/24/2016		721,301							4,617	4,617			
EB1540094353	NEW YORK	NY		08/19/2016		871,744							4,751	4,751			
EB1540094354	SAN DIEGO	CA		10/12/2016		714,591							3,733	3,733			
EB1540094366	AVON	NC		08/19/2016		474,003							5,201	5,201			
EB1540094368	INDIALANTIC	FL		08/19/2016		720,214							2,548	2,548			
EB1540094372	DALLAS	TX		08/19/2016		1,031,822							5,908	5,908			
EB1540094384	WARRINGTON	PA		12/16/2016		739,091							4,127	4,127			
EB1540094392	DALLAS	TX		08/19/2016		769,680							4,316	4,316			
EB1540094399	MERCER ISLAND	WA		08/17/2016		905,273							5,649	5,649			
EB1540094402	BRADENTON	FL		08/17/2016		535,504							3,668	3,668			
EB1540094405	EAST HAMPTON	NY		08/19/2016		402,632							2,243	2,243			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,131,235							6,132	6,132			
EB1540094410	CYPRESS	TX		08/19/2016		926,511							5,339	5,339			
EB1540094428	SARASOTA	FL		08/19/2016		481,586							3,740	3,740			
EB1540094439	BOCA RATON	FL		08/17/2016		675,036							3,636	3,636			
EB1540094622	TAMPA	FL		12/16/2016		589,178							3,492	3,492			
EB1540094628	IRVING	TX		12/16/2016		489,074							2,943	2,943			
EB1540094630	ORLANDO	FL		12/16/2016		515,352							3,458	3,458			
EB1540094632	WINDERMERE	FL		12/16/2016		852,907							2,859	2,859			
EB1540094649	CARROLLTON	TX		12/16/2016		426,177							2,593	2,593			
EB1540094657	NAPLES	FL		12/16/2016		800,194							4,314	4,314			
EB1540094693	NAPLES	FL		12/16/2016		451,796							2,533	2,533			
EB1540094744	JERSEY CITY	NJ		12/16/2016		924,944							4,840	4,840			
EB1541035350	HEATH	TX		12/18/2015		132,838							19,315	19,315			
EB1541037328	SEDONA	AZ		12/18/2015		522,042							2,969	2,969			
EB1541037414	AUSTIN	TX		09/18/2015		686,074							3,882	3,882			
EB1541037473	BARTONVILLE	TX		09/18/2015		1,159,634							2,448	2,448			
EB1541037654	APOLLO BEACH	FL		12/18/2015		448,834							4,813	4,813			
EB1541037678	NASHVILLE	TN		09/18/2015		795,846							4,503	4,503			
EB1541037784	NASHVILLE	TN		10/09/2015		552,804							3,139	3,139			
EB1541037893	AUSTIN	TX		12/18/2015		608,926							3,589	3,589			
EB1541037903	SCOTTSDALE	AZ		09/18/2015		545,905							11,387	11,387			
EB1541037934	MONTGOMERY	TX		09/18/2015		812,751							5,265	5,265			
EB1541037969	SAN ANTONIO	TX		07/30/2015		559,594							3,296	3,296			
EB1541038051	PALM SPRINGS	CA		03/24/2016		428,171							2,346	2,346			
EB1541038421	DALLAS	TX		10/09/2015		564,632							3,164	3,164			
EB1541038819	NISSWA	MN		08/07/2015		1,132,513							6,254	6,254			
EB1541038886	WINTER PARK	CO		09/25/2015		306,421							4,179	4,179			
EB1541038971	GARFIELD	AR		08/07/2015		750,220							4,418	4,418			
EB1541039016	TUJUNGA	CA		10/09/2015		1,048,250							5,615	5,615			
EB1541039030	BRENTWOOD	TN		09/25/2015		1,845,400							10,511	10,511			
EB1541039039	NASHVILLE	TN		10/09/2015		997,133							5,797	5,797			
EB1541039057	BEVERLY HILLS	MI		09/25/2015		403,463							2,981	2,981			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		484,787							5,395	5,395			
EB1541039088	DEERFIELD	IL		08/19/2016		867,630							4,993	4,993			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,272,986							4,937	4,937			
EB1541039188	CHICAGO	IL		10/09/2015		572,185							3,239	3,239			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		582,330							3,422	3,422			
EB1541039250	HOUSTON	TX		08/07/2015		606,369							2,456	2,456			
EB1541039265	BRENTWOOD	TN		10/09/2015		393,008							2,273	2,273			
EB1541039287	WILMETTE	IL		10/09/2015		1,309,174							7,662	7,662			
EB1541039288	NASHVILLE	TN		08/07/2015		823,600							6,826	6,826			
EB1541039289	KATY	TX		08/07/2015		640,701							3,713	3,713			
EB1541039302	NASHVILLE	TN		10/09/2015		604,804							3,504	3,504			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015		923,065							5,261	5,261			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		732,458							4,258	4,258			
EB1541039356	NASHVILLE	TN		10/09/2015		484,815							5,700	5,700			
EB1541039357	BRENTWOOD	TN		11/20/2015		473,973							2,711	2,711			
EB1541039365	WAXHAW	NC		08/07/2015		813,878							4,738	4,738			
EB1541039380	SANTA FE	NM		12/18/2015		766,219							4,167	4,167			
EB1541039448	AUSTIN	TX		12/18/2015		527,598							330	330			
EB1541039497	ROXBORO	NC		08/19/2016		757,777							3,910	3,910			
EB1541039627	MONACA	PA		11/20/2015		448,661							2,729	2,729			
EB1541039644	LAKE FOREST	IL		12/18/2015		667,858							4,975	4,975			
EB1541039674	SPICEWOOD	TX		12/18/2015		500,894							2,803	2,803			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,319,145							4,609	4,609			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		531,967							2,977	2,977			
EB1541039745	ESSEX	CT		12/18/2015		403,123							2,128	2,128			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		557,036							3,139	3,139			
EB1541039760	PITTSBURGH	PA		12/18/2015		543,933							3,044	3,044			
EB1541039769	BLAINE	MN		12/18/2015		619,818							3,248	3,248			
EB1541039799	MCKINNEY	TX		12/18/2015		612,989							3,333	3,333			
EB1541039816	TELLURIDE	CO		12/18/2015		843,426							2,996	2,996			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		598,791							2,286	2,286			
EB1541039889	EVERGREEN	CO		12/18/2015		450,811							2,454	2,454			
EB1541040031	MAGNOLIA	TX		12/18/2015		510,215							2,826	2,826			
EB1541040248	HOUSTON	TX		06/24/2016		1,111,072							6,232	6,232			
EB1541040272	TEMECULA	CA		06/24/2016		430,469							2,435	2,435			
EB1541040297	CLEMMONS	NC		06/24/2016		546,504							3,866	3,866			
EB1541040302	PLANO	TX		06/24/2016		873,148							6,781	6,781			
EB1541040394	HUDSON	OH		08/19/2016		423,528							3,916	3,916			
EB1541040428	RIDGEFIELD	CT		08/19/2016		421,727							2,729	2,729			
EB1541040432	NASHVILLE	TN		08/19/2016		507,885							2,777	2,777			
EB1541040437	DALLAS	TX		08/19/2016		859,409							4,764	4,764			
EB1541040454	HOUSTON	TX		08/19/2016		937,821							11,110	11,110			
EB1541040459	SUGAR LAND	TX		08/19/2016		478,524							2,679	2,679			
EB1541040460	VESTAVIA	AL		08/19/2016		504,876							3,838	3,838			
EB1541040463	BRENTWOOD	TN		08/17/2016		455,758							2,468	2,468			
EB1541040473	LEAGUE CITY	TX		08/19/2016		585,446							3,277	3,277			
EB1541040477	NASHVILLE	TN		08/19/2016		853,554							6,400	6,400			
EB1541040483	BRENTWOOD	TN		10/12/2016		716,130							6,674	6,674			
EB1541040488	PLYMOUTH	MN		08/19/2016		484,346							2,832	2,832			
EB1541040501	SARASOTA	FL		08/17/2016		660,549							3,435	3,435			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		649,381							3,635	3,635			
EB1541040509	FAIRVIEW	TN		08/19/2016		463,139							2,959	2,959			
EB1541040511	AUSTIN	TX		08/19/2016		762,204							2,774	2,774			
EB1541040517	SEATTLE	WA		08/17/2016		561,585							5,805	5,805			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,025,800							3,986	3,986			
EB1541040527	AUSTIN	TX		08/17/2016		497,586							2,694	2,694			
EB1541040637	KEMAH	TX		10/07/2016		406,110							3,230	3,230			
EB1541040649	MCKINNEY	TX		10/07/2016		436,535							2,302	2,302			
EB1541040688	SARASOTA	FL		12/16/2016		542,838							2,862	2,862			
EB1541040699	WADSWORTH	OH		12/16/2016		435,285							2,512	2,512			
EB1541040740	NASHVILLE	TN		12/16/2016		643,370							3,513	3,513			
EB1541040750	LEANDER	TX		12/16/2016		433,103							2,851	2,851			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1541040753	ISSAQUAH	WA		12/16/2016		619,956							3,298	3,298			
EB1541040757	FAIRFIELD	CT		12/16/2016		735,743							1,528	1,528			
EB1541040764	EDMOND	OK		12/16/2016		832,941							4,303	4,303			
EB1541040767	FRANKLIN	TN		12/16/2016		556,413							2,926	2,926			
EB1541040778	MALVERN	PA		12/16/2016		545,555							3,270	3,270			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		455,124							2,240	2,240			
EB1541040784	EDMONDS	WA		12/16/2016		608,994							3,131	3,131			
EB1541040785	COVINGTON	WA		12/16/2016		579,194							2,674	2,674			
EB1541040798	KIRKLAND	WA		12/16/2016		614,673							3,192	3,192			
EB1541040845	PACIFICA	CA		12/16/2016		484,712							2,793	2,793			
EB1541040861	THE WOODLANDS	TX		12/16/2016		665,620							3,606	3,606			
EB1541040869	LOS ANGELES	CA		12/16/2016		1,078,420							5,883	5,883			
EB1541040877	DENVER	CO		12/16/2016		470,185							2,429	2,429			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		507,362							3,491	3,491			
EB1564000229	DENVER	CO		07/30/2015		377,385							2,254	2,254			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		656,941							3,824	3,824			
EB1564000519	DENVER	CO		12/18/2015		510,231							2,861	2,861			
EB1564000525	GREENWOOD VILLAGE	CO		07/17/2015		505,624							2,970	2,970			
EB1564000599	DENVER	CO		11/20/2015		456,685							2,639	2,639			
EB1564000618	DENVER	CO		08/07/2015		736,368							4,172	4,172			
EB1564000620	FORT COLLINS	CO		08/07/2015		805,261							4,674	4,674			
EB1564000716	FRASER	CO		12/18/2015		347,125							3,610	3,610			
EB1564000966	DENVER	CO		08/19/2016		488,601							457,074	457,074			
EB1564000993	DENVER	CO		08/19/2016		487,926							2,900	2,900			
EB1564001065	DENVER	CO		12/16/2016		618,394							3,646	3,646			
EB1564001079	NIWOT	CO		10/07/2016		484,719							2,761	2,761			
EB1564001105	DENVER	CO		12/16/2016		562,880							3,167	3,167			
EB1564001132	DENVER	CO		12/16/2016		595,267							4,084	4,084			
EB1564001134	DENVER	CO		12/16/2016		756,236							4,408	4,408			
EB1564001170	ERIE	CO		12/16/2016		457,311							3,274	3,274			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		598,182							3,315	3,315			
EB1567001695	CASTLE ROCK	CO		06/24/2016		583,920							3,301	3,301			
EB1567001956	LOS ANGELES	CA		12/16/2016		822,915							4,628	4,628			
EB1567001968	FORT COLLINS	CO		12/16/2016		576,888							3,458	3,458			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,275,307							7,273	7,273			
EB1596048348	MOORESVILLE	NC		12/18/2015		561,809							3,196	3,196			
EB1596048401	YORBA LINDA	CA		12/18/2015		770,686							4,484	4,484			
EB1596048655	CENTERTON	AR		12/18/2015		428,208							2,522	2,522			
EB1596048822	CARLSBAD	CA		12/18/2015		535,710							3,263	3,263			
EB1596049199	BELMONT	CA		03/24/2016		439,807							2,462	2,462			
EB1596049353	TAHOE CITY	CA		06/24/2016		475,704							2,614	2,614			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		616,398							5,026	5,026			
EB1596050604	SAN RAMON	CA		10/09/2015		1,244,364							6,734	6,734			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		928,290							5,092	5,092			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		656,898							2,432	2,432			
EB1596050790	PACIFICA	CA		09/25/2015		989,493							5,330	5,330			
EB1596050829	FOLSOM	CA		09/25/2015		456,589							3,267	3,267			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,282,697							10,021	10,021			
EB1596050928	ARROYO GRANDE	CA		10/12/2016		591,446							3,329	3,329			
EB1596050979	PARKTON	MD		10/09/2015		365,390							6,272	6,272			
EB1596050986	LOS ANGELES	CA		09/25/2015		696,270							1,615	1,615			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		956,889							5,668	5,668			
EB1596051083	REDWOOD CITY	CA		09/25/2015		729,393							4,236	4,236			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015		720,352							6,290	6,290			
EB1596051104	MORAGA	CA		10/12/2016		979,340							8,762	8,762			
EB1596051112	SAN DIEGO	CA		11/20/2015		866,874							5,009	5,009			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		474,315							2,682	2,682			
EB1596051169	TEMECULA	CA		10/09/2015		628,973							3,853	3,853			
EB1596051186	CALABASAS	CA		10/09/2015		782,422							4,741	4,741			
EB1596051197	DALLAS	TX		10/09/2015		1,639,470							9,311	9,311			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1596051201	TOLUCA LAKE	CA		11/20/2015		872,362							3,418	3,418			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,027,883							5,837	5,837			
EB1596051303	LONG BEACH	CA		08/07/2015		504,279							2,858	2,858			
EB1596051339	CAVE CREEK	AZ		11/20/2015		584,068							3,441	3,441			
EB1596051434	HALEIWA	HI		08/07/2015		790,586							4,494	4,494			
EB1596051448	CAMARILLO	CA		09/25/2015		676,901							3,371	3,371			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		886,895							5,646	5,646			
EB1596051551	SNOQUALMIE	WA		12/18/2015		520,145							2,916	2,916			
EB1596051556	GIG HARBOR	WA		10/09/2015		927,629							5,138	5,138			
EB1596051732	DENVER	CO		12/18/2015		538,728							2,801	2,801			
EB1596051978	SEATTLE	WA		12/18/2015		610,195							4,345	4,345			
EB1596052025	SCOTTSDALE	AZ		12/18/2015		673,878							3,645	3,645			
EB1596052367	SEATTLE	WA		12/18/2015		581,066							3,143	3,143			
EB1596052570	PHOENIX	AZ		12/18/2015		201,606							4,453	4,453			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		462,469							5,104	5,104			
EB1596052803	UNION CITY	CA		10/12/2016		946,497							5,125	5,125			
EB1596052956	NAPLES	FL		06/24/2016		460,924							3,060	3,060			
EB1596053002	HAWTHORN WOODS	IL		10/12/2016		393,930							2,861	2,861			
EB1596053037	SAN CLEMENTE	CA		06/24/2016		1,389,473							10,346	10,346			
EB1596053057	GILROY	CA		06/24/2016		510,294							3,458	3,458			
EB1596053060	LOS ANGELES	CA		06/24/2016		1,119,402							6,179	6,179			
EB1596053071	LAKEWOOD	CO		10/07/2016		507,532							4,108	4,108			
EB1596053207	PALM BEACH	FL		08/19/2016		518,559							5,751	5,751			
EB1596053210	CAREFREE	AZ		06/24/2016		624,165							3,267	3,267			
EB1596053229	LONE TREE	CO		08/19/2016		527,504							2,899	2,899			
EB1596053279	MURRIETA	CA		10/12/2016		432,411							2,423	2,423			
EB1596053283	MALIBU	CA		10/12/2016		1,407,781							7,848	7,848			
EB1596053309	KEY WEST	FL		08/19/2016		494,762							2,478	2,478			
EB1596053325	CANYON COUNTRY	CA		08/17/2016		501,453							2,599	2,599			
EB1596053332	LADERA RANCH	CA		10/12/2016		1,256,734							2,265	2,265			
EB1596053333	FLAGSTAFF	AZ		08/19/2016		461,441							2,587	2,587			
EB1596053361	COLORADO SPRINGS	CO		08/19/2016		439,693							3,346	3,346			
EB1596053366	ALTADENA	CA		08/17/2016		851,872							6,641	6,641			
EB1596053368	LOS ANGELES	CA		10/12/2016		953,434							5,289	5,289			
EB1596053381	AURORA	CO		08/19/2016		561,246							4,189	4,189			
EB1596053387	DAVIS	CA		10/12/2016		520,636							2,819	2,819			
EB1596053388	MIDWAY	UT		08/19/2016		458,692							2,512	2,512			
EB1596053391	BLUFFDALE	UT		08/17/2016		419,456							2,333	2,333			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,134,916							6,010	6,010			
EB1596053421	REDWOOD CITY	CA		08/17/2016		740,969							4,012	4,012			
EB1596053430	ENGLEWOOD	CO		08/19/2016		594,726							3,236	3,236			
EB1596053434	SANTA BARBARA	CA		10/12/2016		962,606							5,415	5,415			
EB1596053446	LONE TREE	CO		08/19/2016		530,448							2,901	2,901			
EB1596053482	AQUA DULCE	CA		08/17/2016		740,033							4,215	4,215			
EB1596053487	HUNTINGTON BEACH	CA		10/12/2016		660,057							3,631	3,631			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		771,664							3,852	3,852			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		686,563							5,093	5,093			
EB1596053498	LOS ANGELES	CA		08/17/2016		901,649							1,660	1,660			
EB1596053514	CARMEL	CA		08/17/2016		509,204							1,775	1,775			
EB1596053515	THOUSAND OAKS	CA		08/17/2016		1,233,760							2,090	2,090			
EB1596053516	SANTA FE	NM		08/17/2016		569,773							3,118	3,118			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,024,253							1,834	1,834			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		935,942							3,390	3,390			
EB1596053586	BAINBRIDGE ISLAND	WA		12/16/2016		520,399							30,417	30,417			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		936,999							4,936	4,936			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,214,705							6,405	6,405			
EB1596053766	DUCK	NC		12/16/2016		688,311							3,875	3,875			
EB1596053808	SAN JOSE	CA		12/16/2016		680,061							3,732	3,732			
EB1596053818	CULVER CITY	CA		12/16/2016		976,003							5,528	5,528			
EB1596053821	ERIE	CO		12/16/2016		528,269							2,945	2,945			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1596053822	SEATTLE	WA		12/16/2016		597,472							3,566	3,566			
EB1596053825	LONG BEACH	CA		12/16/2016		972,307							5,623	5,623			
EB1596053836	GLENDALE	CA		12/16/2016		954,716							5,655	5,655			
EB1596053850	LOS ANGELES	CA		12/16/2016		833,567							4,234	4,234			
EB1596053855	FOSTER CITY	CA		12/16/2016		525,676							2,599	2,599			
EB1596053857	SACRAMENTO	CA		12/16/2016		778,996							4,216	4,216			
EB1596053910	DENVER	CO		12/16/2016		1,124,817							5,914	5,914			
EB1596053911	BOTHELL	WA		12/16/2016		667,601							4,150	4,150			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		958,332							7,183	7,183			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		661,655							6,070	6,070			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		484,696							1,638	1,638			
EB1596053960	PACIFICA	CA		12/16/2016		637,796							3,550	3,550			
EB1596053967	GUALALA	CA		12/16/2016		596,365							3,117	3,117			
EB1596053974	PHOENIX	AZ		12/16/2016		663,730							3,563	3,563			
EB1596053990	SEATTLE	WA		12/16/2016		736,682							3,711	3,711			
EB1596053993	CALABASAS	CA		12/16/2016		957,673							5,060	5,060			
EB1596054004	DENVER	CO		12/16/2016		874,281							4,878	4,878			
EB1596054012	BROOMFIELD	CO		12/16/2016		527,056							3,015	3,015			
EB1596054021	LOS ANGELES	CA		12/16/2016		927,140							7,229	7,229			
EB1596054061	SANTA CLARA	CA		12/16/2016		757,118							4,029	4,029			
EB1596054080	SOLANA BEACH	CA		12/16/2016		900,359							4,643	4,643			
EB1706505057	BEVERLY	MA		12/18/2015		463,985							2,490	2,490			
EB1706505305	SUGAR LAND	TX		12/18/2015		497,580							2,840	2,840			
EB1706542026	CLARKSVILLE	MD		08/19/2016		799,813							4,564	4,564			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		469,094							2,734	2,734			
EB1723001151	ENCINITAS	CA		08/07/2015		599,717							3,600	3,600			
EB1723001157	LOS ANGELES	CA		07/17/2015		507,280							3,017	3,017			
EB1723001216	ALEXANDRIA	VA		12/18/2015		389,159							2,926	2,926			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,490,968							8,562	8,562			
EB1723001394	LOS ANGELES	CA		12/16/2016		944,907							5,243	5,243			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		610,697							3,571	3,571			
EB1725002290	NEWPORT BEACH	CA		11/20/2015		1,017,563							3,964	3,964			
EB1725002337	PALM DESERT	CA		07/17/2015		405,771							2,674	2,674			
EB1725002346	PALM SPRINGS	CA		11/20/2015		410,921							2,373	2,373			
EB1725002355	LADERA RANCH	CA		07/17/2015		859,061							4,967	4,967			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,470,932							39,901	39,901			
EB1725002424	PALM SPRINGS	CA		08/07/2015		403,037							3,097	3,097			
EB1725002450	SAN CLEMENTE	CA		08/07/2015		545,055							2,319	2,319			
EB1725002836	LOS ANGELES	CA		06/24/2016		417,266							4,453	4,453			
EB1725002907	COSTA MESA	CA		03/24/2016		669,068							2,419	2,419			
EB1725002983	PALM SPRINGS	CA		06/24/2016		409,552							2,224	2,224			
EB1725003098	NEWPORT BEACH	CA		10/12/2016		1,364,042							11,578	11,578			
EB1725003333	SAN JOSE	CA		12/16/2016		613,250							3,481	3,481			
EB1725003376	SAN DIEGO	CA		12/16/2016		988,214							5,505	5,505			
EB1725003421	SAN ANSELMO	CA		12/16/2016		829,471							4,507	4,507			
EB1725003445	SAN CLEMENTE	CA		12/16/2016		610,306							4,386	4,386			
EB1725003460	LADERA RANCH	CA		12/16/2016		483,596							2,904	2,904			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		984,493							6,034	6,034			
EB1771000666	SANTA ANA	CA		09/18/2015		628,997							3,679	3,679			
EB1771000713	SAN JUAN CAPISTRANO	CA		11/20/2015		1,039,813							13,391	13,391			
EB1771000721	SAN JUAN CAPISTRANO	CA		09/25/2015		926,947							5,540	5,540			
EB1771000972	HUNTINGTON BEACH	CA		09/25/2015		803,144							6,459	6,459			
EB1771001014	LA MIRADA	CA		07/17/2015		435,945							1,833	1,833			
EB1771001018	LA MIRADA	CA		07/17/2015		470,026							2,717	2,717			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		849,030							5,303	5,303			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		920,746							5,366	5,366			
EB1771001373	HUNTINGTON BEACH	CA		03/24/2016		940,937							5,095	5,095			
EB1771001383	LAKE FOREST	CA		06/24/2016		695,040							8,906	8,906			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,278,356							10,424	10,424			
EB1771001805	FOLSOM	CA		12/16/2016		520,819							2,915	2,915			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1771001934	HUNTINGTON BEACH	CA		12/16/2016		1,252,011							11,587	11,587			
EB1784001085	WALNUT CREEK	CA		07/30/2015		752,263							4,491	4,491			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		901,271							5,380	5,380			
EB1784001925	BELMONT	CA		06/24/2016		1,126,300							2,197	2,197			
EB1784002144	REDWOOD CITY	CA		09/25/2015		842,457							4,918	4,918			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		1,021,930							6,190	6,190			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		488,076							2,849	2,849			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		920,162							6,303	6,303			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,206,573							7,110	7,110			
EB1784002331	SAN JOSE	CA		10/12/2016		1,623,228							12,709	12,709			
EB1784002358	EMERALD HILLS	CA		07/17/2015		638,543							5,184	5,184			
EB1784002384	REDWOOD CITY	CA		07/17/2015		834,753							6,304	6,304			
EB1784002424	SAN FRANCISCO	CA		10/12/2016		2,120,016							12,792	12,792			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,068,973							6,161	6,161			
EB1784002442	PALO ALTO	CA		08/07/2015		1,161,195							6,840	6,840			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		406,310							8,169	8,169			
EB1784002458	SAN CARLOS	CA		08/07/2015		878,697							5,193	5,193			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		774,009							4,395	4,395			
EB1784002546	CORTE MADERA	CA		08/07/2015		1,013,998							6,046	6,046			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		526,820							3,325	3,325			
EB1784002796	SAN BRUNO	CA		03/24/2016		615,311							3,419	3,419			
EB1784002902	MORGAN HILL	CA		03/24/2016		512,781							2,849	2,849			
EB1784002958	MENLO PARK	CA		06/24/2016		508,301							2,893	2,893			
EB1784003112	MENLO PARK	CA		03/24/2016		580,345							3,277	3,277			
EB1784003157	LA CRESCENTA	CA		06/24/2016		386,309							2,188	2,188			
EB1784003213	REDWOOD CITY	CA		10/12/2016		1,245,416							7,083	7,083			
EB1784003367	REDWOOD CITY	CA		10/12/2016		703,435							3,907	3,907			
EB1784003417	NOVATO	CA		06/24/2016		507,806							2,738	2,738			
EB1784003436	SANTA ROSA	CA		06/24/2016		475,894							2,534	2,534			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		606,585							3,522	3,522			
EB1784003514	SAN JOSE	CA		03/24/2016		572,881							3,686	3,686			
EB1784003927	SAN JOSE	CA		06/24/2016		951,105							5,647	5,647			
EB1784003936	SAN BRUNO	CA		10/12/2016		599,489							3,637	3,637			
EB1784003944	SAN CARLOS	CA		12/16/2016		624,870							3,437	3,437			
EB1784003974	SAN JOSE	CA		08/17/2016		639,292							3,711	3,711			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		906,198							5,137	5,137			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		463,360							2,584	2,584			
EB1784004040	CORTE MADERA	CA		08/17/2016		652,032							4,921	4,921			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		623,581							3,473	3,473			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		941,669							5,216	5,216			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		637,920							3,486	3,486			
EB1784004245	TIBURON	CA		12/16/2016		697,377							3,968	3,968			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		741,831							4,220	4,220			
EB1784004395	FAIRFAX	CA		12/16/2016		990,923							5,502	5,502			
EB1784004497	SEBASTOPOL	CA		12/16/2016		722,172							5,559	5,559			
EB1784004502	MENLO PARK	CA		12/16/2016		757,302							4,182	4,182			
EB1784004539	SAN MATEO	CA		12/16/2016		1,122,157							124,773	124,773			
EB1784004542	SAN JOSE	CA		12/16/2016		1,051,477							7,043	7,043			
EB1784004563	DANVILLE	CA		12/16/2016		758,897							4,720	4,720			
EB1784004587	CORTE MADERA	CA		12/16/2016		353,404							3,993	3,993			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		722,331							4,119	4,119			
EB1784004775	BELMONT	CA		12/16/2016		840,100							7,747	7,747			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		955,039							6,828	6,828			
EB1784004778	SAN FRANCISCO	CA		12/16/2016		664,926							3,756	3,756			
EB1784004781	BURLINGAME	CA		12/16/2016		1,316,028							7,485	7,485			
EB1784004782	MENLO PARK	CA		12/16/2016		722,277							6,918	6,918			
EB1784004784	SAN RAFAEL	CA		12/16/2016		593,677							3,386	3,386			
EB1784004785	BURLINGAME	CA		12/16/2016		1,276,991							7,247	7,247			
EB1784004815	REDWOOD CITY	CA		12/16/2016		1,080,027							5,993	5,993			
EB1784004840	OAKLAND	CA		12/16/2016		984,284							5,586	5,586			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
EB1784004856	SAN FRANCISCO	CA		12/16/2016		902,806							8,183	8,183			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		548,387							3,112	3,112			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		707,823							4,283	4,283			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,086,338							6,342	6,342			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,320,848							7,955	7,955			
EB1784004910	SAN RAFAEL	CA		12/16/2016		854,559							4,725	4,725			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		480,087							2,668	2,668			
EB1784005051	SAN BRUNO	CA		12/16/2016		668,808							3,898	3,898			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		722,492							6,042	6,042			
EB1785003246	LOS ANGELES	CA		03/24/2016		490,406							1,833	1,833			
EB1785003252	NEWARK	CA		10/09/2015		420,288							2,804	2,804			
EB1785003272	MENLO PARK	CA		09/25/2015		922,928							5,420	5,420			
EB1785003289	LINDEN	CA		10/09/2015		503,095							3,271	3,271			
EB1785003407	SAN JOSE	CA		07/17/2015		744,238							4,359	4,359			
EB1785003447	PORTOLA VALLEY	CA		07/17/2015		1,253,431							7,527	7,527			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		449,732							4,237	4,237			
EB1785003522	E PALO ALTO	CA		08/07/2015		535,706							3,035	3,035			
EB1785003601	LOS GATOS	CA		06/24/2016		834,573							4,693	4,693			
EB1785003665	REDWOOD CITY	CA		06/24/2016		561,052							6,833	6,833			
EB1785004145	PEBBLE BEACH	CA		06/24/2016		540,944							3,910	3,910			
EB1785004180	FREMONT	CA		06/24/2016		727,797							4,115	4,115			
EB1785004254	SAN JOSE	CA		06/24/2016		677,446							3,809	3,809			
EB1785004280	LOS GATOS	CA		06/24/2016		534,567							4,857	4,857			
EB1785004420	SUNNYVALE	CA		08/17/2016		1,138,854							13,081	13,081			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		666,379							4,055	4,055			
EB1785004673	SAN JOSE	CA		10/07/2016		1,060,647							5,867	5,867			
EB1785004871	LOS ALTOS	CA		12/16/2016		485,873							1,935	1,935			
EB1785004879	SANTA CRUZ	CA		12/16/2016		676,319							3,662	3,662			
EB1785004925	SANTA CRUZ	CA		12/16/2016		714,305							4,170	4,170			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		560,244							4,237	4,237			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,622,540							12,585	12,585			
EB1786002511	BELMONT	CA		03/24/2016		895,099							5,307	5,307			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,266,551							7,616	7,616			
EB1786002646	SOUTH SAN FRANCISCO	CA		03/24/2016		696,314							4,076	4,076			
EB1786002708	TRUCKEE	CA		11/20/2015		530,344							3,228	3,228			
EB1786002719	MENLO PARK	CA		07/17/2015		714,589							4,330	4,330			
EB1786002720	EL GRANADA	CA		11/20/2015		858,240							5,198	5,198			
EB1786002896	NOVATO	CA		03/24/2016		609,413							3,523	3,523			
EB1786003293	CUPERTINO	CA		06/24/2016		470,551							2,541	2,541			
EB1786003297	LOS ALTOS	CA		10/07/2016		863,947							9,095	9,095			
EB1786003342	BURLINGAME	CA		06/24/2016		871,017							4,969	4,969			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,571,100							12,027	12,027			
EB1786003544	BELMONT	CA		10/12/2016		929,778							5,339	5,339			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		728,599							4,143	4,143			
EB1786003598	FOSTER CITY	CA		08/17/2016		898,084							7,219	7,219			
EB1786003610	SAN MATEO	CA		12/16/2016		1,046,224							6,194	6,194			
EB1786003623	SAN MATEO	CA		12/16/2016		1,209,870							7,133	7,133			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		823,817							4,670	4,670			
EB1786003720	BELMONT	CA		12/16/2016		1,209,109							7,058	7,058			
EB1786003745	BELMONT	CA		12/16/2016		802,104							4,794	4,794			
EB1786003774	REDWOOD CITY	CA		12/16/2016		752,830							4,275	4,275			
EB1786003890	SAN MATEO	CA		12/16/2016		678,266							3,905	3,905			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		634,002							3,462	3,462			
EB1786003969	SAN MATEO	CA		12/16/2016		963,805							5,348	5,348			
EB1786003970	SAN MATEO	CA		12/16/2016		900,332							4,876	4,876			
EB1786004118	SANTA CLARA	CA		12/16/2016		1,049,902							5,959	5,959			
EB1786004135	PALO ALTO	CA		12/16/2016		1,054,692							112,249	112,249			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		579,612							3,422	3,422			
EB1787002772	NOVATO	CA		07/17/2015		589,172							3,415	3,415			
EB1787002798	SAN RAMON	CA		08/07/2015		701,361							4,050	4,050			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1787002827	CASTRO VALLEY	CA		08/07/2015		618,181							8,374	8,374			
EB1787002855	SAN JOSE	CA		08/07/2015		597,182							3,401	3,401			
EB1787003150	SAN RAMON	CA		03/24/2016		797,883							4,343	4,343			
EB1787003203	PLEASANTON	CA		03/24/2016		740,348							6,656	6,656			
EB1787003208	HAYWARD	CA		06/24/2016		461,511							2,432	2,432			
EB1787003214	WALNUT CREEK	CA		03/24/2016		768,608							4,253	4,253			
EB1787003319	MILPITAS	CA		12/16/2016		636,964							3,660	3,660			
EB1787003346	DANVILLE	CA		06/24/2016		386,394							2,195	2,195			
EB1787003434	UNION CITY	CA		10/12/2016		639,411							3,653	3,653			
EB1787003647	DANVILLE	CA		12/16/2016		878,798							4,990	4,990			
EB1787003800	DUBLIN	CA		12/16/2016		609,693							3,297	3,297			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,082,037							7,490	7,490			
EB1787003934	LIVERMORE	CA		12/16/2016		601,060							3,468	3,468			
EB1787003938	SAN JOSE	CA		12/16/2016		421,426							2,319	2,319			
EB1787003957	PLEASANTON	CA		12/16/2016		760,140							5,174	5,174			
EB1787003964	PLEASANTON	CA		12/16/2016		491,351							2,726	2,726			
EB1787003973	DUBLIN	CA		12/16/2016		585,953							3,421	3,421			
EB1787004002	PENNGROVE	CA		12/16/2016		652,308							3,790	3,790			
EB1787004061	FREMONT	CA		12/16/2016		711,213							5,195	5,195			
EB1787004076	ORINDA	CA		12/16/2016		1,085,368							6,189	6,189			
EB1787004136	DUBLIN	CA		12/16/2016		409,649							2,325	2,325			
EB1789002868	OAKLAND	CA		07/30/2015		575,612							4,343	4,343			
EB1789003029	REDWOOD CITY	CA		06/24/2016		694,889							3,995	3,995			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		409,005							2,403	2,403			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		483,643							2,959	2,959			
EB1789003454	APTOS	CA		06/24/2016		639,509							3,754	3,754			
EB1789003531	SUNNYVALE	CA		10/12/2016		579,328							3,336	3,336			
EB1789003549	SAN MATEO	CA		06/24/2016		900,439							6,504	6,504			
EB1789003570	DUBLIN	CA		09/25/2015		608,464							3,459	3,459			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		518,177							3,081	3,081			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		931,529							6,139	6,139			
EB1789003629	BELMONT	CA		11/20/2015		692,776							4,975	4,975			
EB1789003653	FREMONT	CA		07/17/2015		400,711							2,470	2,470			
EB1789003676	SANTA CLARA	CA		08/07/2015		483,426							4,319	4,319			
EB1789003695	MOUNTAIN VIEW	CA		11/20/2015		981,053							5,942	5,942			
EB1789003698	SUNNYVALE	CA		08/07/2015		782,477							4,601	4,601			
EB1789003711	SANTA CRUZ	CA		10/12/2016		621,492							3,644	3,644			
EB1789003722	SUNNYVALE	CA		07/17/2015		566,929							3,287	3,287			
EB1789003958	BURLINGAME	CA		06/24/2016		595,955							3,330	3,330			
EB1789003985	SAN CARLOS	CA		06/24/2016		627,525							3,497	3,497			
EB1789004148	BURLINGAME	CA		06/24/2016		803,964							4,411	4,411			
EB1789004236	SAN JOSE	CA		03/24/2016		866,497							4,959	4,959			
EB1789004288	CAMPBELL	CA		03/24/2016		564,551							3,057	3,057			
EB1789004300	SAN JOSE	CA		06/24/2016		659,636							(3,281)	(3,281)			
EB1789004328	DANVILLE	CA		12/16/2016		1,014,335							5,910	5,910			
EB1789004341	SUNNYVALE	CA		06/24/2016		873,426							5,784	5,784			
EB1789004375	HAYWARD	CA		10/12/2016		1,120,817							7,027	7,027			
EB1789004398	REDWOOD CITY	CA		06/24/2016		981,600							5,547	5,547			
EB1789004486	ALCOA	TN		08/19/2016		501,261							955	955			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,093,780							6,348	6,348			
EB1789004521	BURLINGAME	CA		08/17/2016		959,152							6,427	6,427			
EB1789004549	SAN JOSE	CA		08/17/2016		358,269							5,386	5,386			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,082,633							6,188	6,188			
EB1789004565	SAN JOSE	CA		08/17/2016		358,269							5,386	5,386			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		669,150							3,706	3,706			
EB1789004848	SAN JOSE	CA		12/16/2016		820,044							4,765	4,765			
EB1789004888	SAN JOSE	CA		12/16/2016		933,190							9,940	9,940			
EB1789004889	REDWOOD CITY	CA		12/16/2016		281,771							1,630	1,630			
EB1789004890	BELMONT	CA		12/16/2016		1,052,674							5,821	5,821			
EB1789004944	SAN JOSE	CA		12/16/2016		603,538							3,752	3,752			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
EB1789004950	SAN JOSE	CA		12/16/2016		547,362							3,121	3,121			
EB1789004967	SANTA CLARA	CA		12/16/2016		557,340							3,249	3,249			
EB1790002216	ALEXANDRIA	VA		09/25/2015		914,126							5,483	5,483			
EB1790002358	FALLS CHURCH	VA		11/20/2015		688,430							4,022	4,022			
EB1790002986	WASHINGTON	DC		10/12/2016		599,268							3,439	3,439			
EB1791002759	ROCKVILLE	MD		07/17/2015		593,747							4,386	4,386			
EB1791002764	POTOMAC	MD		07/17/2015		679,444							4,012	4,012			
EB1791002772	RESTON	VA		08/07/2015		1,045,359							11,234	11,234			
EB1791002786	MCLEAN	VA		08/07/2015		730,725							4,318	4,318			
EB1793000749	VOORHEESVILLE	NY		12/18/2015		518,254							3,948	3,948			
EB1793000950	VIENNA	VA		10/09/2015		1,057,130							6,262	6,262			
EB1793000960	ARLINGTON	VA		07/17/2015		727,963							4,220	4,220			
EB1793000975	KENSINGTON	MD		07/17/2015		819,367							4,863	4,863			
EB1793001367	WASHINGTON	DC		10/07/2016		973,713							5,566	5,566			
EB1793001391	POTOMAC	MD		08/19/2016		592,787							4,329	4,329			
EB1793001392	ARLINGTON	VA		08/19/2016		886,685							5,185	5,185			
EB1793001647	MC LEAN	VA		12/16/2016		611,229							3,802	3,802			
EB1793001664	DARIEN	CT		12/16/2016		595,254							3,475	3,475			
EB1794002440	SEVERN	MD		07/30/2015		457,954							3,092	3,092			
EB1794002606	ARLINGTON	VA		09/18/2015		860,237							7,680	7,680			
EB1794003329	NOKESVILLE	VA		12/18/2015		632,159							5,143	5,143			
EB1794003388	ANNANDALE	VA		08/07/2015		544,733							5,896	5,896			
EB1794003466	ANNANDALE	VA		12/18/2015		475,664							3,994	3,994			
EB1794003584	ANNANDALE	VA		06/24/2016		500,489							2,887	2,887			
EB1794003597	FALLS CHURCH	VA		06/24/2016		963,047							5,284	5,284			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		606,240							3,511	3,511			
EB1795000799	WESTFIELD	NJ		09/18/2015		562,875							3,310	3,310			
EB1795001038	STATEN ISLAND	NY		12/18/2015		491,886							2,695	2,695			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		508,665							3,683	3,683			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		405,096							2,410	2,410			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		632,285							3,702	3,702			
EB1795001484	OCEANPORT	NJ		12/18/2015		461,360							2,634	2,634			
EB1795001933	ROCKAWAY	NJ		12/16/2016		653,230							3,618	3,618			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		653,662							4,847	4,847			
FR121181213	ESSEX FELLS	NJ		09/23/2016		651,754							3,772	3,772			
FR125660147	BOSTON	MA		09/23/2016		531,718							3,063	3,063			
FR125686555	SAN RAFAEL	CA		09/09/2016		944,323							5,394	5,394			
FR125687686	PALO ALTO	CA		10/07/2016		1,069,778							6,197	6,197			
FR125689476	DANVILLE	CA		10/07/2016		422,391							2,360	2,360			
FR125690276	BURLINGAME	CA		10/07/2016		699,966							4,030	4,030			
FR125690953	LEXINGTON	MA		09/09/2016		558,981							3,233	3,233			
FR125692355	ORINDA	CA		10/07/2016		1,020,664							5,876	5,876			
FR125692496	SAN FRANCISCO	CA		10/07/2016		911,457							5,247	5,247			
FR125692728	SAN DIEGO	CA		10/07/2016		624,190							3,610	3,610			
FR125693304	HINGHAM	MA		11/04/2016		811,376							4,675	4,675			
FR125693379	SAN FRANCISCO	CA		09/09/2016		833,457							4,823	4,823			
FR125693742	ALAMO	CA		09/23/2016		770,778							4,415	4,415			
FR125694955	WELLESLEY	MA		09/23/2016		1,179,524							6,756	6,756			
FR125695028	KENSINGTON	CA		09/23/2016		980,315							5,701	5,701			
FR125695481	HILLSBOROUGH	CA		10/07/2016		633,490							3,648	3,648			
FR125697404	SAN FRANCISCO	CA		11/04/2016		643,641							3,707	3,707			
FR125697446	WELLESLEY	MA		10/07/2016		699,294							4,030	4,030			
FR125697743	SAN DIEGO	CA		10/07/2016		891,311							5,134	5,134			
FR125697792	SHERMAN OAKS	CA		09/23/2016		982,460							5,686	5,686			
FR125698089	SAN MATEO	CA		09/23/2016		926,471							5,364	5,364			
FR125698386	ALISO VIEJO	CA		10/07/2016		551,252							3,176	3,176			
FR125698675	WELLESLEY	MA		10/07/2016		643,350							3,707	3,707			
FR125698956	BURLINGAME	CA		11/18/2016		834,686							4,809	4,809			
FR125699384	SAN RAMON	CA		12/02/2016		819,134							4,642	4,642			
FR125699483	NOVATO	CA		11/04/2016		603,648							3,482	3,482			

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FR125699954	DANA POINT MONARCH B	CA		10/07/2016		636,451							3,667	3,667			
FR125700224	WELLESLEY	MA		10/07/2016		559,018							3,236	3,236			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,095,130							6,199	6,199			
FR125701305	BOSTON	MA		10/07/2016		1,046,782							6,813	6,813			
FR125702451	SAN FRANCISCO	CA		10/07/2016		699,456							4,030	4,030			
FR125704689	SAN DIEGO	CA		10/21/2016		680,589							3,981	3,981			
FR125704804	WALNUT CREEK	CA		12/02/2016		618,591							3,623	3,623			
FR125704960	SAN FRANCISCO	CA		11/18/2016		890,790							5,054	5,054			
FR125704978	SAN FRANCISCO	CA		09/23/2016		572,377							8,553	8,553			
FR125705470	DANA POINT	CA		11/18/2016		591,861							4,323	4,323			
FR125705868	MENLO PARK	CA		10/07/2016		1,026,929							5,869	5,869			
FR125706197	SHERMAN OAKS	CA		10/21/2016		831,169							4,774	4,774			
FR125706494	MORAGA	CA		10/07/2016		726,371							4,203	4,203			
FR125708235	MORAGA	CA		10/21/2016		745,965							4,299	4,299			
FR125708359	LEXINGTON	MA		12/02/2016		789,487							4,527	4,527			
FR125709076	SONOMA	CA		11/18/2016		718,169							3,955	3,955			
FR125709688	PASADENA	CA		11/18/2016		664,646							3,606	3,606			
FR125713748	LOS ANGELES	CA		11/04/2016		649,640							3,645	3,645			
FR125713839	SAN FRANCISCO	CA		10/21/2016		517,562							5,168	5,168			
FR125716451	PLEASANTON	CA		11/04/2016		560,299							3,215	3,215			
FR125716923	NEWTON	MA		11/18/2016		771,284							4,402	4,402			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		939,333							5,401	5,401			
FR125717814	NEWTON	MA		10/21/2016		664,137							3,817	3,817			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		562,452							3,193	3,193			
FR125718614	LA JOLLA	CA		12/02/2016		1,157,639							6,586	6,586			
FR125718697	SANTA MONICA	CA		12/22/2016		886,485							5,048	5,048			
FR125718747	SAN JOSE	CA		12/02/2016		1,025,022							13,489	13,489			
FR125718754	SAN JOSE	CA		10/21/2016		1,144,004							7,543	7,543			
FR125719067	SAUSALITO	CA		11/04/2016		746,625							4,269	4,269			
FR125719265	LOS ANGELES	CA		11/04/2016		797,298							4,344	4,344			
FR125719471	BURLINGAME	CA		11/18/2016		770,894							4,389	4,389			
FR125720016	NEEDHAM	MA		11/18/2016		912,210							5,187	5,187			
FR125722053	DANVILLE	CA		11/04/2016		610,874							3,492	3,492			
FR125722418	HALEIWA	HI		12/02/2016		1,201,416							6,817	6,817			
FR125725346	SAN FRANCISCO	CA		11/18/2016		747,620							4,256	4,256			
FR125727805	TIBURON	CA		11/04/2016		1,743,093							9,967	9,967			
FR125727854	NEEDHAM	MA		11/04/2016		434,223							8,181	8,181			
FR125750369	WESTON	MA		11/18/2016		1,484,287							8,379	8,379			
FR125751169	BOSTON	MA		11/18/2016		1,092,277							21,630	21,630			
FR125755467	BURLINGAME	CA		11/18/2016		875,376							4,990	4,990			
FR125755640	LOS ANGELES	CA		11/18/2016		934,851							5,320	5,320			
FR125757133	PIEDMONT	CA		11/18/2016		1,187,158							6,788	6,788			
FR125758883	ORINDA	CA		11/04/2016		1,223,936							7,052	7,052			
FR125758941	MORAGA	CA		12/02/2016		911,676							5,209	5,209			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		841,169							4,788	4,788			
FR125762810	MILL VALLEY	CA		11/04/2016		966,917							5,547	5,547			
FR125763826	BOSTON	MA		11/04/2016		635,650							3,618	3,618			
FR125765219	WELLESLEY	MA		12/22/2016		646,264							6,994	6,994			
FR125765375	SAN FRANCISCO	CA		12/02/2016		683,564							3,872	3,872			
FR125767272	BROOKLINE	MA		12/02/2016		509,172							2,884	2,884			
FR125767314	LEXINGTON	MA		12/02/2016		623,882							3,534	3,534			
FR125768064	SAN FRANCISCO	CA		12/02/2016		638,630							7,181	7,181			
FR125768221	WINCHESTER	MA		12/02/2016		700,944							3,990	3,990			
FR125768239	BOSTON	MA		12/02/2016		575,482							3,276	3,276			
FR125768932	POUND RIDGE	NY		12/22/2016		659,043							3,738	3,738			
FR125769161	EL CERRITO	CA		12/02/2016		643,145							3,686	3,686			
FR125769815	SAN FRANCISCO	CA		12/02/2016		828,926							4,695	4,695			
FR125769872	LOS ALTOS	CA		12/02/2016		756,429							4,240	4,240			
FR125770821	SAN MATEO	CA		12/02/2016		1,146,068							6,431	6,431			
FR125771639	SAN FRANCISCO	CA		12/02/2016		864,411							4,956	4,956			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
FR125772785	CORTE MADERA	CA		12/22/2016		1,240,001							7,107	7,107			
FR125772843	SAN FRANCISCO	CA		12/02/2016		990,879							5,679	5,679			
FR125773668	BOSTON	MA		12/02/2016		786,454							4,488	4,488			
FR125774310	SAN FRANCISCO	CA		12/02/2016		732,644							4,115	4,115			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,701,485							14,491	14,491			
FR125776182	OAKLAND	CA		12/22/2016		625,683							3,526	3,526			
FR125778337	SAN RAFAEL	CA		12/22/2016		1,165,240							6,604	6,604			
FR125778618	MELROSE	MA		12/22/2016		485,453							4,659	4,659			
FR125783303	SAN MATEO	CA		12/22/2016		795,452							4,381	4,381			
FR125785795	LAFAYETTE	CA		12/22/2016		749,393							4,259	4,259			
FR125789136	SAN FRANCISCO	CA		12/22/2016		1,289,410							7,301	7,301			
FR125796289	LOS ANGELES	CA		01/20/2017		609,864							3,344	3,344			
FR125799077	CAMBRIDGE	MA		12/22/2016		636,450							3,500	3,500			
FR125806799	SAN FRANCISCO	CA		12/22/2016		1,201,758							6,413	6,413			
FR125819057	REDWOOD CITY	CA		02/17/2017		648,319							12,377	12,377			
FR125875240	SAN FRANCISCO	CA		06/08/2017		739,959							3,760	3,760			
FR125941489	BERKELEY	CA		09/15/2017		849,276							4,415	4,415			
FR225706346	WATER MILL	NY		10/21/2016		1,864,943							10,748	10,748			
PH5041132977	SANIBEL	FL		05/08/2015		1,218,388							7,452	7,452			
PH7118499545	SAN JOSE	CA		09/12/2014		401,658							2,277	2,277			
PH7118500128	MORGAN HILL	CA		08/28/2014		613,303							5,435	5,435			
PH7118585004	HARVARD	MA		10/10/2014		481,145							2,770	2,770			
PH7118593339	GROTON	MA		12/29/2014		455,827							2,633	2,633			
PH7118595441	ACTON	MA		12/29/2014		421,875							2,461	2,461			
PH7118598668	BLAINE	MN		01/29/2015		764,205							2,396	2,396			
PH7118674535	SAN FRANCISCO	CA		01/16/2015		610,437							3,714	3,714			
PH7118677595	MINNETONKA	MN		02/26/2015		572,043							5,420	5,420			
PH7118682280	MINNEAPOLIS	MN		04/24/2015		881,687							5,067	5,067			
PH7118770002	LIVERMORE	CA		06/19/2015		425,987							2,597	2,597			
PH7118778682	LAFAYETTE	CA		07/24/2015		910,170							5,037	5,037			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		411,213							2,325	2,325			
PH7118864581	HALF MOON BAY	CA		08/07/2015		798,497							4,313	4,313			
PH7118865497	MORAGA	CA		09/18/2015		1,047,127							5,549	5,549			
PH7118865950	SAN MATEO	CA		08/21/2015		934,697							4,954	4,954			
PH7118866214	GILROY	CA		09/18/2015		635,756							3,369	3,369			
PH7118927438	BELMONT	CA		08/01/2014		730,492							4,658	4,658			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		811,720							4,705	4,705			
PH7118931331	FAIRFAX	VA		09/26/2014		520,613							3,083	3,083			
PH7118953657	POTOMAC	MD		01/28/2016		953,294							5,139	5,139			
PH7118959878	MENLO PARK	CA		12/11/2015		1,272,282							6,987	6,987			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		372,376							6,645	6,645			
PH7119108293	LAKE BLUFF	IL		01/29/2015		711,201							4,158	4,158			
PH7119108798	SCITUATE	MA		12/29/2014		474,127							2,772	2,772			
PH7119111347	CALABASAS	CA		03/13/2015		582,583							51,714	51,714			
PH7119117104	PRINCETON	MA		05/08/2015		680,037							4,673	4,673			
PH7119119142	BEDFORD	NH		04/10/2015		538,543							3,156	3,156			
PH7119119472	LOS GATOS	CA		04/24/2015		939,041							5,373	5,373			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,063,476							8,298	8,298			
PH7119120488	SAN BRUNO	CA		03/27/2015		622,900							6,039	6,039			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		623,505							3,676	3,676			
PH7119133564	LA JOLLA	CA		09/18/2015		505,057							9,675	9,675			
PH7119213721	FALLS CHURCH	VA		08/21/2015		781,121							4,318	4,318			
PH7119217458	PASADENA	CA		07/24/2015		882,604							7,237	7,237			
PH7119218225	MOUNTAIN VIEW	CA		08/21/2015		737,234							4,138	4,138			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		410,862							2,694	2,694			
PH7119300320	HIGHLAND	UT		10/29/2015		530,323							2,889	2,889			
PH7119305063	ANNAPOLIS	MD		12/11/2015		709,716							3,769	3,769			
PH7129144932	CERRITOS	CA		11/21/2014		650,037							10,054	10,054			
PH7130881704	FLOWER MOUND	TX		08/01/2014		465,445							2,682	2,682			
PH7130919397	SUMMIT	NJ		08/28/2014		637,506							3,737	3,737			

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PH7131120482	SUDBURY	MA		08/28/2014		604,720							3,927	3,927			
PH7131166543	COHASSET	MA		09/12/2014		671,868							4,147	4,147			
PH7131263332	CLARKSVILLE	MD		08/01/2014		483,042							3,023	3,023			
PH7131264066	HOUSTON	TX		08/01/2014		492,845							5,555	5,555			
PH7131272168	SHREWSBURY	MA		10/24/2014		550,080							4,513	4,513			
PH7131356037	SIERRA MADRE	CA		09/12/2014		627,767							3,673	3,673			
PH7131390259	SEVERNA PARK	MD		08/15/2014		553,763							3,363	3,363			
PH7131399508	LANTANA	FL		08/15/2014		340,194							4,132	4,132			
PH7131399961	STOW	MA		08/15/2014		533,052							3,172	3,172			
PH7131431731	SOUTHLAKE	TX		09/12/2014		629,016							4,189	4,189			
PH7131433901	WEXFORD	PA		08/28/2014		495,930							3,053	3,053			
PH7131436474	SAN DIEGO	CA		09/12/2014		508,538							3,285	3,285			
PH7131438264	PALMETTO BAY	FL		08/28/2014		481,054							2,889	2,889			
PH7131534724	OAKDALE	CA		08/15/2014		413,266							3,254	3,254			
PH7131573060	KERNERSVILLE	NC		08/28/2014		449,674							2,679	2,679			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		452,147							2,644	2,644			
PH7131574340	LARCHMONT	NY		09/26/2014		652,234							3,796	3,796			
PH7131592391	WOODINVILLE	WA		09/12/2014		527,496							3,107	3,107			
PH7131648391	NEEDHAM	MA		09/26/2014		457,756							2,636	2,636			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		941,368							5,508	5,508			
PH7131649621	DALLAS	TX		08/28/2014		444,036							5,042	5,042			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		608,831							3,550	3,550			
PH7131689379	CARY	NC		08/28/2014		407,649							8,177	8,177			
PH7131731312	PARK CITY	UT		09/26/2014		577,177							3,380	3,380			
PH7131736733	MAHWAH	NJ		06/19/2015		635,852							4,085	4,085			
PH7131845898	SAN JOSE	CA		10/24/2014		440,080							2,499	2,499			
PH7131846680	EVERGREEN	CO		09/26/2014		636,199							3,667	3,667			
PH7131884665	PHILADELPHIA	PA		10/10/2014		431,057							2,525	2,525			
PH7131887809	LITTLE SILVER	NJ		10/24/2014		872,389							5,045	5,045			
PH7131892015	MIDLAND	TX		11/07/2014		489,641							2,852	2,852			
PH7131926664	SAN JOSE	CA		12/12/2014		456,848							2,591	2,591			
PH7131930617	SALEM	NH		10/10/2014		402,503							3,251	3,251			
PH7131930971	PHILADELPHIA	PA		10/24/2014		412,522							2,401	2,401			
PH7132211116	DENVER	CO		06/19/2015		439,760							2,542	2,542			
PH7132237574	WESTFORD	MA		10/24/2014		475,487							3,114	3,114			
PH7132279568	SOUTHLAKE	TX		11/07/2014		1,012,827							6,165	6,165			
PH7132314662	COLLEYVILLE	TX		11/07/2014		477,612							3,277	3,277			
PH7132320412	ARLINGTON	VA		11/07/2014		688,815							4,363	4,363			
PH7132365243	WESTFIELD	NJ		08/21/2015		956,306							5,502	5,502			
PH7132397063	ISSAQUAH	WA		11/21/2014		570,747							5,025	5,025			
PH7132398855	SOUTHBURY	CT		12/29/2014		399,919							2,381	2,381			
PH7132439873	PITTSBURGH	PA		12/29/2014		436,506							3,514	3,514			
PH7132441713	RYE BROOK	NY		12/12/2014		726,958							4,185	4,185			
PH7132479192	BETHESDA	MD		01/16/2015		924,647							7,243	7,243			
PH7132480190	MADISON	NJ		01/16/2015		729,390							4,265	4,265			
PH7132481578	SCARSDALE	NY		01/29/2015		843,266							4,941	4,941			
PH7132483319	KELLER	TX		01/16/2015		805,595							4,524	4,524			
PH7132517579	SEATTLE	WA		12/29/2014		572,703							3,267	3,267			
PH7132522348	WESTFIELD	NJ		12/29/2014		647,119							1,475	1,475			
PH7132597407	AGOURA HILLS	CA		12/29/2014		544,147							8,644	8,644			
PH7132659025	MUNDELEIN	IL		01/29/2015		448,411							2,730	2,730			
PH7132693693	GAITHERSBURG	MD		02/13/2015		478,777							2,764	2,764			
PH7132695144	DALLAS	TX		01/16/2015		413,151							2,464	2,464			
PH7132698379	PHILADELPHIA	PA		01/16/2015		386,619							2,684	2,684			
PH7132732681	BEDFORD	NY		01/29/2015		503,869							2,963	2,963			
PH7132735106	CONROE	TX		03/13/2015		419,670							2,520	2,520			
PH7132735130	WASHINGTON	DC		01/16/2015		657,775							3,890	3,890			
PH7132773750	SAN JOSE	CA		01/16/2015		527,179							3,012	3,012			
PH7132833976	PELHAM	NY		02/13/2015		608,661							3,504	3,504			
PH7132834222	SPRING	TX		02/13/2015		444,758							2,732	2,732			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7132846259	NAPERVILLE	IL		04/10/2015		478,853							2,816	2,816			
PH7132967345	WESTFIELD	NJ		03/27/2015		593,360							3,578	3,578			
PH7132968541	COLUMBUS	OH		02/26/2015		430,994							2,795	2,795			
PH7132976726	GLENSIDE	PA		05/08/2015		658,912							3,820	3,820			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015		397,802							26,619	26,619			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		410,908							2,432	2,432			
PH7133027941	SHREWSBURY	MA		06/05/2015		412,057							5,422	5,422			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		413,553							2,562	2,562			
PH7133124458	SOUTH LYON	MI		04/24/2015		506,238							3,454	3,454			
PH7133126412	MCKINNEY	TX		04/10/2015		448,183							2,983	2,983			
PH7133128608	NATICK	MA		05/08/2015		508,785							2,998	2,998			
PH7133166889	MONTVILLE	NJ		07/24/2015		710,203							4,119	4,119			
PH7133170196	UPTON	MA		04/24/2015		425,398							2,686	2,686			
PH7133196597	VILLA PARK	CA		06/19/2015		496,601							4,685	4,685			
PH7133197967	MAPLEWOOD	NJ		05/22/2015		534,711							4,482	4,482			
PH7133299334	MERCER ISLAND	WA		04/24/2015		964,385							5,700	5,700			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		764,617							4,511	4,511			
PH7133300769	FRISCO	TX		09/18/2015		487,784							2,729	2,729			
PH7133303037	NAPERVILLE	IL		08/21/2015		444,837							2,567	2,567			
PH7133305354	SEATTLE	WA		05/08/2015		790,959							4,829	4,829			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		480,050							2,901	2,901			
PH7133338314	SAN DIEGO	CA		10/29/2015		822,472							4,818	4,818			
PH7133338546	MANCHESTER	MA		08/07/2015		570,469							3,446	3,446			
PH7133340690	AUSTIN	TX		06/05/2015		699,886							4,321	4,321			
PH7133340716	TUCSON	AZ		04/24/2015		419,465							2,587	2,587			
PH7133341524	OAKDALE	CA		05/22/2015		484,695							2,840	2,840			
PH7133343231	WOODINVILLE	WA		04/24/2015		538,391							3,154	3,154			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		565,533							3,354	3,354			
PH7133367032	TUCSON	AZ		06/05/2015		452,842							2,640	2,640			
PH7133421086	HOUSTON	TX		06/05/2015		837,966							4,947	4,947			
PH7133423496	WALL TOWNSHIP	NJ		07/24/2015		684,627							3,940	3,940			
PH7133425574	SUMMIT	NJ		05/22/2015		846,632							4,902	4,902			
PH7133461942	CRANBURY	NJ		02/12/2016		635,936							3,412	3,412			
PH7133467899	BELLAIRE	TX		05/22/2015		685,193							3,988	3,988			
PH7133508072	SAN DIEGO	CA		07/10/2015		441,689							2,514	2,514			
PH7133512777	DAVIS	CA		07/10/2015		500,731							2,957	2,957			
PH7133513403	SAN DIEGO	CA		08/07/2015		554,201							3,096	3,096			
PH7133548417	CARY	NC		06/19/2015		384,385							2,314	2,314			
PH7133549670	MONTCLAIR	NJ		06/19/2015		463,473							2,716	2,716			
PH7133701008	CHAGRIN FALLS	OH		07/10/2015		434,260							3,084	3,084			
PH7133701495	ACTON	MA		09/18/2015		622,569							3,451	3,451			
PH7133704077	NAPLES	FL		01/15/2016		602,050							3,421	3,421			
PH7133705280	SYOSSET	NY		10/16/2015		589,856							3,666	3,666			
PH7133739461	MILLBRAE	CA		07/10/2015		1,081,664							29,252	29,252			
PH7133740048	CHANDLER	AZ		06/19/2015		431,969							10,882	10,882			
PH7133740170	GLEN ROCK	NJ		07/24/2015		614,581							3,570	3,570			
PH7133741137	MEDFORD	NJ		08/21/2015		432,488							2,439	2,439			
PH7133780184	MOORESTOWN	NJ		08/21/2015		447,805							2,605	2,605			
PH7133785928	WESTFIELD	NJ		08/21/2015		496,947							2,816	2,816			
PH7133788401	SPRING	TX		06/05/2015		593,259							3,435	3,435			
PH7133822424	LA MESA	CA		07/24/2015		636,998							3,743	3,743			
PH7133823513	SOUTHLAKE	TX		06/05/2015		442,330							10,138	10,138			
PH7133827027	PORTSMOUTH	RI		07/24/2015		421,364							2,402	2,402			
PH7133827191	MANHASSET	NY		08/07/2015		745,113							4,735	4,735			
PH7133827720	COLLEYVILLE	TX		07/10/2015		440,955							2,613	2,613			
PH7133829791	FLOWER MOUND	TX		07/10/2015		413,937							2,418	2,418			
PH7133864327	NEWCASTLE	WA		07/10/2015		619,684							3,711	3,711			
PH7133864400	INDIAN LAND	SC		07/10/2015		384,586							3,372	3,372			
PH7133866298	WYNNEWOOD	PA		07/24/2015		603,264							3,526	3,526			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		498,736							2,779	2,779			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
PH7133925177	WESTFIELD	NJ		08/21/2015		442,094							2,493	2,493			
PH7134018154	CERRITOS	CA		07/24/2015		731,907							4,828	4,828			
PH7134019533	HOLMDEL	NJ		09/18/2015		731,323							4,126	4,126			
PH7134020176	TROPHY CLUB	TX		07/24/2015		451,707							2,584	2,584			
PH7134022768	SMITHTOWN	NY		09/18/2015		571,119							(82)	(82)			
PH7134062202	WESTFIELD	NJ		07/24/2015		488,327							2,845	2,845			
PH7134065601	DAVIE	FL		08/21/2015		662,380							3,750	3,750			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		387,364							3,860	3,860			
PH7134069736	MENDHAM	NJ		08/21/2015		596,691							9,742	9,742			
PH7134102461	WESTFIELD	NJ		08/21/2015		810,369							4,555	4,555			
PH7134103667	PRINCETON	NJ		10/16/2015		880,884							4,898	4,898			
PH7134104392	AVON	CO		08/07/2015		601,380							3,315	3,315			
PH7134106454	LARCHMONT	NY		09/18/2015		599,071							3,224	3,224			
PH7134107569	WEST CHESTER	PA		09/18/2015		433,915							2,461	2,461			
PH7134142632	LAKE BLUFF	IL		10/16/2015		490,811							2,773	2,773			
PH7134162812	REDMOND	WA		08/21/2015		549,850							3,123	3,123			
PH7134163687	RYE BROOK	NY		09/18/2015		825,845							4,651	4,651			
PH7134198154	REDMOND	WA		08/21/2015		616,343							3,489	3,489			
PH7134198915	WESTON	FL		09/18/2015		437,038							6,547	6,547			
PH7134219836	TENAFLY	NJ		09/18/2015		770,582							4,282	4,282			
PH7134221402	SUMMIT	NJ		09/29/2015		1,218,970							6,899	6,899			
PH7134254395	WESTMINSTER	CO		12/11/2015		463,224							2,480	2,480			
PH7134271498	WINTER GARDEN	FL		09/18/2015		424,116							2,573	2,573			
PH7134271704	WESTFIELD	NJ		09/18/2015		556,940							3,598	3,598			
PH7134272678	PARAMUS	NJ		09/18/2015		678,085							3,808	3,808			
PH7134275929	FREMONT	CA		10/29/2015		504,698							2,715	2,715			
PH7134310114	SAN RAMON	CA		10/16/2015		696,752							3,769	3,769			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		411,212							2,375	2,375			
PH7134457824	TUCSON	AZ		09/18/2015		396,654							5,642	5,642			
PH7134457956	RALEIGH	NC		09/18/2015		538,518							3,013	3,013			
PH7134461867	SAINT CHARLES	IL		09/18/2015		424,391							2,397	2,397			
PH7134522817	ANDOVER	MA		02/12/2016		358,477							4,596	4,596			
PH7134674477	STAMFORD	CT		11/13/2015		819,893							4,839	4,839			
PH7134676084	COMMACK	NY		11/13/2015		485,997							2,715	2,715			
PH7134676589	CENTENNIAL	CO		09/29/2015		571,494							3,227	3,227			
PH7134678882	PRINCETON	NJ		12/11/2015		511,698							3,263	3,263			
PH7134682256	MAPLEWOOD	NJ		11/13/2015		441,751							2,355	2,355			
PH7134714778	TUCSON	AZ		10/16/2015		486,552							3,780	3,780			
PH7134718399	BERWYN	PA		10/16/2015		644,719							3,709	3,709			
PH7134723019	WESTPORT	CT		12/23/2015		818,657							4,769	4,769			
PH7134723191	HOWELL	MI		12/11/2015		448,009							3,023	3,023			
PH7134723431	PARKER	CO		10/29/2015		436,627							2,451	2,451			
PH7134796304	ALEXANDRIA	VA		12/11/2015		573,464							3,137	3,137			
PH7134797963	HIGHLANDS RANCH	CO		10/29/2015		408,370							2,543	2,543			
PH7134800122	WESTFIELD	NJ		12/11/2015		496,849							2,768	2,768			
PH7134840003	TAMPA	FL		10/29/2015		416,959							114,596	114,596			
PH7134842876	ARLINGTON	VA		11/13/2015		523,038							3,365	3,365			
PH7134891295	MCKINNEY	TX		10/16/2015		408,983							3,427	3,427			
PH7134949747	DENVER	CO		12/11/2015		443,663							2,915	2,915			
PH7134951453	WOODCLIFF LAKE	NJ		12/11/2015		592,595							3,232	3,232			
PH7134953244	MALVERN	PA		12/11/2015		499,475							2,818	2,818			
PH7135019193	ARLINGTON	VA		01/15/2016		878,539							4,997	4,997			
PH7135056070	TRAFFORD	PA		04/22/2016		522,163							6,593	6,593			
PH7135074651	HOCKLEY	TX		03/25/2016		416,081							4,932	4,932			
PH7135132293	TUCSON	AZ		01/15/2016		705,988							4,079	4,079			
PH7135211105	PLEASANTON	CA		12/11/2015		707,990							4,132	4,132			
PH7135240666	NAPLES	FL		03/11/2016		454,516							2,534	2,534			
PH7135281728	MOUNT PLEASANT	SC		12/23/2015		443,876							2,495	2,495			
PH7135288749	NEEDHAM	MA		12/23/2015		757,521							4,569	4,569			
PH7135338270	PLANDOME	NY		12/11/2015		928,719							5,201	5,201			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
PH7135338999	SCOTTSDALE	AZ		01/15/2016		574,916							3,193	3,193			
PH7135353089	AURORA	CO		03/25/2016		476,762							4,081	4,081			
PH7135362676	FLEMINGTON	NJ		04/08/2016		596,788							3,305	3,305			
PH7135395585	FAIR HAVEN	NJ		04/08/2016		764,670							6,728	6,728			
PH7135399710	SUMMIT	NJ		01/15/2016		671,082							3,837	3,837			
PH7135406804	CARLSBAD	CA		01/15/2016		886,130							5,050	5,050			
PH7135532245	CLAREMONT	CA		02/12/2016		624,063							3,347	3,347			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		705,290							3,842	3,842			
PH7135556475	RIPON	CA		01/28/2016		583,993							5,573	5,573			
PH7135941057	NEEDHAM	MA		02/12/2016		627,254							5,209	5,209			
PH7136100851	CAMBRIA	CA		04/08/2016		617,575							3,244	3,244			
PH7136358939	BOCA RATON	FL		03/25/2016		536,630							2,843	2,843			
PH7136393464	ENGLEWOOD	CO		03/25/2016		613,465							3,387	3,387			
PH7136743734	LIVERMORE	CA		04/22/2016		681,211							3,931	3,931			
0299999. Mortgages with partial repayments						9,016,681,126							53,929,174	53,929,174			
0599999 - Totals						9,236,249,551		(422,892)			(422,892)		271,595,873	272,060,551		2,893	2,893

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 and Administrative Symbo	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			24,335,345			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									24,335,345			XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			24,437			100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									24,437			XXX
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			313,198		25,260,446	18.158
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			539,495		1,213,075	7.050
000000-00-0	Alisio Holdings, LP	Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3		202,403		660,473	4.490
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		1,172,183		29,773,724	2.000
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			161,016		444,609	6.121
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		3,376,139		26,072,935	1.773
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		29,947		6,017,055	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		2,773,951		15,023,100	5.050
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			222,456			7.550
000000-00-0	BC European Capital IX, L.P.	London	GBR	CIE Management IX Limited		12/23/2011	3		271,438			0.374
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Black Diamond Capital Management, LLC		03/31/2006			178,712		1,698,086	4.073
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital		01/02/2019	1		587,500		1,737,500	0.770
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		219,294		370,956	0.337
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3		2,889,816		17,038,589	6.740
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			833,823		5,599,038	11.889
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		620,640		1,038,039	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		1,660,933		21,589,287	3.182
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			532,678		18,137,562	0.150
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		168,020		1,311,025	5.555
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	The Carlyle Group		07/06/2007	3		491,244		13,150,011	0.547
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		129,745		4,660,824	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		97,321		12,555,113	7.500
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners		09/30/2013	3		247,997		773,549	3.571
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		770,764		9,319,060	2.976
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Centre Lane Partners LLC		12/28/2011			334,225		7,775,670	15.432
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			1,374,550		6,465,376	16.526
000000-00-0	Clarendon Capital Fund I, LP	Wilmington	DE	Clarendon Capital, LLC		07/23/2018	3		5,775,976		5,200,569	66.116
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice		11/21/2013	3		1,302,485		639,124	0.526
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Cornell Capital LLC		06/12/2018	3		6,000,000		10,000,000	3.200
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		160,692		2,683,310	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		2,761,068		37,503,523	1.429
000000-00-0	ECM Investors, LLC	Wilmington	DE	Sentinel Capital Partners		04/30/2020	3	3,112,500				1.831
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.		06/01/2016	3		4,334,525		5,315,216	9.697
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity		01/29/2018			1,395,000		6,015,000	15.540
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	EMG Investments, LLC		06/29/2011			138,334		42,586	1.510
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			91,674		7,192,681	2.290
000000-00-0	Evadata, LLC	New York	NY	TIAA		02/26/2020			200,000		350,000	20.000
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		200,000		32,800,000	8.000
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2		548,651		12,234,222	3.970
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2		15,444,312		10,541,159	5.000
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		150,000		2,298,453	10.901
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2		900,000			10.482
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital		03/30/2015	3		223,864		689,072	6.396
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		42,826		6,909,111	4.161
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		2,392,856		18,067,165	2.448
000000-00-0	GRIDIRON CAPITAL FUND IV, L.P.	Wilmington	DE	Gridiron Capital, LLC		05/06/2020	3	10,294,062			29,705,938	4.103
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		221,217		2,886,806	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		285,450		31,417,364	6.667
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		69,046		1,064,681	1.905
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		2,736,999		23,598,935	10.000
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		8,141,811		13,960,943	12.390
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			304,310		975,229	13.265
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2		1,011,810		13,340,220	7.344
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		6,740,800		15,487,291	7.630
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Harvest Partners, Inc.		11/28/2011	3		1,444,661		3,600,974	4.495
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3		1,011,261		2,648,506	2.217
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3		7,202,300		18,040,336	0.923

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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		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbo	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	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3		200,000		363,908	5.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		3,034,201		20,948,567	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			134,343		2,808,936	6.689
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		23,816		4,397,010	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		135,464		13,203,450	3.750
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		279,202		3,213,508	11.624
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			514,665		3,203,784	18.209
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		252		14,899,331	2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		52,796		5,075,073	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		258,442		32,577,646	1.890
000000-00-0	Kelso Watchtower Co-Investment, L.P.	Dover	DE	Kelso & Company		06/27/2019	3		8,822			1.766
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		287,929		3,728,918	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		1,202,600		12,515,400	1.818
000000-00-0	Landed Educator Retention Fund	Dover	DE	Landed Management Company, LLC		10/21/2019			2,932,025		9,817,975	25.000
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			4,454,887		20,539,565	3.589
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			315,255		853,954	5.263
000000-00-0	Lime Rock Resources IV	George Town	CYM	Lime Rock Resources		06/13/2016			87,775		2,697,957	5.740
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010			32,763		2,110,434	4.141
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013			146,750		2,768	25.000
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		4,215,028		23,366,970	2.976
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		5,803,427		7,435,732	0.902
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		278,481		7,932,602	7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			163,945		393,830	38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			179,077		4,587,006	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			95,977		8,125,918	21.320
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010			3,245		323,740	0.986
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Palladium Capital Management V, LLC		03/22/2019	3		395,026			2.576
000000-00-0	Moonlight TopCo, LLC	Wilmington	DE	Aurora Capital Partners Management VI L.P.,		06/16/2020	3	5,325,000				2.860
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		140,655		6,026,430	12.875
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		2,085,540		11,232,070	0.569
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3		587,298		6,946,161	3.540
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		3,667,068		14,504,506	2.286
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		144,680		7,855,029	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		3,601,937		23,057,123	3.346
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		164,708		25,527,171	5.623
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3		99,915		5,173,295	6.616
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		3,688,044		11,439,540	6.010
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners		02/13/2015	3		161,686		6,604,243	1.783
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		1,104,518		737,683	3.503
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Pamlico Capital Management, LP		04/04/2014	3		339		1,035,059	2.939
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3		2,507,621		6,292,208	4.396
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		170,499			6.413
000000-00-0	Plexus Fund V-A, L.P.	Wilmington	DE	Plexus Capital, LLC		06/12/2020	2	706,466			9,293,534	5.714
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		233,241		6,718,301	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3		415,147		36,492,974	0.833
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		290,615		10,765,124	2.192
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		3,778,662		11,829,698	2.699
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			250,965		24,545,260	12.150
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors		09/26/2017	1		597,261		4,340,300	3.894
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company		10/15/2007	3		1,177,164		4,391,987	1.817
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3		1,894,703		18,861,434	1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		204,219		20,825,481	9.290
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Rhone Capital		05/15/2012	3		1,303,641		750,367	2.000
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital		07/22/2015	3		5,117,763		6,827,938	2.188
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3		824,989		5,204,525	3.361
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		519,270		12,854,090	6.118
000000-00-0	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Ridgemont Equity Partners		10/09/2019	3		2,572,181		45,093,720	3.636
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		286,232		11,797,624	7.568
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3		167,013		22,407,404	7.692
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020		1,714,543			73,285,457	10.000
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020		5,043,717			25,052,560	2.400

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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 and Administrative Symbo	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	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		1,543,377		9,664,044	6.667
000000-00-0	Surgent NPC Holdco, LP	Wilmington	DE	NexPhase Capital Fund IV, GP		11/13/2019	3		690,960			13.793
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		504,000		1,186,000	7.036
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		4,166,036		23,650,468	2.834
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		803,377		6,595,334	3.240
000000-00-0	Trident VI, L.P.	George Town	CYM	Stone Point Capital LLC		09/12/2014	3		689,674		3,111,907	1.244
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3	1,792,844			23,207,156	0.435
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		75,068		4,740,734	14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		2,459,992		20,158,284	8.571
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		7,061,221		7,977,398	7.407
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		134,966		3,084,014	0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			250,533		3,905,176	1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy		10/30/2009			58,764		14,053,009	12.160
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		3,000,013		41,265,185	4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		1,138,615		12,332,111	4.186
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		203,041		1,443,087	7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		5,090,650		24,650,678	4.615
1999999. Joint Venture Interests - Common Stock - Unaffiliated								27,989,132	182,295,470		1,426,810,379	XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			25,123			100.000
000000-00-0	REP Coinvest III TEC, L.P.	Wilmington	DE	Ridgemont Equity Partners		06/19/2020	3	13,750,000				16.447
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			1,139,092		47,057,866	100.000
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	RWC Asset Advisors (US) LLC		04/24/2020	3	15,738,727				100.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			108,195			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012			30,000,000			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			4,335,392		8,528,638	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			61,274		19,949,379	100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			67,655			100.000
000000-00-0	TIAA-CREF Redwood, LLC	Wilmington	DE	TIAA		12/27/2012			5,000,000			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			70,808		23,698	100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC		10/11/2019	1		22,747,888		147,436,246	25.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			188,885			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			3,279,730			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			86,643		192,198	100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			453,186		100,849,875	100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			470,313			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								29,488,727	68,034,184		324,037,900	XXX
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			110,947		5,041,907	15.724
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management	.000	12/03/2019			2,305,295		39,496,699	27.966
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Hudson Valley Property Group, LLC		03/21/2019			1,844,063		3,296,104	25.000
000000-00-0	Impact PCCP IV LLC	Wilmington	DE	Pacific Coast Capital Partners LLC		07/31/2016			45,666		88,932	57.080
000000-00-0	NRFC Inception IA, LP	Wilmington	DE	Northstar		07/31/2016			850			49.000
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar		07/31/2016			425		3,102,487	49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar		07/31/2016			425		21,420,449	49.000
000000-00-0	O'Connor North American Property Partners, L.P.	Wilmington	DE	O'Connor North American Management Partners, LLC		07/31/2016			10,978			6.633
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019			5,000,000		40,000,000	27.180
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies		06/03/2020		52,830,234	302,000			16.200
2199999. Joint Venture Interests - Real Estate - Unaffiliated								52,830,234	9,620,649		112,446,578	XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			260			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			43,585			49.000
000000-00-0	485 Properties LLC	N/A	DE	TIAA		12/17/1997			8,406			100.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			8,658,466			100.000
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Northstar		07/31/2016			425		319,596	49.000
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA		10/04/2019			11,262,865			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			4,741,886			100.000
000000-00-0	TGA JL II Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		02/26/2020					4,217,843	94.915

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		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbo	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	T-C US Super Regional Mall Fund LP	Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015			4,669,539			22.222
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			1,225			100.000
000000-00-0	TGA JL Potomac Vista Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		06/03/2020		1,988,059	1,900,000		23,711,941	95.000
000000-00-0	THRE US Strategic Industrial Fund	Various		TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017					28,647,865	15.645
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019					58,000,000	100.000
000000-00-0	TGA JL Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		11/12/2019			20,308,472		19,391,528	94.977
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	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			425			100.000
000000-00-0	PC Creekside Village, LLC	Newark	DE	Peak Capital		06/01/2020		8,205,426	28,500		2,036,074	95.000
000000-00-0	U.S. Cities Multifamily Fund LP	Various		U.S. Cities Multifamily Fund GP LLC		10/01/2019					44,550,000	9.400
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,781,925		5,210,050	100.000
000000-00-0	TGA MH Investor Member LLC	Wilmington	DE	Millennia Housing Management		10/04/2019			65			84.072
000000-00-0	New York City Property Fund LP	N/A	DE	TIAA		10/24/2019					34,658,767	40.900
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			343,801		77,894,938	100.000
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA		08/24/2011			2,244,966			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			751,590		34,144,420	100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			94,025			100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			425		79,100,000	100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			62,669			100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			730			100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			60,211			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			817			100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			13,744,334		37,249,640	100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			425			100.000
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA		02/20/2014			4,228			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011			425			100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			2,690			100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			4,188,353			100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			3,562			100.000
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA		10/08/2015			2,025			100.000
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA		10/08/2015			101,263			100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			121,972			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			340,120			100.000
000000-00-0	T-C 400 Montgomery LLC	N/A	DE	TIAA		08/03/2016			16			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			48,056			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017					9,122,487	100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			94,807			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			255,821			100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA		10/08/2014			165,232			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			61,671			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			180,946		14,668,060	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			210,766			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			81,840			100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			31,849			100.000
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA		02/25/2020			9,765			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			1,483,163			100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			2,724,103			100.000
000000-00-0	Western A East Mezz LLC	N/A	DE	TIAA		10/04/2019			61,741			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								10,193,485	77,214,912		489,748,507	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			60,237		1,295,813	15.520
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP		07/17/2017			6,000,000		65,000,000	8.000
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	PCCP	3	06/30/2015			3,299,786		12,628,192	16.499
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									9,360,023		78,924,005	XXX
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.		11/17/2016			349,659			100.000
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			3,710,900		98,434,100	27.845
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA		12/02/2016					40,581,336	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									4,060,559		139,015,436	XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2		4,931,298		28,321,727	18.519
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Benefit Street Partners Debt Fund IV GP LP		03/27/2017	2		3,503,950		9,986,331	2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC	3	04/25/2012	2		1,056,550		2,453,299	13.720

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 and Administrative Symbo	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	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		740,633		4,015,539	13.919
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3	655,418			29,344,582	5.000
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		21,574		3,131,382	8.709
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		795,893		5,316,043	4.397
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010			33,513		2,918,084	1.449
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Pinnacle Ventures		05/26/2015	1		2,249,710		837,856	23.904
000000-00-0	Providence Debt Fund III	Wilmington	DE	Providence Equity Partners		01/31/2014	2		3,333,336		8,286,849	2.554
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		528,582			3.478
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1		105,035			2.493
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		148,298		4,041,360	4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		82,204		11,788,544	14.012
2599999. Joint Venture Interests - Other - Unaffiliated								655,418	17,530,576		110,441,596	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			850		8,410,867	50.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			916			100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			425		37,580,739	97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019			422,017		74,577,983	100.000
2699999. Joint Venture Interests - Other - Affiliated									424,208		120,569,589	XXX
4899999. Total - Unaffiliated								81,474,784	218,806,718		1,728,622,558	XXX
4999999. Total - Affiliated								39,682,212	174,093,645		1,073,371,432	XXX
5099999 - Totals								121,156,996	392,900,363		2,801,993,990	XXX

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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	SB DFZ MAD-M Holdings, LLC	Kennett Square	PA	Full Repayment	10/03/2013	06/08/2020	63,750,000							63,750,000	63,750,000				2,019,513
0999999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated							63,750,000							63,750,000	63,750,000				2,019,513
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009	06/01/2020	61,250,000							61,250,000	61,250,000				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							61,250,000							61,250,000	61,250,000				
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	04/09/2020	37,749							37,749	37,749				
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Fund Distribution	11/16/2015	04/07/2020	38,876							38,876	38,876				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	06/10/2020	666,350							666,350	666,350				
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	06/22/2020	587,382							587,382	587,382				
000000-00-0	Apax Europe VI-A, L.P.	London	GBR	Fund Distribution	07/18/2005	05/18/2020	(3,588,086)						128,864	(3,459,223)	(3,588,086)	(128,864)		(128,864)	
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	05/18/2020	1,514,742							1,514,742	1,514,742				
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Fund Distribution	11/15/2012	06/22/2020	221,454							221,454	221,454				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	06/03/2020	(1,397,019)							(1,397,019)	(1,397,019)				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Fund Distribution	12/23/2011	04/20/2020	242,689						22,247	264,937	242,689	(22,247)		(22,247)	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	05/05/2020	169,600							169,600	169,600				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	04/20/2020	4,247							4,247	4,247				
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.	Wilmington	DE	Fund Distribution	06/11/2019	06/30/2020	800,009							800,009	800,009				
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	05/18/2020	397,717							397,717	397,717				

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	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Fund Distribution	08/25/2011	06/10/2020	29,915							29,915	29,915				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	04/14/2020	356,171							356,171	356,171				
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Fund Distribution	02/11/2020	04/21/2020	543,799							543,799	543,799				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	05/01/2020	3,213,334							3,213,334	3,213,334				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	06/22/2020	321,973							321,973	321,973				
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	04/14/2020	3,109,981							3,109,981	3,109,981				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	06/16/2020	1,005,148							1,005,148	1,005,148				
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Fund Distribution	09/30/2013	04/14/2020	932,198							932,198	932,198				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	05/14/2020	(996,736)							(996,736)	(996,736)				
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM	Fund Distribution	07/06/2009	04/03/2020	(651,221)							(651,221)	(651,221)				
000000-00-0	Clayton, Dublier & Rice X, L.P.	George Town	CYM	Fund Distribution	03/27/2018	05/29/2020	1,322,391							1,322,391	1,322,391				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	06/10/2020	423,461							423,461	423,461				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	05/04/2020	38,518							38,518	38,518				
000000-00-0	Creation Investments Social Ventures Fund II	Wilmington	DE	Fund Distribution	12/14/2012	06/12/2020	1,334,082							1,334,082	1,334,082				
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	04/02/2020	51,644							51,644	51,644				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	06/26/2020	260,962							260,962	260,962				
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Fund Distribution	05/06/2019	04/16/2020	1,927,625							1,927,625	1,927,625				
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Fund Distribution	12/26/2012	06/19/2020	8,645,996							8,645,996	8,645,996				
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	06/30/2020	36,682							36,682	36,682				
000000-00-0	Fenway Partners Cap Fund II, L.P.	Wilmington	DE	Fund Distribution	10/28/1998	04/17/2020	4,444							4,444	4,444				
000000-00-0	First Reserve Fund XI, L.P.	Wilmington	DE	Fund Distribution	12/14/2006	06/12/2020	36,790							36,790	36,790				
000000-00-0	First Reserve Fund XII, L.P.	George Town	CYM	Fund Distribution	11/14/2008	06/29/2020	197,042							197,042	197,042				
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	Fund Distribution	01/24/2014	04/03/2020	1,022,875							1,022,875	1,022,875				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	05/19/2020	1,959,565							1,959,565	1,959,565				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	06/18/2020	3,760,212							3,760,212	3,760,212				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	05/15/2020	(395,065)							(395,065)	(395,065)				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	04/22/2020	275,997							275,997	275,997				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	04/28/2020	12,225							12,225	12,225				
000000-00-0	Harvest Partners IV, L.P.	Wilmington	DE	Fund Distribution	07/19/2002	04/24/2020	38,381							38,381	38,381				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	04/01/2020	(1,305,735)							(1,305,735)	(1,305,735)				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	06/25/2020	3,667,960							3,667,960	3,667,960				
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Fund Distribution	09/28/2016	06/26/2020	2,723,695							2,723,695	2,723,695				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	04/20/2020	601,288							601,288	601,288				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	06/09/2020	88,091							88,091	88,091				
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	05/28/2020	67,964							67,964	67,964				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	05/04/2020	142,014							142,014	142,014				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	06/30/2020	348,638							348,638	348,638				
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Fund Distribution	11/19/2013	06/24/2020	247,081							247,081	247,081				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	06/30/2020	229,610							229,610	229,610				
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Fund Distribution	11/29/2013	05/26/2020	47,324							47,324	47,324				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	05/01/2020	263,617							263,617	263,617				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	04/14/2020	9,489							9,489	9,489				
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Fund Distribution	09/06/2013	05/26/2020	90,469							90,469	90,469				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	05/26/2020	43,525							43,525	43,525				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	05/26/2020	58,670							58,670	58,670				
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Fund Distribution	07/20/2010	04/06/2020	221,196							221,196	221,196				
000000-00-0	NP/RCM Holdings, LLC	Wilmington	DE	Fund Distribution	03/02/2017	06/26/2020	23,173							23,173	23,173				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	05/29/2020	6,197,055							6,197,055	6,197,055				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	06/18/2020	(2,854,328)							(2,854,328)	(2,854,328)				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	06/19/2020	850,384							850,384	850,384				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	06/23/2020	1,264,114							1,264,114	1,264,114				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	06/24/2020	2,880,917							2,880,917	2,880,917				
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Fund Distribution	10/17/2014	05/06/2020	3,006							3,006	3,006				

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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	Palladium Equity Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2014	05/22/2020	34,369							34,369	34,369				
000000-00-0	Pamlico Capital II, LP	Wilmington	DE	Fund Distribution	04/04/2014	06/08/2020	213,007							213,007	213,007				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	04/27/2020	(727,893)							(727,893)	(727,893)				
000000-00-0	ParkerGale Capital LP	Dover	DE	Fund Distribution	05/27/2016	06/18/2020	351,599							351,599	351,599				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	05/04/2020	2,851,253							2,851,253	2,851,253				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	05/22/2020	19,008							19,008	19,008				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	06/25/2020	3,705							3,705	3,705				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	05/28/2020	1,694,608							1,694,608	1,694,608				
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Fund Distribution	07/23/2018	06/30/2020	293,079							293,079	293,079				
000000-00-0	Rhone Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/15/2012	06/26/2020	41,372						3,961	45,334	41,372	(3,961)		(3,961)	
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Fund Distribution	07/22/2015	04/02/2020	3,021,482							3,021,482	3,021,482				
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	05/14/2020	12,489							12,489	12,489				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	04/02/2020	471,335							471,335	471,335				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	04/17/2020	96,482							96,482	96,482				
000000-00-0	SP Fund - 2019	Ebene	MUS	Fund Distribution	12/16/2019	04/22/2020	154,888							154,888	154,888				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	05/22/2020	957,666							957,666	957,666				
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	06/04/2020	(1,958,250)							(1,958,250)	(1,958,250)				
000000-00-0	Trident VII, LP	Grand Cayman	CYM	Fund Distribution	12/18/2017	04/14/2020	(322,126)							(322,126)	(322,126)				
000000-00-0	VCP-EDC CO-INVEST, LLC	Wilmington	DE	Fund Distribution	06/12/2017	05/14/2020	763,406							763,406	763,406				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	04/24/2020	2,644,276							2,644,276	2,644,276				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	04/24/2020	(324,660)							(324,660)	(324,660)				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington	DE	Fund Distribution	12/14/2007	06/15/2020	202,151							202,151	202,151				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	06/19/2020	783,000							783,000	783,000				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	05/22/2020	541,952							541,952	541,952				
000000-00-0	White Deer Energy, L.P.	George Town	CYM	Fund Distribution	10/30/2009	06/01/2020	304,070							304,070	304,070				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	06/05/2020	1,410,798							1,410,798	1,410,798				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							57,956,382						155,072	58,111,455	57,956,382	(155,072)		(155,072)	
000000-00-0	Infra Alpha, LLC	Wilmington	DE	Fund Distribution	12/21/2010	05/22/2020	469,603							469,603	469,603				
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	04/24/2020	43,738,727							43,738,727	43,738,727				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	06/18/2020	16,319,155							16,319,155	16,319,155				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	05/29/2020	23,569							23,569	23,569				
000000-00-0	730 Power Development LLC	Wilmington	DE	Fund Distribution	12/24/2014	04/02/2020	800,000							800,000	800,000				
000000-00-0	FCP-ASC Holdings, LLC	Wilmington	DE	Fund Distribution	06/30/2014	06/19/2020	13,050,000							13,050,000	13,050,000				
000000-00-0	Hillhouse China Value Fund, L.P.	Wilmington	DE	Fund Distribution	03/01/2020	04/27/2020	12,756,698							12,756,698	12,756,698				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	06/26/2020	12,310,723							12,310,723	12,310,723				
000000-00-0	Tybourne Long Opportunities (US) Fund	Wilmington	DE	Fund Distribution	03/01/2020	04/17/2020	9,428,942							9,428,942	9,428,942				
2099999. Joint Venture Interests - Common Stock - Affiliated							108,897,417							108,897,417	108,897,417				
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	06/21/2013	06/30/2020	68,513							68,513	68,513				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	04/01/2020	137,676							137,676	137,676				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	04/16/2020	132,496							132,496	132,496				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	05/02/2020	(2,048,234)							(2,048,234)	(2,048,234)				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	05/13/2020	561,731							561,731	561,731				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	08/21/2007	04/24/2020	23,840							23,840	23,840				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/30/2010	04/24/2020	36,464							36,464	36,464				
000000-00-0	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries	Raleigh	NC	Fund Distribution	06/29/2011	05/28/2020	1,427,335							1,427,335	1,427,335				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/13/2015	04/08/2020	7,836,933							7,836,933	7,836,933				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	02/15/2013	04/08/2020	52,922							52,922	52,922				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/13/2015	04/08/2020	864,059							864,059	864,059				
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Fund Distribution	11/22/2019	05/04/2020	28,040							28,040	28,040				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	08/01/2014	06/08/2020	1,163,919							1,163,919	1,163,919				

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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	04/01/2020	199,233							199,233	199,233				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							10,484,927							10,484,927	10,484,927				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	06/17/2020	17,165,306							17,165,306	17,165,306				
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC	Wilmington	DE	Fund Distribution	03/27/2019	04/28/2020	1,692,048							1,692,048	1,692,048				
000000-00-0	Western A Midwest TN LLC	N/A	DE	TIAA	10/04/2019	06/30/2020	105,118,654	(905,522)				(905,522)		116,463,080	116,463,080				2,229,680
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	06/30/2020	1,088,927							1,088,927	1,088,927				
000000-00-0	THRE US Strategic Industrial Fund	Various		Various	12/08/2017	06/30/2020	14,488							14,488	14,488				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	06/26/2020	13,417,411							13,417,411	13,417,411				
000000-00-0	U.S. Cities Multifamily Fund LP	Various		Various	10/01/2019	06/30/2020	499,902							499,902	499,902				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	06/30/2020	(315,183)							(315,183)	(315,183)				
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	06/30/2020	90,137,005	34,624,448				34,624,448		122,788,652	74,928,177		(47,860,475)	(47,860,475)	
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	06/30/2020	8,843,193							8,843,193	8,843,193				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2020	760,792							760,792	760,792				
000000-00-0	T-C 400 Montgomery LLC	N/A	DE	TIAA	08/03/2016	06/30/2020	814							814	814				
000000-00-0	TGA APAC Fund Holdings, LLC	N/A	DE	TIAA	07/20/2017	06/30/2020	1,134,094							1,134,094	1,134,094				
000000-00-0	Casa Student Housing Fund Holdings, LLC	N/A	DE	TIAA	10/08/2014	06/30/2020	675,858							675,858	675,858				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	06/30/2020	891,702							891,702	891,702				
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA	09/26/2018	06/30/2020	297,500							297,500	297,500				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA	03/05/2020	06/30/2020	618,809							618,809	618,809				
000000-00-0	Western A East Mezz LLC	N/A	DE	TIAA	10/04/2019	06/30/2020	(1,104,340)	402,234				402,234		263,092	263,092				
2299999. Joint Venture Interests - Real Estate - Affiliated							240,936,980	34,121,160				34,121,160		286,300,485	238,440,010		(47,860,475)	(47,860,475)	2,229,680
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	06/26/2020	558,610							558,610	558,610				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	06/29/2020	19,359							19,359	19,359				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/17/2020	142,518							142,518	142,518				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	06/17/2020	86,277							86,277	86,277				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							806,764							806,764	806,764				
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	06/25/2020	79,315,426							79,315,426	79,315,426				
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	06/30/2020	(3,958,587)							(3,958,587)	(3,958,587)				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							75,356,839							75,356,839	75,356,839				
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Fund Distribution	08/15/2019	06/11/2020	301,784							301,784	301,784				
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	06/16/2020	7,340,625							7,340,625	7,340,625				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	05/05/2020	439,232							439,232	439,232				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	04/23/2020	194,163							194,163	194,163				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	05/20/2020	315,764							315,764	315,764				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	05/11/2020	122,550							122,550	122,550				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	06/15/2020	673,230							673,230	673,230				
000000-00-0	Forum European Realty Income II L.P. (EUROS)	George Town	CYM	Fund Distribution	07/28/2016	05/29/2020	3,902,392						(13,080)	3,889,312	3,902,392	13,080		13,080	
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	05/21/2020	13,517							13,517	13,517				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/29/2020	422,286							422,286	422,286				
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Fund Distribution	05/26/2015	05/04/2020	(1,687,283)							(1,687,283)	(1,687,283)				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	06/25/2020	1,320,158							1,320,158	1,320,158				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	06/26/2020	(113,263)							(113,263)	(113,263)				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	04/03/2020	(999,877)							(999,877)	(999,877)				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	06/26/2020	154,896							154,896	154,896				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	06/30/2020	1,252,619							1,252,619	1,252,619				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	06/30/2020	4,421,716							4,421,716	4,421,716				
2599999. Joint Venture Interests - Other - Unaffiliated							18,074,509						(13,080)	18,061,429	18,074,509	13,080		13,080	
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	06/30/2020	603,252							603,252	603,252				

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	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	06/02/2020	(115,595)							(115,595)	(115,595)				
000000-00-0	Nuveen High Yield Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	04/24/2020	712,913							712,913	712,913				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	04/24/2020	239,090							239,090	239,090				
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	Fund Distribution	06/19/2013	06/10/2020	153,549							153,549	153,549				
2699999. Joint Venture Interests - Other - Affiliated							1,593,209							1,593,209	1,593,209				
4899999. Total - Unaffiliated							151,072,582						141,992	151,214,575	151,072,582	(141,992)		(141,992)	2,019,513
4999999. Total - Affiliated							488,034,445	34,121,160				34,121,160		533,397,950	485,537,475		(47,860,475)	(47,860,475)	2,229,680
5099999 - Totals							639,107,027	34,121,160				34,121,160	141,992	684,612,525	636,610,057	(141,992)	(47,860,475)	(48,002,467)	4,249,193

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 and Adminis-trative Symbol
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		05/11/2020	WELLS FARGO		8,980,013	8,760,988	18,843	1
3617JF-MA-9	GN BL3053 4.330% 05/15/35		06/15/2020	WELLS FARGO		3,755,695	3,673,051	8,254	1
36181R-5Z-4	GN AF9864 4.250% 09/15/38		06/25/2020	CREDIT SUISSE SECURITIES US LL		3,623,806	3,316,866	11,356	1
36196L-LV-1	GN AX8440 3.340% 07/15/44		05/07/2020	WELLS FARGO		42,102,660	42,102,660	47,393	1
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		06/01/2020	Interest Capitalization		103,283	103,283		1
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		06/01/2020	Interest Capitalization		278,828	278,828		1
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		06/01/2020	Interest Capitalization		152,470	152,470		1
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		06/01/2020	Interest Capitalization		339,277	339,277		1
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		06/01/2020	Interest Capitalization		256,709	256,709		1
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		06/01/2020	Interest Capitalization		262,585	262,585		1
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		06/01/2020	Interest Capitalization		252,285	252,285		1
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		06/01/2020	Interest Capitalization		110,958	110,958		1
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		06/01/2020	Interest Capitalization		289,318	289,318		1
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		06/01/2020	Interest Capitalization		115,727	115,727		1
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		06/01/2020	Interest Capitalization		99,189	99,189		1
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		06/01/2020	Interest Capitalization		342,103	342,103		1
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		06/01/2020	Interest Capitalization		248,035	248,035		1
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		06/01/2020	Interest Capitalization		216,261	216,261		1
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		06/01/2020	Interest Capitalization		109,884	109,884		1
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		06/01/2020	Interest Capitalization		1,248	1,248		1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		06/01/2020	Interest Capitalization		416,897	416,897		1
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		06/01/2020	Interest Capitalization		150,705	150,705		1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		06/01/2020	Interest Capitalization		430,718	430,718		1
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		06/01/2020	Interest Capitalization		397,768	397,768		1
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		06/01/2020	Interest Capitalization		629,672	629,672		1
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		06/01/2020	Interest Capitalization		221,786	221,786		1
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		06/01/2020	Interest Capitalization		432,487	432,487		1
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		06/01/2020	Interest Capitalization		336,896	336,896		1
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		06/01/2020	Interest Capitalization		245,782	245,782		1
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		05/01/2020	Interest Capitalization		221,455	221,455		1
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		06/01/2020	Interest Capitalization		237,729	237,729		1
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		06/01/2020	Interest Capitalization		450,576	450,576		1
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		06/01/2020	Interest Capitalization		293,622	293,622		1
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		06/01/2020	Interest Capitalization		166,722	166,722		1
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		06/01/2020	Interest Capitalization		223,637	223,637		1
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		06/01/2020	Interest Capitalization		114,682	114,682		1
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		06/01/2020	Interest Capitalization		141,711	141,711		1
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		06/01/2020	Interest Capitalization		155,244	155,244		1
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		06/01/2020	Interest Capitalization		596,342	596,342		1
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		06/01/2020	Interest Capitalization		254,717	254,717		1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		06/01/2020	Interest Capitalization		317,983	317,983		1
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		06/01/2020	Interest Capitalization		106,162	106,162		1
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		04/01/2020	Interest Capitalization		55,175	55,175		1
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		06/01/2020	Interest Capitalization		216,540	216,540		1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		06/01/2020	Interest Capitalization		212,766	212,766		1
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		06/01/2020	Interest Capitalization		143,248	143,248		1
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		06/01/2020	Interest Capitalization		149,994	149,994		1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		05/01/2020	Interest Capitalization		95,348	95,348		1
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		06/01/2020	Interest Capitalization		296,597	296,597		1
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		06/01/2020	Interest Capitalization		85,734	85,734		1
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		06/01/2020	Interest Capitalization		195,921	195,921		1
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		06/01/2020	Interest Capitalization		422,814	422,814		1
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		06/01/2020	Interest Capitalization		219,451	219,451		1
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		06/01/2020	Interest Capitalization		229,790	229,790		1
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		06/01/2020	Interest Capitalization		172,522	172,522		1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		05/01/2020	Interest Capitalization		129,590	129,590		1
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		06/01/2020	Interest Capitalization		599,204	599,204		1
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		06/01/2020	Interest Capitalization		285,412	285,412		1
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		06/01/2020	Interest Capitalization		1,080,779	1,080,779		1
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		06/01/2020	Interest Capitalization		266,482	266,482		1
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		06/01/2020	Interest Capitalization		101,627	101,627		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 and Adminis-trative Symbol
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		06/01/2020	Interest Capitalization		129,818	129,818		1
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/01/2020	Interest Capitalization		466,859	466,859		1
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		06/01/2020	Interest Capitalization		139,769	139,769		1
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		06/01/2020	Interest Capitalization		179,307	179,307		1
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		06/01/2020	Interest Capitalization		131,339	131,339		1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		06/01/2020	Interest Capitalization		173,086	173,086		1
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		06/01/2020	Interest Capitalization		107,201	107,201		1
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		06/01/2020	Interest Capitalization		158,085	158,085		1
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		06/01/2020	Interest Capitalization		130,373	130,373		1
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		06/01/2020	Interest Capitalization		123,938	123,938		1
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		06/01/2020	Interest Capitalization		92,400	92,400		1
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		06/01/2020	Interest Capitalization		77,102	77,102		1
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		06/01/2020	Interest Capitalization		652,753	652,753		1
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		06/01/2020	Interest Capitalization		324,644	324,644		1
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		06/01/2020	Interest Capitalization		86,739	86,739		1
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		06/01/2020	Interest Capitalization		141,210	141,210		1
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		06/01/2020	Interest Capitalization		192,061	192,061		1
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		06/01/2020	Interest Capitalization		125,208	125,208		1
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		06/01/2020	Interest Capitalization		400,822	400,822		1
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		06/01/2020	Interest Capitalization		304,429	304,429		1
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		06/01/2020	Interest Capitalization		136,054	136,054		1
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		06/01/2020	Interest Capitalization		106,313	106,313		1
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		06/01/2020	Interest Capitalization		119,925	119,925		1
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		06/01/2020	Interest Capitalization		111,103	111,103		1
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		06/01/2020	Interest Capitalization		171,652	171,652		1
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		06/01/2020	Interest Capitalization		199,089	199,089		1
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		06/01/2020	Interest Capitalization		386,109	386,109		1
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		06/01/2020	Interest Capitalization		172,087	172,087		1
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		06/01/2020	Interest Capitalization		138,188	138,188		1
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		06/01/2020	Interest Capitalization		101,694	101,694		1
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		06/01/2020	Interest Capitalization		159,344	159,344		1
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		06/01/2020	Interest Capitalization		102,520	102,520		1
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		06/01/2020	Interest Capitalization		80,038	80,038		1
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		06/01/2020	Interest Capitalization		107,450	107,450		1
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		06/01/2020	Interest Capitalization		21,042	21,042		1
912810-SR-0	WI TREASURY SEC 1.125% 05/15/40		06/18/2020	Various		624,338,613	634,689,000	601,353	1
912828-YS-3	US TREASURY N B 1.750% 11/15/29		06/08/2020	Various		52,330,016	50,000,000	220,827	1
912828-Z9-4	US TREASURY N B 1.500% 02/15/30		04/14/2020	Various		2,311,087,500	2,150,000,000	4,865,110	1
912828-ZE-3	US TREASURY N B 0.625% 03/31/27		04/21/2020	Various		414,092,716	409,900,000	143,408	1
912828-ZF-0	WI TREASURY SEC 0.625% 03/31/25		04/17/2020	DEUTSCHE BANK SECURITIES INCOR		37,907,192	37,600,000	10,273	1
912828-ZN-3	US TREASURY N B 0.500% 04/30/27		05/13/2020	Various		182,084,219	182,000,000	19,022	1
912828-ZQ-6	US TREASURY N B 0.625% 05/15/30		05/13/2020	Various		1,389,313,936	1,400,000,000		1
0599999. Subtotal - Bonds - U.S. Governments						5,090,546,564	4,942,972,763	5,945,839	XXX
748148-SB-0	PROVINCE OF QUEBEC 1.350% 05/28/30	A	05/19/2020	RBC DAIN RAUSCHER INC.		33,474,875	33,500,000		1FE
29135L-AJ-9	ABU DHABI GOVT INT L SERIES 144A 3.875% 04/16/50	D	04/08/2020	JP MORGAN SECURITIES		12,930,292	13,450,000		1FE
455780-CS-3	REPUBLIC OF INDONESIA 3.850% 10/15/30	D	04/06/2020	DEUTSCHE BANK SECURITIES		13,467,248	13,525,000		2FE
715638-DE-9	REPUBLIC OF PERU 2.392% 01/23/26	D	04/16/2020	HSBC SECURITIES USA INC		5,825,117	5,825,000		2FE
74727P-BD-2	STATE OF QATAR SERIES 144A 3.750% 04/16/30	D	04/07/2020	DEUTSCHE BANK SECURITIES INCOR		3,443,445	3,450,000		1FE
74727P-BE-0	STATE OF QATAR SERIES 144A 4.400% 04/16/50	D	04/07/2020	DEUTSCHE BANK SECURITIES INCOR		6,000,000	6,000,000		1FE
80413T-AT-6	SAUDI INTERNATIONAL BOND SERIES 144A 3.250% 10/22/30	D	04/15/2020	GOLDMAN SACHS & COMPANY		4,962,600	5,000,000		1FE
917288-BK-7	REPUBLICA ORIENT URUGUAY 4.375% 01/23/31	D	06/24/2020	HSBC SECURITIES USA INC		5,823,724	5,025,000	97,098	2FE
1099999. Subtotal - Bonds - All Other Governments						85,927,301	85,775,000	97,098	XXX
20772K-KB-4	CONNECTICUT ST SERIES A 2.627% 07/01/29		05/29/2020	SIEBERT BRANDFORD SHANK LLC		3,330,000	3,330,000		1FE
20772K-KC-2	CONNECTICUT ST SERIES A 2.677% 07/01/30		05/29/2020	SIEBERT BRANDFORD SHANK LLC		5,000,000	5,000,000		1FE
882724-RM-1	TEXAS ST 3.228% 10/01/39		04/08/2020	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,330,000	17,330,000		XXX
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		05/26/2020	WATERWAY CAPITAL		10,884,415	10,776,800		1Z
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		04/01/2020	PLENARY JUSTICE MIAMI		4,151,042	4,151,042		5GI
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						15,035,457	14,927,842		XXX
20754H-AE-8	CAS 2019-R05 1M2 EXCH MEZ FLT 2.185% 07/25/39		06/18/2020	CREDIT SUISSE SECURITIES US LL		4,210,278	4,306,502	7,003	2FM

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 and Adminis-trative Symbol
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.185% 01/25/40		06/23/2020	Various		6,637,188	7,000,000	6,746	4FE
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		06/01/2020	Interest Capitalization		960,628	960,628		1
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		06/01/2020	Interest Capitalization		165,420	165,420		1
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		06/01/2020	Interest Capitalization		276,198	276,198		1
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		06/01/2020	Interest Capitalization		124,481	124,481		1
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		06/01/2020	Interest Capitalization		188,372	188,372		1
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		06/01/2020	Interest Capitalization		156,290	156,290		1
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		06/01/2020	Interest Capitalization		133,031	133,031		1
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		06/01/2020	Interest Capitalization		1,231,801	1,231,801		1
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		06/01/2020	Interest Capitalization		115,794	115,794		1
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		06/01/2020	Interest Capitalization		138,829	138,829		1
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		06/01/2020	Interest Capitalization		209,138	209,138		1
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		06/01/2020	Interest Capitalization		377,199	377,199		1
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		06/01/2020	Interest Capitalization		1,205,833	1,205,833		1
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		06/01/2020	Interest Capitalization		137,183	137,183		1
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		06/01/2020	Interest Capitalization		276,187	276,187		1
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		06/01/2020	Interest Capitalization		1,644,354	1,644,354		1
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		06/01/2020	Interest Capitalization		366,209	366,209		1
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		06/01/2020	Interest Capitalization		396,415	396,415		1
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		06/01/2020	Interest Capitalization		299,389	299,389		1
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		06/01/2020	Interest Capitalization		137,145	137,145		1
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		06/01/2020	Interest Capitalization		144,120	144,120		1
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		06/01/2020	Interest Capitalization		474,678	474,678		1
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		06/01/2020	Interest Capitalization		196,308	196,308		1
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		06/01/2020	Interest Capitalization		456,299	456,299		1
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		06/01/2020	Interest Capitalization		487,233	487,233		1
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		06/01/2020	Interest Capitalization		191,807	191,807		1
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2020	Interest Capitalization		111,161	111,161		1
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		06/01/2020	Interest Capitalization		90,629	90,629		1
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		06/01/2020	Interest Capitalization		380,975	380,975		1
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		06/01/2020	Interest Capitalization		345,470	345,470		1
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		06/01/2020	Interest Capitalization		128,765	128,765		1
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		06/01/2020	Interest Capitalization		245,804	245,804		1
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		06/01/2020	Interest Capitalization		226,717	226,717		1
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		06/01/2020	Interest Capitalization		116,039	116,039		1
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		06/01/2020	Interest Capitalization		561,625	561,625		1
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		06/01/2020	Interest Capitalization		187,483	187,483		1
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		06/01/2020	Interest Capitalization		214,456	214,456		1
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		06/01/2020	Interest Capitalization		124,117	124,117		1
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		06/01/2020	Interest Capitalization		242,379	242,379		1
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		06/01/2020	Interest Capitalization		130,833	130,833		1
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		06/01/2020	Interest Capitalization		92,416	92,416		1
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		06/01/2020	Interest Capitalization		123,414	123,414		1
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		06/01/2020	Interest Capitalization		234,327	234,327		1
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		06/01/2020	Interest Capitalization		190,654	190,654		1
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		06/01/2020	Interest Capitalization		96,229	96,229		1
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		06/01/2020	Interest Capitalization		229,582	229,582		1
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		06/01/2020	Interest Capitalization		226,041	226,041		1
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		06/01/2020	Interest Capitalization		321,108	321,108		1
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		06/01/2020	Interest Capitalization		275,430	275,430		1
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		06/01/2020	Interest Capitalization		189,219	189,219		1
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		06/01/2020	Interest Capitalization		470,763	470,763		1
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		06/01/2020	Interest Capitalization		223,505	223,505		1
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		06/01/2020	Interest Capitalization		112,078	112,078		1
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		06/01/2020	Interest Capitalization		265,304	265,304		1
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		06/01/2020	Interest Capitalization		110,449	110,449		1
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		06/01/2020	Interest Capitalization		132,194	132,194		1
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		06/01/2020	Interest Capitalization		142,833	142,833		1
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		06/01/2020	Interest Capitalization		257,696	257,696		1
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		06/01/2020	Interest Capitalization		312,787	312,787		1
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		06/01/2020	Interest Capitalization		261,006	261,006		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 and Adminis-trative Symbol
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		06/01/2020	Interest Capitalization		323,392	323,392		1
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		06/01/2020	Interest Capitalization		248,401	248,401		1
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		06/01/2020	Interest Capitalization		448,709	448,709		1
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		06/01/2020	Interest Capitalization		293,733	293,733		1
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		06/01/2020	Interest Capitalization		85,061	85,061		1
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		06/01/2020	Interest Capitalization		392,814	392,814		1
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		06/01/2020	Interest Capitalization		329,678	329,678		1
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		06/01/2020	Interest Capitalization		362,624	362,624		1
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		06/01/2020	Interest Capitalization		240,587	240,587		1
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		06/01/2020	Interest Capitalization		350,434	350,434		1
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		06/01/2020	Interest Capitalization		438,415	438,415		1
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2020	Interest Capitalization		120,487	120,487		1
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		06/01/2020	Interest Capitalization		175,195	175,195		1
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		06/01/2020	Interest Capitalization		147,587	147,587		1
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		06/01/2020	Interest Capitalization		157,801	157,801		1
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		06/01/2020	Interest Capitalization		174,112	174,112		1
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		06/01/2020	Interest Capitalization		235,630	235,630		1
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		06/01/2020	Interest Capitalization		169,650	169,650		1
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		06/01/2020	Interest Capitalization		332,976	332,976		1
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		06/01/2020	Interest Capitalization		423,230	423,230		1
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		06/01/2020	Interest Capitalization		247,200	247,200		1
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		06/01/2020	Interest Capitalization		184,512	184,512		1
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		06/01/2020	Interest Capitalization		525,599	525,599		1
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		06/01/2020	Interest Capitalization		228,793	228,793		1
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		06/01/2020	Interest Capitalization		260,381	260,381		1
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		06/01/2020	Interest Capitalization		106,664	106,664		1
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		06/01/2020	Interest Capitalization		241,254	241,254		1
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		06/01/2020	Interest Capitalization		326,846	326,846		1
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		06/01/2020	Interest Capitalization		199,820	199,820		1
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		06/01/2020	Interest Capitalization		296,925	296,925		1
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		06/01/2020	Interest Capitalization		166,629	166,629		1
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		06/01/2020	Interest Capitalization		155,177	155,177		1
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		06/01/2020	Interest Capitalization		183,651	183,651		1
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		06/01/2020	Interest Capitalization		155,423	155,423		1
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		06/01/2020	Interest Capitalization		161,233	161,233		1
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		06/01/2020	Interest Capitalization		119,954	119,954		1
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		06/01/2020	Interest Capitalization		128,899	128,899		1
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		06/01/2020	Interest Capitalization		188,124	188,124		1
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		06/01/2020	Interest Capitalization		114,159	114,159		1
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		06/01/2020	Interest Capitalization		83,332	83,332		1
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		06/01/2020	Interest Capitalization		167,634	167,634		1
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		322,297	322,297		1
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		06/01/2020	Interest Capitalization		656,770	656,770		1
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		182,299	182,299		1
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		180,756	180,756		1
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		112,699	112,699		1
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		156,936	156,936		1
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		239,327	239,327		1
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		06/01/2020	Interest Capitalization		118,338	118,338		1
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		477,328	477,328		1
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		206,162	206,162		1
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		92,030	92,030		1
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		270,550	270,550		1
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		06/01/2020	Interest Capitalization		82,465	82,465		1
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		06/01/2020	Interest Capitalization		392,198	392,198		1
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		06/01/2020	Interest Capitalization		140,637	140,637		1
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		06/01/2020	Interest Capitalization		138,408	138,408		1
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		06/01/2020	Interest Capitalization		360,347	360,347		1
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		06/01/2020	Interest Capitalization		230,078	230,078		1
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		06/01/2020	Interest Capitalization		116,969	116,969		1
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		06/01/2020	Interest Capitalization		112,982	112,982		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 and Adminis-trative Symbol
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		06/01/2020	Interest Capitalization		138,994	138,994		1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		06/01/2020	Interest Capitalization		80,031	80,031		1
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		06/01/2020	Interest Capitalization		152,022	152,022		1
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		06/01/2020	Interest Capitalization		100,641	100,641		1
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		06/01/2020	Interest Capitalization		261,992	261,992		1
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		06/01/2020	Interest Capitalization		205,987	205,987		1
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		06/01/2020	Interest Capitalization		94,639	94,639		1
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		06/01/2020	Interest Capitalization		220,718	220,718		1
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		06/01/2020	Interest Capitalization		382,185	382,185		1
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		06/01/2020	Interest Capitalization		309,781	309,781		1
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		06/01/2020	Interest Capitalization		420,538	420,538		1
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		06/01/2020	Interest Capitalization		110,847	110,847		1
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		06/01/2020	Interest Capitalization		277,118	277,118		1
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		06/01/2020	Interest Capitalization		420,421	420,421		1
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		06/01/2020	Interest Capitalization		610,103	610,103		1
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		06/01/2020	Interest Capitalization		342,957	342,957		1
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2020	Interest Capitalization		179,767	179,767		1
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		06/01/2020	Interest Capitalization		122,867	122,867		1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		06/01/2020	Interest Capitalization		379,681	379,681		1
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		06/01/2020	Interest Capitalization		272,460	272,460		1
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		06/01/2020	Interest Capitalization		413,936	413,936		1
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		06/01/2020	Interest Capitalization		333,603	333,603		1
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		06/01/2020	Interest Capitalization		147,323	147,323		1
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		06/01/2020	Interest Capitalization		208,943	208,943		1
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		06/01/2020	Interest Capitalization		129,997	129,997		1
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		06/01/2020	Interest Capitalization		188,977	188,977		1
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		06/01/2020	Interest Capitalization		374,881	374,881		1
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		06/01/2020	Interest Capitalization		254,428	254,428		1
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		06/01/2020	Interest Capitalization		94,957	94,957		1
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		06/01/2020	Interest Capitalization		164,343	164,343		1
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		06/01/2020	Interest Capitalization		100,125	100,125		1
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		06/01/2020	Interest Capitalization		504,352	504,352		1
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		06/01/2020	Interest Capitalization		278,591	278,591		1
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		06/01/2020	Interest Capitalization		494,297	494,297		1
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		06/01/2020	Interest Capitalization		319,808	319,808		1
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		06/01/2020	Interest Capitalization		222,873	222,873		1
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		06/01/2020	Interest Capitalization		448,770	448,770		1
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		06/01/2020	Interest Capitalization		222,046	222,046		1
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		06/01/2020	Interest Capitalization		249,946	249,946		1
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		06/01/2020	Interest Capitalization		110,780	110,780		1
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		06/01/2020	Interest Capitalization		299,314	299,314		1
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		06/01/2020	Interest Capitalization		406,223	406,223		1
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		06/01/2020	Interest Capitalization		559,006	559,006		1
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		06/01/2020	Interest Capitalization		90,899	90,899		1
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		06/01/2020	Interest Capitalization		145,255	145,255		1
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		06/01/2020	Interest Capitalization		219,788	219,788		1
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		06/01/2020	Interest Capitalization		241,465	241,465		1
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		06/01/2020	Interest Capitalization		245,661	245,661		1
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		06/01/2020	Interest Capitalization		194,093	194,093		1
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		06/01/2020	Interest Capitalization		266,857	266,857		1
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		06/01/2020	Interest Capitalization		97,179	97,179		1
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		06/01/2020	Interest Capitalization		153,535	153,535		1
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		06/01/2020	Interest Capitalization		186,862	186,862		1
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		06/01/2020	Interest Capitalization		262,149	262,149		1
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		06/01/2020	Interest Capitalization		153,281	153,281		1
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		06/01/2020	Interest Capitalization		80,480	80,480		1
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		06/01/2020	Interest Capitalization		131,148	131,148		1
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		06/01/2020	Interest Capitalization		136,634	136,634		1
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		06/01/2020	Interest Capitalization		127,703	127,703		1
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		06/01/2020	Interest Capitalization		89,101	89,101		1
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		06/01/2020	Interest Capitalization		192,945	192,945		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		06/01/2020	Interest Capitalization		177,873	177,873		1
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		06/01/2020	Interest Capitalization		214,116	214,116		1
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		06/01/2020	Interest Capitalization		142,467	142,467		1
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		06/01/2020	Interest Capitalization		201,263	201,263		1
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		06/01/2020	Interest Capitalization		479,948	479,948		1
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		06/01/2020	Interest Capitalization		162,098	162,098		1
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		06/01/2020	Interest Capitalization		299,086	299,086		1
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		06/01/2020	Interest Capitalization		91,103	91,103		1
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		06/01/2020	Interest Capitalization		123,736	123,736		1
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		06/01/2020	Interest Capitalization		124,378	124,378		1
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		06/01/2020	Interest Capitalization		20,416	20,416		1
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		06/01/2020	Interest Capitalization		307,289	307,289		1
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		06/01/2020	Interest Capitalization		583,717	583,717		1
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		06/01/2020	Interest Capitalization		181,416	181,416		1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		06/01/2020	Interest Capitalization		272,005	272,005		1
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		06/01/2020	Interest Capitalization		211,633	211,633		1
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		06/01/2020	Interest Capitalization		116,607	116,607		1
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		06/01/2020	Interest Capitalization		203,616	203,616		1
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		06/01/2020	Interest Capitalization		127,166	127,166		1
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		06/01/2020	Interest Capitalization		150,410	150,410		1
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		06/01/2020	Interest Capitalization		78,058	78,058		1
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		06/01/2020	Interest Capitalization		497,266	497,266		1
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		06/01/2020	Interest Capitalization		98,311	98,311		1
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		06/01/2020	Interest Capitalization		199,379	199,379		1
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		06/01/2020	Interest Capitalization		243,059	243,059		1
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		06/01/2020	Interest Capitalization		97,740	97,740		1
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		06/01/2020	Interest Capitalization		486,828	486,828		1
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		06/01/2020	Interest Capitalization		119,747	119,747		1
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		06/01/2020	Interest Capitalization		195,481	195,481		1
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		06/01/2020	Interest Capitalization		135,686	135,686		1
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2020	Interest Capitalization		166,022	166,022		1
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		06/01/2020	Interest Capitalization		128,499	128,499		1
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		06/01/2020	Interest Capitalization		310,423	310,423		1
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		06/01/2020	Interest Capitalization		162,565	162,565		1
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		06/01/2020	Interest Capitalization		399,287	399,287		1
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		06/01/2020	Interest Capitalization		679,415	679,415		1
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		06/01/2020	Interest Capitalization		182,798	182,798		1
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		06/01/2020	Interest Capitalization		197,759	197,759		1
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2020	Interest Capitalization		215,275	215,275		1
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		06/01/2020	Interest Capitalization		97,458	97,458		1
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		06/01/2020	Interest Capitalization		121,865	121,865		1
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		06/01/2020	Interest Capitalization		469,782	469,782		1
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		06/01/2020	Interest Capitalization		205,876	205,876		1
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		06/01/2020	Interest Capitalization		654,232	654,232		1
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		06/01/2020	Interest Capitalization		147,606	147,606		1
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		06/01/2020	Interest Capitalization		155,476	155,476		1
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		06/01/2020	Interest Capitalization		147,270	147,270		1
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		06/01/2020	Interest Capitalization		181,635	181,635		1
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		06/01/2020	Interest Capitalization		166,404	166,404		1
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		06/01/2020	Interest Capitalization		103,067	103,067		1
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		06/01/2020	Interest Capitalization		124,360	124,360		1
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		06/01/2020	Interest Capitalization		114,780	114,780		1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		06/01/2020	Interest Capitalization		169,067	169,067		1
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		06/01/2020	Interest Capitalization		133,407	133,407		1
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		06/01/2020	Interest Capitalization		122,615	122,615		1
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		06/01/2020	Interest Capitalization		247,732	247,732		1
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		06/01/2020	Interest Capitalization		170,932	170,932		1
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		06/01/2020	Interest Capitalization		125,036	125,036		1
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		06/01/2020	Interest Capitalization		175,983	175,983		1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		06/01/2020	Interest Capitalization		89,292	89,292		1
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		06/01/2020	Interest Capitalization		438,814	438,814		1

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3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		06/01/2020	Interest Capitalization		19,432	19,432		1
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		06/01/2020	Interest Capitalization		264,510	264,510		1
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		06/01/2020	Interest Capitalization		200,288	200,288		1
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		06/01/2020	Interest Capitalization		204,679	204,679		1
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		06/01/2020	Interest Capitalization		144,204	144,204		1
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.240% 07/25/49		06/09/2020	CITIGROUP GLOBAL MARKETS INC		4,012,428	4,070,948	4,014	3FE
35564X-AH-4	FREDDIE MAC STACR SERIES 2019-HQA3 CLASS M2 144A 2.035% 09/25/49		06/09/2020	BNP PARIBAS		2,722,057	2,774,071	2,488	4FE
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.235% 11/25/49		06/11/2020	BNP PARIBAS		4,902,500	5,000,000	4,868	4FE
368497-KK-8	GEISINGER PA AUTH HLTH SYS REV SERIES D 3.500% 04/01/41		06/19/2020	BANK OF AMERICA		9,555,000	9,555,000		1FE
39081H-CW-0	GREAT LAKES MI WTR AUTH SEWAGE SERIES A 3.506% 07/01/44		06/05/2020	CITIGROUP GLOBAL MARKETS INC		25,000,000	25,000,000		1FE
39081H-CZ-3	GREAT LAKES MI WTR AUTH SEWAGE SERIES B 2.615% 07/01/36		06/05/2020	CITIGROUP GLOBAL MARKETS INC		29,325,000	29,325,000		1FE
39081H-DA-7	GREAT LAKES MI WTR AUTH SEWAGE SERIES B 3.606% 07/01/44		06/05/2020	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000		1FE
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP SERIES C 3.473% 07/01/41		05/01/2020	CITIGROUP GLOBAL MARKETS INC		99,500,000	99,500,000		1FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		06/26/2020	OPPENHEIMER & CO INC		12,975,000	12,975,000		1FE
646066-7L-8	NEW JERSEY ST EDUCTNL FACS AUT SERIES D 3.613% 07/01/50		06/19/2020	MORGAN STANLEY & CO. INC.		51,500,000	51,500,000		1FE
64972G-WA-8	NEW YORK CITY NY MUNI WTR FINA 5.790% 06/15/41		04/13/2020	Taxable Exchange		1,677,771	1,665,000	31,599	1
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		04/09/2020	GOLDMAN SACHS & COMPANY		59,500,000	59,500,000		1FE
765433-MB-0	RICHMOND VA PUBLIC UTILITY REV SERIES B 3.537% 01/15/43		04/08/2020	WELLS FARGO		20,000,000	20,000,000		1FE
797299-MV-3	SAN DIEGO CA PUBLIC FACS FING SERIES A 2.546% 10/15/32		06/18/2020	BANK OF AMERICA		1,000,000	1,000,000		1FE
797299-MW-1	SAN DIEGO CA PUBLIC FACS FING SERIES A 2.696% 10/15/33		06/18/2020	BANK OF AMERICA		1,000,000	1,000,000		1FE
797299-MX-9	SAN DIEGO CA PUBLIC FACS FING SERIES A 2.746% 10/15/34		06/18/2020	BANK OF AMERICA		1,250,000	1,250,000		1FE
797299-MY-7	SAN DIEGO CA PUBLIC FACS FINGA SERIES A 2.796% 10/15/35		06/18/2020	BANK OF AMERICA		1,800,000	1,800,000		1FE
797299-MZ-4	SAN DIEGO CA PUBLIC FACS FING SERIES A 3.428% 10/15/41		06/18/2020	BANK OF AMERICA		13,410,000	13,410,000		1FE
875231-MK-5	TAMPA FL REVENUE SERIES B 4.150% 04/01/42		05/22/2020	RAYMOND JAMES		10,000,000	10,000,000		1FE
92812V-D9-4	VIRGINIA ST HSG DEV AUTH SERIES D 3.841% 06/01/55		05/21/2020	BANK OF AMERICA		29,000,000	29,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						454,729,398	455,383,697	56,718	XXX
BK0919-68-2	PROLOGIS YEN FINANCE 0.850% 06/24/30		06/22/2020	SUMITOMO MITSUI FINANCIAL GRP		8,419,478	8,419,478		1FE
BK0919-70-8	PROLOGIS YEN FINANCE 1.003% 06/24/32		06/22/2020	SUMITOMO MITSUI FINANCIAL GRP		27,154,617	27,154,617		1FE
BK0919-72-4	PROLOGIS YEN FINANCE 1.222% 06/22/35		06/18/2020	SUMITOMO MITSUI FINANCIAL GRP		24,351,410	24,351,410		1FE
00108W-AK-6	AEP TEXAS INC SERIES H 3.450% 01/15/50		06/03/2020	JP MORGAN SECURITIES		2,715,275	2,500,000	43,125	1FE
00108W-AM-2	AEP TEXAS INC SERIES I 2.100% 07/01/30		06/29/2020	BARCLAYS BANK PLC		28,534,541	28,650,000		2FE
00287Y-CG-2	ABBVIE INC SERIES 144A 3.250% 10/01/22		05/14/2020	Taxable Exchange		38,702,430	37,625,000	146,058	2FE
00287Y-CJ-6	ABBVIE INC SERIES 144A 3.850% 06/15/24		05/14/2020	Taxable Exchange		22,123,056	20,675,000	329,450	2FE
00287Y-CK-3	ABBVIE INC SERIES 144A 4.550% 03/15/35		05/14/2020	Taxable Exchange		69,587,400	60,000,000	447,417	2FE
00287Y-CN-7	ABBVIE INC SERIES 144A 4.750% 03/15/45		05/12/2020	Taxable Exchange		1,047,310	903,000	7,030	2FE
00287Y-DC-0	ABBVIE INC SERIES 144A 3.800% 03/15/25		05/12/2020	Taxable Exchange		42,656,129	39,500,000	245,997	2FE
006346-AV-2	ADMSO 2018-1 C SUB 7.356% 11/15/48		06/09/2020	BARCLAYS BANK PLC		1,930,000	2,000,000	10,625	3FE
009158-AZ-9	AIR PRODUCTS & CHEMICALS 2.700% 05/15/40		06/03/2020	Various		29,929,251	29,550,000	26,250	1FE
009158-BA-3	AIR PRODUCTS & CHEMICALS 2.800% 05/15/50		04/27/2020	CITIGROUP GLOBAL MARKETS INC		12,006,138	12,050,000		1FE
010392-FJ-2	ALABAMA POWER CO SR UNSEC 3.850% 12/01/42		06/03/2020	JP MORGAN SECURITIES		5,804,200	5,000,000	2,139	1FE
010392-FM-5	ALABAMA POWER CO SR UNSEC 3.750% 03/01/45		06/03/2020	JP MORGAN SECURITIES		5,658,250	5,000,000	48,958	1FE
02209S-BH-5	ALTRIA GROUP INC 2.350% 05/06/25		05/04/2020	BARCLAYS BANK PLC		14,693,826	14,700,000		2FE
02361D-AN-0	AMEREN ILLINOIS CO SR SEC 4.300% 07/01/44		06/03/2020	JP MORGAN SECURITIES		6,061,250	5,000,000	91,972	1FE
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		04/17/2020	WELLS FARGO		6,511,550	6,200,000	17,179	2FE
03027X-BC-3	AMERICAN TOWER CORP 2.100% 06/15/30		06/01/2020	RBC DAIN RAUSCHER INC.		7,506,588	7,550,000		2FE
032654-AS-4	ANALOG DEVICES INC 2.950% 04/01/25		04/06/2020	JP MORGAN SECURITIES		7,014,468	7,050,000		2FE
035240-AV-2	ANHEUSER BUSCH INBEV WOR 3.500% 06/01/30		04/01/2020	DEUTSCHE BANK SECURITIES INCOR		21,380,008	21,425,000		2FE
036752-AN-3	ANTHEM INC 2.250% 05/15/30		04/30/2020	DEUTSCHE BANK SECURITIES INCOR		3,985,000	4,000,000		2FE
037389-BE-2	AON CORP 2.800% 05/15/30		05/12/2020	CITIGROUP GLOBAL MARKETS INC		29,539,658	29,550,000		2FE
037735-CY-1	APPALACHIAN POWER CO SERIES Z 3.700% 05/01/50		05/12/2020	WELLS FARGO		19,111,380	19,225,000		1FE
037833-DQ-0	APPLE INC 2.950% 09/11/49		06/03/2020	JP MORGAN SECURITIES		10,966,600	10,000,000	68,833	1FE
037833-DU-1	APPLE INC 1.650% 05/11/30		05/04/2020	GOLDMAN SACHS & COMPANY		18,915,888	19,050,000		1FE
037833-DW-7	APPLE INC 2.650% 05/11/50		06/08/2020	Various		64,042,242	63,650,000	46,375	1FE
038222-AN-5	APPLIED MATERIALS INC 1.750% 06/01/30		05/26/2020	BANK OF AMERICA		971,266	975,000		1FE
038222-AP-0	APPLIED MATERIALS INC 2.750% 06/01/50		05/26/2020	BANK OF AMERICA		19,135,219	19,225,000		1FE
03842*-BV-7	AQUA PENNSYLVANIA-INC SR-SEC 3.490% 05/01/51		05/01/2020	PNC CAPITAL MARKETS		22,000,000	22,000,000		1FE
03842*-BW-5	AQUA PENNSYLVANIA-INC SR-SEC 3.540% 05/01/55		05/01/2020	PNC CAPITAL MARKETS		11,000,000	11,000,000		1FE
03842*-BX-3	AQUA PENNSYLVANIA-INC SR-SEC 3.550% 05/01/56		05/01/2020	PNC CAPITAL MARKETS		11,000,000	11,000,000		1FE
038923-B*-8	ARBOR REALTY TRUST-INC. SR-UNSEC 8.000% 04/30/23		04/24/2020	PIPER SANDLER COMPANIES		25,000,000	25,000,000		1PL
040555-DA-9	ARIZONA PUBLIC SERVICE 3.500% 12/01/49		06/03/2020	JP MORGAN SECURITIES		5,237,400	5,000,000	1,944	1FE
040555-DB-7	ARIZONA PUBLIC SERVICE 3.350% 05/15/50		05/29/2020	Various		43,180,895	42,920,000	11,533	1FE

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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 and Adminis-trative Symbol
05348E-BG-3	AVALONBAY COMMUNITES SERIES MTN 2.300% 03/01/30		05/07/2020	MIZUHO SECURITIES USA INC.		14,976,150	15,000,000	72,833	1FE
05348E-BH-1	AVALONBAY COMMUNITIES SERIES MTN 2.450% 01/15/31		05/08/2020	CITIGROUP GLOBAL MARKETS INC		19,139,449	19,225,000		1FE
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48		06/26/2020	Various		22,893,289	20,587,000	162,615	2FE
059165-EM-8	BALTIMORE GAS & ELECTRIC 2.900% 06/15/50		06/02/2020	SUMITOMO MITSUI FINANCIAL GRP		19,038,133	19,225,000		1FE
081437-AS-4	BEMIS COMPANY INC 3.100% 09/15/26		04/21/2020	Tax Free Exchange		11,202,425	11,600,000	37,958	2FE
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		06/12/2020	Various		9,900,800	9,875,000		2FE
08162Q-BA-6	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS BXA 3.654% 09/15/48		05/22/2020	JP MORGAN SECURITIES		10,565,884	10,576,000	30,058	1FE
08162Q-CG-2	BENCHMARK MORTGAGE TRUST SERIES 2020-IG3 CLASS AS 144A 3.229% 09/15/48		05/22/2020	JP MORGAN SECURITIES		31,414,637	30,500,000	76,609	1FE
084423-AU-6	BERKLEY WR CORPORATION 4.000% 05/12/50		06/03/2020	Various		29,715,090	29,600,000	12,778	2FE
092113-AR-0	BLACK HILLS CORP 3.050% 10/15/29		06/12/2020	Various		13,565,448	13,146,000	57,071	2FE
092113-AT-6	BLACK HILLS CORP 2.500% 06/15/30		06/12/2020	WELLS FARGO		16,320,135	16,365,000		2FE
09247X-AR-2	BLACKROCK INC 1.900% 01/28/31		04/27/2020	MORGAN STANLEY & CO. INC.		43,967,915	44,125,000		1FE
099724-AL-0	BORGWARNER INC 2.650% 07/01/27		06/16/2020	BANK OF AMERICA		7,030,190	7,050,000		2FE
10112R-BD-5	BOSTON PROPERTIES LP 3.250% 01/30/31		05/01/2020	BANK OF AMERICA		24,712,875	24,750,000		2FE
101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30		06/03/2020	Various		35,474,650	35,000,000	12,514	2FE
105340-AP-8	BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29		06/18/2020	Various		10,755,420	10,328,000	99,033	2FE
11120V-AJ-2	BRIXMOR OPERATING PART 4.050% 07/01/30		06/08/2020	JP MORGAN SECURITIES		11,125,024	11,150,000		2FE
11135F-AK-7	BROADCOM INC SERIES 144A 4.110% 09/15/28		05/21/2020	Taxable Exchange		6,043,918	6,051,185		2FE
11135F-AP-6	BROADCOM INC SERIES 144A 4.150% 11/15/30		05/05/2020	WELLS FARGO		8,415,648	8,425,000		2FE
12529W-AC-0	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS B 144A 10.010% 04/15/52		04/23/2020	CANTOR FITZGERALD & CO.		2,749,783	2,750,000	22,175	1FE
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		06/05/2020	CITIGROUP GLOBAL MARKETS INC		673,166	649,349	410	1FE
12529W-AQ-9	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A2 144A 3.603% 04/15/52		04/23/2020	CANTOR FITZGERALD & CO.		42,868,174	42,870,000	124,427	1FE
12592B-AK-0	CNH INDUSTRIAL CAP LLC 1.950% 07/02/23		06/23/2020	WELLS FARGO		7,328,538	7,375,000		2FE
12592M-BM-1	COMM MORTGAGE TRUST SERIES 2014-LC17 CLASS AM 4.188% 10/10/47		04/01/2020	BARCLAYS BANK PLC		8,173,750	8,000,000	1,861	1FM
12593J-BJ-4	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS B 4.525% 08/10/48		04/01/2020	GOLDMAN SACHS & COMPANY		7,267,500	8,000,000	2,011	1FM
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		03/31/2020	Interest Capitalization		725,576	725,576		5GI
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		06/10/2020	Interest Capitalization		378,091	378,091		2
126117-AU-4	CNA FINANCIAL CORP SR UNSEC 3.450% 08/15/27		06/03/2020	JP MORGAN SECURITIES		10,317,000	10,000,000	105,417	2FE
12624Q-AR-4	COMM 2012-CR4 A3 SEQ 2.853% 10/15/45		04/17/2020	CANTOR FITZGERALD & CO.		2,895,364	2,981,789	4,726	1FM
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.362% 07/10/45		03/27/2020	BANK OF AMERICA				224	1FM
12654Y-AE-9	CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A 3.097% 11/13/39		04/21/2020	BARCLAYS BANK PLC		969,728	987,000	1,868	1FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		05/01/2020	Interest Capitalization		6,863	6,863		1FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		05/01/2020	Interest Capitalization		452	452		1FM
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		04/06/2020	MITSUBISHI UFJ SECURITIES USA		16,500,000	16,500,000		2PL
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		06/15/2020	NEWMARK REALTY CAPITAL		9,370,190	9,370,190		1
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		06/15/2020	WALKER DUNLAP		32,849,195	32,849,195		1Z
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 07/31/40		06/15/2020	CB RICHARD ELLIS		25,140,000	25,140,000		1Z
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52		06/10/2020	Interest Capitalization		110,503	110,503		1
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		06/15/2020	AXIOM CAPITAL		3,839,694	3,839,694		1Z
12726*-AA-6	CTL 2020-05 TR-THE NEW SCHOOL SR-SEC 4.280% 04/15/65		04/21/2020	CTL CAPITAL LLC		119,000,000	119,000,000		1FE
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/16/2020	BOSTONIA GLOBAL SECURTIES LLC		5,988,447	5,988,447		1FE
133131-AZ-5	CAMDEN PROPERTY TRUST 2.800% 05/15/30		06/03/2020	JP MORGAN SECURITIES		5,315,000	5,000,000	17,500	1FE
134429-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30		06/03/2020	JP MORGAN SECURITIES		10,200,200	10,000,000	27,049	2FE
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		05/15/2020	MESIROW FINANCIAL		72,636,556	72,636,556		4Z
14040H-CD-5	CAPITAL ONE FINANCIAL CO 2.600% 05/11/23		05/06/2020	MORGAN STANLEY & CO. INC.		24,739,358	24,750,000		2FE
14040H-CE-3	CAPITAL ONE FINANCIAL CO 3.650% 05/11/27		05/06/2020	MORGAN STANLEY & CO. INC.		24,961,750	25,000,000		2FE
143499-AB-7	CARNEGIE INSTITUTION WSH SERIES 2020 3.224% 07/01/49		06/03/2020	BANC OF AMERICA SECURITIES INC		10,850,000	10,850,000		1FE
14448C-AA-2	CARRIER GLOBAL CORP SERIES 144A 2.722% 02/15/30		06/09/2020	Various		14,710,719	15,043,000	113,755	2FE
14448C-AB-0	CARRIER GLOBAL CORP SERIES 144A 3.377% 04/05/40		06/09/2020	Various		9,565,495	10,000,000	97,136	2FE
14448C-AK-0	CARRIER GLOBAL CORP SERIES 144A 2.700% 02/15/31		06/16/2020	CITIGROUP GLOBAL MARKETS INC		7,447,020	7,450,000		2FE
147339-K*-5	CASCADE NATURAL GAS CORP SR-UNSEC 3.580% 06/15/50		06/15/2020	CIBC WORLD MARKETS		20,000,000	20,000,000		2FE
150190-AF-3	CEDAR FAIR CAN MAGNUM MI SERIES 144A 5.500% 05/01/25		04/20/2020	JP MORGAN SECURITIES		5,375,000	5,375,000		3FE
15135B-AT-8	CENTENE CORP SERIES WI 4.625% 12/15/29		05/06/2020	Tax Free Exchange		11,450,000	11,450,000	220,651	3FE
15189X-AU-2	CENTERPOINT ENER HOUSTON SERIES AD 2.900% 07/01/50		06/04/2020	Various		27,550,381	27,425,000	1,933	1FE
153609-G#-3	CENTRAL HUDSON G-SR-UNSEC 3.420% 05/14/50		05/14/2020	KEYBANC CAPITAL MARKETS		12,000,000	12,000,000		1FE
166764-CA-6	CHEVRON CORP 3.078% 05/11/50		05/07/2020	JP MORGAN SECURITIES		1,500,000	1,500,000		1FE
17320Q-AG-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2013-375P CLASS B 144A 3.635% 05/10/35		04/17/2020	MORGAN STANLEY & CO. INC.		21,693,293	21,481,000	43,378	1FM
174610-AT-2	CITIZENS FINANCIAL GROUP 3.250% 04/30/30		06/09/2020	Various		46,797,808	45,695,000	78,352	2FE
191216-CW-8	COCA COLA CO THE 2.500% 06/01/40		06/03/2020	Various		34,386,318	34,250,000	23,611	1FE
191216-CX-6	COCA COLA CO THE 2.600% 06/01/50		06/03/2020	Various		51,889,824	52,150,000	24,556	1FE
20030N-DL-2	COMCAST CORP 2.800% 01/15/51		05/20/2020	GOLDMAN SACHS & COMPANY		8,386,456	8,450,000		1FE

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202795-JS-0	COMMONWEALTH EDISON CO 3.000% 03/01/50		05/28/2020	MORGAN STANLEY & CO. INC.		5,194,550	5,000,000	40,000	1FE
20469*-AA-0	COMPASS DATA CENTERS ISSUER-LL SR-UNSEC 4.500% 06/21/50		06/05/2020	BARCLAYS CAPITAL INC		197,000,000	197,000,000		1FE
21036P-BF-4	CONSTELLATION BRANDS INC 2.875% 05/01/30		04/23/2020	BANK OF AMERICA		2,045,921	2,050,000		2FE
210518-DJ-2	CONSUMERS ENERGY CO 2.500% 05/01/60		05/06/2020	CREDIT SUISSE SECURITIES US LL		4,698,050	5,000,000		1FE
22822V-AT-8	CROWN CASTLE INTL CORP 2.250% 01/15/31		06/04/2020	JP MORGAN SECURITIES		28,127,103	28,175,000		2FE
23338V-AL-0	DTE ELECTRIC CO 2.950% 03/01/50		05/28/2020	BARCLAYS BANK PLC		5,175,400	5,000,000	38,924	1FE
235825-AG-1	DANA INC 5.625% 06/15/28		06/16/2020	CITIGROUP GLOBAL MARKETS INC		1,050,000	1,050,000		4FE
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30		05/26/2020	SUNTRUST CAPITAL MARKETS		15,475,000	15,475,000		4FE
240019-BV-0	DAYTON POWER & LIGHT CO SERIES WI 3.950% 06/15/49		04/13/2020	Tax Free Exchange		14,904,859	15,000,000	194,208	2FE
24618#-AR-1	DELAWARE NORTH COS-INC SR-UNSEC 6.000% 06/30/25		06/30/2020	JP MORGAN SECURITIES		25,000,000	25,000,000		2Z
24715@-AT-1	DELOITTE LLP SR-UNSEC 3.460% 05/07/27		05/07/2020	U.S. BANCORP LIBRA		16,000,000	16,000,000		1Z
24715@-AU-8	DELOITTE LLP SR-UNSEC 3.560% 05/07/30		05/07/2020	U.S. BANCORP LIBRA		69,000,000	69,000,000		1Z
247361-ZX-9	DELTA AIR LINES INC SERIES 144A 7.000% 05/01/25		04/27/2020	JP MORGAN SECURITIES		7,125,000	7,125,000		2FE
24736@-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		04/09/2020	MORGAN STANLEY & CO. INC.		30,000,000	30,000,000		2PL
25470D-BJ-7	DISCOVERY COMMUNICATIONS 3.625% 05/15/30		05/07/2020	CITIGROUP GLOBAL MARKETS INC		19,700,000	19,700,000		2FE
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.000% 07/28/37		04/09/2020	GUGGENHEIM SECURITIES		136,115,000	140,000,000		2PL
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		06/01/2020	Interest Capitalization		1,328,232	1,328,232		2PL
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		06/26/2020	BARCLAYS BANK PLC		9,870,000	9,870,000		2FE
263534-CP-2	E I DU PONT DE NEMOURS 2.300% 07/15/30		05/13/2020	JP MORGAN SECURITIES		12,056,077	12,100,000		1FE
26441Y-BC-0	DUKE REALTY LP 2.875% 11/15/29		06/03/2020	JP MORGAN SECURITIES		5,291,550	5,000,000	7,986	2FE
26442E-AH-3	DUKE ENERGY OHIO INC 2.125% 06/01/30		05/18/2020	CREDIT SUISSE SECURITIES US LL		9,518,999	9,525,000		1FE
26614N-AA-0	DUPONT DE NEMOURS INC 2.169% 05/01/23		04/28/2020	CITIGROUP GLOBAL MARKETS INC		13,500,000	13,500,000		2FE
26746*-AA-2	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC 4.400% 06/15/40		06/23/2020	GOLDMAN SACHS CAPITAL MARKETS		34,668,515	34,668,515		1Z
26746@-AA-0	DYAL CAPITAL PARTNERS III ISSU SR-UNSEC 4.400% 06/15/40		06/23/2020	GOLDMAN SACHS CAPITAL MARKETS		60,331,485	60,331,485		1Z
26837*-AA-2	ECM INDUSTRIES-LLC SUB-UNSEC 11.500% 05/23/26		04/30/2020	ECM INDUSTRIES		14,479,500	14,775,000		3Z
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A 2.000% 06/15/30		06/02/2020	JP MORGAN SECURITIES		5,258,859	5,275,000		1FE
27409L-AE-3	EAST OHIO GAS CO THE SERIES 144A 3.000% 06/15/50		06/03/2020	Various		32,065,240	32,500,000		1FE
29261A-AB-6	ENCOMPASS HEALTH CORP 4.750% 02/01/30		05/12/2020	BANK OF AMERICA		11,081,250	11,250,000	154,375	4FE
29364G-AL-7	ENTERGY CORP 2.800% 06/15/30		05/15/2020	Various		14,769,070	14,825,000		2FE
29366W-AB-2	ENTERGY MISSISSIPPI LLC 3.500% 06/01/51		05/19/2020	U.S. BANCORP INVESTMENTS INC		19,716,400	20,000,000		1FE
29442G-AS-4	EQUIFAX INC 3.100% 05/15/30		04/22/2020	JP MORGAN SECURITIES		9,132,615	9,150,000		2FE
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		06/25/2020	Various		19,758,284	19,850,000	2,090	2FE
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.342% 07/25/34		04/01/2020	Interest Capitalization		750	750		1FM
29670G-AD-4	ESSENTIAL UTLITIES INC 2.704% 04/15/30		05/15/2020	Various		6,198,000	6,150,000	12,769	2FE
29670G-AE-2	ESSENTIAL UTLITIES INC 3.351% 04/15/50		06/25/2020	Various		30,948,905	30,500,000	87,024	2FE
30036F-AA-9	EVERGY KANSAS CENTRAL 3.450% 04/15/50		06/10/2020	Various		19,216,254	19,020,000	13,856	1FE
30037D-AA-3	EVERGY METRO SERIES 2020 2.250% 06/01/30		05/18/2020	CITIGROUP GLOBAL MARKETS INC		15,332,194	15,350,000		1FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		04/15/2020	WATERWAY CAPITAL		3,812,938	3,812,938		2
316773-DA-5	FIFTH THIRD BANCORP 2.550% 05/05/27		04/30/2020	MORGAN STANLEY & CO. INC.		14,671,041	14,700,000		2FE
337738-BC-1	FISERV INC 2.650% 06/01/30		06/08/2020	Various		43,056,738	42,450,000	29,813	3FE
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A 2.850% 05/15/30		05/19/2020	CREDIT SUISSE SECURITIES US LL		33,325,000	33,325,000		1FE
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A 2.550% 07/01/30		06/10/2020	PNC CAPITAL MARKETS		2,992,890	3,000,000		2FE
341081-FG-7	FLORIDA POWER & LIGHT CO 1ST MORTG 4.050% 06/01/42		06/03/2020	JP MORGAN SECURITIES		6,233,000	5,000,000	2,250	1FE
341081-FL-6	FLORIDA POWER & LIGHT CO 1ST MORTG 4.050% 10/01/44		06/03/2020	JP MORGAN SECURITIES		6,246,700	5,000,000	36,000	1FE
341081-FP-7	FLORIDA POWER & LIGHT CO 3.700% 12/01/47		06/03/2020	JP MORGAN SECURITIES		6,115,800	5,000,000	2,056	1FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		06/15/2020	NEWMARK REALTY CAPITAL		17,894,377	17,894,377		1
35563K-AH-3	STACR 2019-DNA1 M2 EXCH FLT 2.835% 01/25/49		05/01/2020	MORGAN STANLEY & CO. INC.		2,647,500	3,000,000	2,092	3FE
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53		06/15/2020	Interest Capitalization		37,691	37,691		1PL
36252H-AJ-0	GSMS 2017-GS5 B SUB CSTR 4.047% 03/10/50		05/07/2020	ROBERT W. BAIRD & COMPANY INC		5,039,258	5,000,000	5,621	1FM
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		12/15/2019	Interest Capitalization		29,660	29,660		1PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		05/20/2020	STIFEL NICOLAUS & CO.		8,027,292	8,027,292		1Z
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		05/20/2020	STIFEL NICOLAUS & CO.		371,602	371,602		1Z
36257U-AQ-0	GSMS SERIES 2019-GC42 CLASS AS 3.212% 09/01/52		04/22/2020	CREDIT SUISSE SECURITIES US LL		691,402	690,000	1,416	1FM
37940X-AD-4	GLOBAL PAYMENTS INC 2.900% 05/15/30		05/07/2020	BANK OF AMERICA		14,627,013	14,675,000		2FE
38141G-XG-4	GOLDMAN SACHS GROUP INC 2.600% 02/07/30		06/03/2020	JP MORGAN SECURITIES		10,292,200	10,000,000	85,222	1FE
383909-AG-3	WR GRACE & CO CONN SERIES 144A 4.875% 06/15/27		06/12/2020	JP MORGAN SECURITIES		8,000,000	8,000,000		3FE
40471#-AA-0	HY CITE CORPORATION 14.000% 12/20/24		03/31/2020	Interest Capitalization		875,000	875,000		5
416515-BE-3	HARTFORD FINL SVCS GRP 2.800% 08/19/29		06/03/2020	Various		33,001,579	33,037,000	237,481	2FE
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 3.600% 08/19/49		06/03/2020	Various		30,067,946	29,616,000	284,467	2FE
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		06/03/2020	JP MORGAN SECURITIES		2,302,725	2,500,000	12,833	2FE
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30		06/03/2020	JP MORGAN SECURITIES		2,387,125	2,500,000	23,681	2FE

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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 and Adminis-trative Symbol
42249#-AC-3	HEALTHPARTNERS-INC. SR-UNSEC 4.370% 07/01/50		05/07/2020	PIPER SANDLER COMPANIES		100,000,000	100,000,000		1FE
42250P-AA-1	HEALTHPEAK PROPERTIES 3.000% 01/15/30		06/03/2020	JP MORGAN SECURITIES		4,940,500	5,000,000	80,833	2FE
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		06/16/2020	Various		20,331,325	20,100,000		2FE
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		03/30/2020	Interest Capitalization		136,661	136,661		5
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		03/31/2020	Interest Capitalization		175,978	175,978		5
427096-A#-9	HERCULES CAPITAL-INC. SR-UNSEC 4.310% 06/03/25		06/03/2020	GOLDMAN SACHS CAPITAL MARKETS		24,980,769	24,980,769		2Z
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		05/01/2020	Interest Capitalization		227,091	227,091		1
42824C-BF-5	HP ENTERPRISE CO 4.650% 10/01/24		04/06/2020	CITIGROUP GLOBAL MARKETS INC		9,981,700	10,000,000		2FE
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		06/15/2020	Interest Capitalization		71,244	71,244		1PL
431282-AS-1	HIGHWOODS REALTY LP 3.050% 02/15/30		06/04/2020	WELLS FARGO		1,450,425	1,500,000	14,360	2FE
431571-AD-0	HILLENBRAND INC 5.750% 06/15/25		06/09/2020	HSBC SECURITIES USA INC		775,000	775,000		3FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		06/02/2020	BANK OF AMERICA		2,499,955	2,500,000		1FE
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		05/15/2020	WATERWAY CAPITAL		5,698,442	5,698,442		1Z
438516-BZ-8	HONEYWELL INTERNATIONAL 1.950% 06/01/30		05/14/2020	WELLS FARGO		1,897,929	1,900,000		1FE
438516-CA-2	HONEYWELL INTERNATIONAL 2.800% 06/01/50		05/14/2020	BANK OF AMERICA		19,284,169	19,425,000		1FE
444859-BK-7	HUMANA INC SR UNSEC 3.125% 08/15/29		06/03/2020	JP MORGAN SECURITIES		5,409,150	5,000,000	47,743	2FE
446150-AS-3	HUNTINGTON BANCSHARES 2.550% 02/04/30		06/09/2020	Various		44,973,550	45,000,000	390,646	2FE
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		06/29/2020	BANK OF AMERICA SECURITIES LLC		10,139,250	10,139,250		2FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.585% 01/01/24		05/01/2020	Interest Capitalization		10,625	10,625		1FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		03/31/2020	Interest Capitalization		509,800	509,800		5GI
459200-KJ-9	IBM CORP 1.950% 05/15/30		04/30/2020	GOLDMAN SACHS & COMPANY		24,010,589	24,100,000		1FE
459200-KK-6	IBM CORP 2.850% 05/15/40		04/30/2020	GOLDMAN SACHS & COMPANY		24,394,108	24,550,000		1FE
459200-KL-4	IBM CORP 2.950% 05/15/50		06/30/2020	Various		30,000,938	29,525,000	85,222	1FE
461070-AS-3	INTERSTATE POWER & LIGHT 2.300% 06/01/30		05/26/2020	MITSUBISHI UFJ SECURITIES USA		6,845,781	6,875,000		2FE
46284V-AG-6	IRON MOUNTAIN INC SERIES 144A 5.000% 07/15/28		06/17/2020	JP MORGAN SECURITIES		8,500,000	8,500,000		3FE
465685-AQ-8	ITC HOLDINGS CORP SERIES 144A 2.950% 05/14/30		05/11/2020	MIZUHO SECURITIES USA INC.		14,969,100	15,000,000		2FE
466365-AA-1	JACK 2019-1A A2I SEQ 3.982% 08/25/49		04/16/2020	JEFFERIES & CO. INC.		409,786	426,930	2,597	2FE
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		05/15/2020	BANK OF AMERICA		1,014,453	1,091,265	8,059	2FE
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		04/16/2020	BANK OF AMERICA		624,605	676,305	5,135	2FE
46647P-BL-9	JPMORGAN CHASE & CO 2.060% 04/22/31		06/03/2020	JP MORGAN SECURITIES		10,399,200	10,000,000	30,124	1FE
46647P-BP-0	JPMORGAN CHASE & CO 2.956% 05/13/31		06/03/2020	JP MORGAN SECURITIES		22,897,150	22,625,000	9,032	1FE
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		05/28/2020	Tax Free Exchange		80,430,576	80,430,576		1Z
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 10% cash 1% PIK 11.000% 09/22/21		04/14/2020	Interest Capitalization		1,468,996	1,468,996		5
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		04/14/2020	Interest Capitalization		423,417	423,417		5
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		06/26/2020	JG WENTWORTH XLIV LLC		31,724,513	31,724,513		1Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		06/15/2020	Interest Capitalization		23,278	23,278		1Z
47010L-AA-0	JAGUAR HL PPDI SERIES 144A 5.000% 06/15/28		05/21/2020	BARCLAYS BANK PLC		1,820,000	1,820,000		4FE
47010L-AB-8	JAGUAR HL PPDI SERIES 144A 4.625% 06/15/25		05/21/2020	BARCLAYS BANK PLC		1,520,000	1,520,000		4FE
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25		03/31/2020	Interest Capitalization		383,302	383,302		5GI
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		04/30/2020	GUGGENHEIM SECURITIES		26,731,300	26,731,300		1PL
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		06/18/2020	GUGGENHEIM SECURITIES		10,047,959	10,047,959		1Z
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		06/15/2020	NEWMARK REALTY CAPITAL		11,133,351	11,133,351	(265)	1
487836-BX-5	KELLOGG CO 2.100% 06/01/30		06/03/2020	Various		19,014,823	19,025,000	2,333	2FE
491674-BM-8	KENTUCKY UTILITIES CO 3.300% 06/01/50		05/28/2020	Various		15,198,005	15,050,000		1FE
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		04/13/2020	MESIROW FINANCIAL		25,000,000	25,000,000	9,200	1FE
49326E-EJ-8	KEYCORP SERIES MTN 2.550% 10/01/29		05/28/2020	BANK OF AMERICA		4,933,100	5,000,000	21,250	2FE
49427R-AP-7	KILROY REALTY LP CO.GUARNT 3.050% 02/15/30		05/01/2020	Various		9,967,010	10,641,000	72,122	2FE
49427R-C*-1	KILROY REALTY CORP SR-UNSEC 4.270% 01/31/31		04/28/2020	JP MORGAN SECURITIES		65,000,000	65,000,000		2FE
494368-BV-4	KIMBERLY CLARK CORP 3.200% 07/30/46		06/03/2020	JP MORGAN SECURITIES		11,274,700	10,000,000	111,111	1FE
49446R-AP-4	KIMCO REALTY CORP SR UNSEC 2.800% 10/01/26		06/18/2020	WELLS FARGO		1,546,393	1,527,000	9,620	2FE
49446R-AS-8	KIMCO REALTY CORP SR UNSEC 3.800% 04/01/27		06/19/2020	WELLS FARGO		5,714,874	5,400,000	46,740	2FE
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		03/30/2020	Interest Capitalization		421,494	421,494		5GI
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A 3.875% 05/15/27		05/04/2020	JP MORGAN SECURITIES		11,400,000	11,400,000		3FE
501044-DP-3	KROGER CO 2.200% 05/01/30		04/21/2020	Various		4,514,597	4,525,000		2FE
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 16.000% 01/31/21		04/01/2020	Interest Capitalization		842,672	842,672		5GI
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		03/30/2020	Interest Capitalization		3,619,017	3,619,017		5
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		05/15/2020	Interest Capitalization		1,460,354	1,460,354		1PL
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22		05/08/2020	Interest Capitalization		2,320,099	2,320,099		5GI
502431-AK-5	L3HARRIS TECH INC 3.950% 05/28/24		05/01/2020	Tax Free Exchange		22,582,240	21,850,000	366,807	2FE
502431-AL-3	L3HARRIS TECH INC 3.850% 12/15/26		05/01/2020	Tax Free Exchange		6,096,822	5,850,000	85,711	2FE
502431-AM-1	L3HARRIS TECH INC SERIES WI 4.400% 06/15/28		05/01/2020	Tax Free Exchange		84,625,057	78,000,000	1,296,533	2FE

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50247@-AA-4	LV STADIUM EVENTS CO-LLC SR-UNSEC 3.360% 06/30/45		06/30/2020	BANK OF AMERICA SECURITIES LLC		22,000,000	22,000,000		2PL
50512#-AF-9	LA STADIUM FINANCE CO LLC SR-UNSEC 3.900% 03/31/28		05/21/2020	BANK OF AMERICA SECURITIES LLC		21,000,000	21,000,000		2Z
50512#-AG-7	LA STADIUM FINANCE CO LLC SR-UNSEC 4.000% 03/31/30		05/21/2020	BANK OF AMERICA SECURITIES LLC		19,000,000	19,000,000		2Z
50512#-AH-5	LA STADIUM FINANCE CO LLC SR-UNSEC 4.100% 03/31/32		05/21/2020	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000		2Z
512807-AV-0	LAM RESEARCH CORP 1.900% 06/15/30		04/30/2020	JP MORGAN SECURITIES		7,001,818	7,025,000		1FE
53079E-BK-9	LIBERTY MUTUAL GROUP INC SERIES 144A 3.950% 05/15/60		04/28/2020	Various		40,033,700	40,000,000		2FE
532457-BY-3	ELI LILLY & CO 2.250% 05/15/50		04/24/2020	BANK OF AMERICA		99,609,000	100,000,000		1FE
538034-AV-1	LIVE NATION ENTERTAINMEN SERIES 144A 6.500% 05/15/27		05/13/2020	JP MORGAN SECURITIES		11,375,000	11,375,000		3FE
539830-BQ-1	LOCKHEED MARTIN CORP 2.800% 06/15/50		05/15/2020	MORGAN STANLEY & CO. INC.		5,055,783	5,100,000		1FE
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		03/31/2020	Interest Capitalization		1,692,782	1,692,782		5
55336V-BJ-8	MPLX LP SERIES WI 6.250% 10/15/22		05/20/2020	Tax Free Exchange		4,505,902	4,496,000	28,100	2FE
55336V-BL-3	MPLX LP SERIES WI 6.375% 05/01/24		05/21/2020	Tax Free Exchange		2,283,268	2,225,000	7,880	2FE
55336V-BM-1	MPLX LP SERIES WI 5.250% 01/15/25		05/20/2020	Tax Free Exchange		25,947,851	25,000,000	459,375	2FE
55342U-AJ-3	MPT OPER PARTNERSP FINL 4.625% 08/01/29		04/30/2020	BARCLAYS BANK PLC		4,586,438	4,575,000	54,662	3FE
56081*-AF-1	MAJOR LEAGUE BASEBALL FACILITY SR-UNSEC 3.650% 12/10/30		06/10/2020	BANK AMERICA LEASING & CAPITAL		39,000,000	39,000,000		1FE
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		03/31/2020	Interest Capitalization		401,809	401,809		5GI
57161T-AN-1	MARQUETTE UNIVERSITY 3.841% 10/01/50		05/20/2020	BARCLAYS BANK PLC		22,000,000	22,000,000		1FE
571748-BN-1	MARSH & MCLENNAN COS INC 2.250% 11/15/30		05/04/2020	CITIGROUP GLOBAL MARKETS INC		44,665,273	45,050,000		1FE
575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A 3.375% 04/15/50		06/03/2020	Various		60,658,404	60,349,000	157,791	1FE
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		06/30/2020	Interest Capitalization		77,075	77,075		5
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		03/31/2020	Interest Capitalization		1,151,680	1,151,680		5
58843*-AC-3	MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 2.5% PIK 10.000% 05/09/25		02/09/2020	Interest Capitalization		313,477	313,477		3PL
58933Y-AZ-8	MERCK & CO INC 1.450% 06/24/30		06/16/2020	BANK OF AMERICA		1,264,048	1,275,000		1FE
58933Y-BA-2	MERCK & CO INC 2.350% 06/24/40		06/17/2020	Various		41,424,641	41,825,000		1FE
58933Y-BB-0	MERCK & CO INC 2.450% 06/24/50		06/22/2020	Various		31,495,550	32,000,000		1FE
594918-BT-0	MICROSOFT CORP SR UNSEC 3.700% 08/08/46		06/05/2020	JP MORGAN SECURITIES		24,564,200	20,000,000	248,722	1FE
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		06/09/2020	BANK OF AMERICA		10,099,900	10,000,000	7,014	1FE
594918-CC-6	MICROSOFT CORP 2.525% 06/01/50		05/28/2020	Taxable Exchange		75,815,148	75,500,000		1FE
594918-CD-4	MICROSOFT CORP 2.675% 06/01/60		06/08/2020	MORGAN STANLEY & CO. INC.		15,533,400	15,000,000	10,031	1FE
59523U-AR-8	MID AMERICA APARTMENTS 2.750% 03/15/30		06/03/2020	JP MORGAN SECURITIES		5,059,100	5,000,000	30,556	2FE
599191-AA-1	MILEAGE PLUS HLDINGS LLC SERIES 144A 6.500% 06/20/27		06/25/2020	GOLDMAN SACHS & COMPANY		9,208,438	9,325,000		2FE
607418-AA-4	MOBILE TECH-INC. SR-UNSEC 8.662% 08/06/21		06/30/2020	MOBILE		2,985,512	2,985,512		5
607418-AA-4	MOBILE TECH-INC. SR-UNSEC 8.662% 08/06/21		06/30/2020	Interest Capitalization		417,492	417,492		5
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		06/03/2020	JP MORGAN SECURITIES		5,220,550	5,000,000	10,573	2FE
60855R-AJ-9	MOLINA HEALTHCARE INC SERIES 144A 4.375% 06/15/28		05/28/2020	SUNTRUST CAPITAL MARKETS		6,600,000	6,600,000		4FE
609207-AT-2	MONDELEZ INTERNATIONAL INC 2.750% 04/13/30		06/03/2020	JP MORGAN SECURITIES		10,626,400	10,000,000	39,722	2FE
617446-8L-6	MORGAN STANLEY 1.163% 01/22/31		06/03/2020	JP MORGAN SECURITIES		10,531,300	10,000,000	99,713	1FE
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		05/14/2020	PIPER JAFFRAY & CO		2,926,943	2,856,861	5,381	1FM
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		06/12/2020	DEUTSCHE BANK SECURITIES INCOR		8,748,111	8,750,000		1FE
61946N-AC-2	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS 144A 4.470% 04/20/46		06/12/2020	DEUTSCHE BANK SECURITIES INCOR		799,882	800,000		2FE
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		06/30/2020	Interest Capitalization		99,089	99,089		5GI
62883*-AB-8	NATF AMERICA LLC SR-UNSEC 5.000% 04/15/25		04/08/2020	TD SECURITIES		25,000,000	25,000,000		1FE
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A 3.395% 04/09/30		04/08/2020	Various		20,392,060	20,200,000	1,886	1FE
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		03/31/2020	Interest Capitalization		82,533	82,533		4
64952G-AT-5	NEW YORK LIFE INSURANCE SERIES 144A 3.750% 05/15/50		06/23/2020	Various		53,972,062	49,056,000	244,654	1FE
65339K-BR-0	NEXTERA ENERGY CAPITAL 2.250% 06/01/30		05/05/2020	MORGAN STANLEY & CO. INC.		30,363,761	30,375,000		2FE
65364U-AP-1	NIAGARA MOHAWK POWER SERIES 144A 3.025% 06/27/50		06/23/2020	BANK OF AMERICA		40,000,000	40,000,000		1FE
65473P-AJ-4	NISOURCE INC 3.600% 05/01/30		04/07/2020	JP MORGAN SECURITIES		6,202,030	6,225,000		2FE
665772-CS-6	NORTHERN STATES PWR MINN 2.600% 06/01/51		06/08/2020	WELLS FARGO		37,162,193	37,875,000		1FE
665789-BB-8	NORTHERN STATES PWR-WISC 3.050% 05/01/51		05/18/2020	MIZUHO SECURITIES USA INC.		19,766,800	20,000,000		1FE
665859-AV-6	NORTHERN TRUST CORP 1.950% 05/01/30		04/28/2020	MORGAN STANLEY & CO. INC.		52,873,846	53,075,000		1FE
67022*-AF-0	NSTAR GAS CO SR-SEC 3.150% 05/01/50		05/07/2020	KEYBANC CAPITAL MARKETS		30,000,000	30,000,000		1Z
670346-AS-4	NUCOR CORP 2.700% 06/01/30		05/20/2020	WELLS FARGO		5,285,213	5,300,000		2FE
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		05/05/2020	MESIROW FINANCIAL		50,000,000	50,000,000		1Z
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		06/15/2020	Interest Capitalization		31,958	31,958		1Z
675553-A#-8	OCHSNER CLINIC FOUNDATION SR-UNSEC 4.320% 06/15/46		06/25/2020	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		1FE
675553-A@-0	OCHSNER CLINIC FOUNDATION SR-UNSEC 4.130% 06/15/45		06/25/2020	CITIGROUP GLOBAL MARKETS INC		20,000,000	20,000,000		1FE
677415-CS-8	OHIO POWER COMPANY SERIES P 2.600% 04/01/30		05/18/2020	MITSUBISHI UFJ SECURITIES USA		10,435,800	10,000,000	45,500	1FE
67755#-AE-2	OHIO STATE ENERGY PARTNERS SR-UNSEC 3.870% 04/20/50		04/30/2020	RBC CAPITAL MARKETS		26,000,000	26,000,000		1Z
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI 3.100% 09/15/49		06/03/2020	JP MORGAN SECURITIES		5,489,200	5,000,000	34,444	1FE
68235P-AH-1	ONE GAS INC 2.000% 05/15/30		04/29/2020	MIZUHO SECURITIES USA INC.		4,924,062	4,950,000		1FE

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68267L-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2017-1A CLASS A1 144A 2.370% 09/14/32		04/23/2020	GOLDMAN SACHS & COMPANY		5,091,842	5,133,552	4,393	1FE
68268L-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2015-3A CLASS A 144A 3.630% 11/20/28		04/23/2020	Various		3,715,873	3,725,000	3,163	1FE
68269L-AA-4	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-1A CLASS A 144A 3.840% 05/14/32		04/24/2020	RBC DAIN RAUSCHER INC.		21,498,362	21,500,000		1FE
68389X-BF-1	ORACLE CORP 4.125% 05/15/45		06/23/2020	MORGAN STANLEY & CO. INC.		23,779,000	20,000,000	91,667	1FE
68389X-BX-2	ORACLE CORP 3.600% 04/01/50		06/17/2020	MORGAN STANLEY & CO. INC.		22,461,000	20,000,000	156,000	1FE
68902V-AA-5	OTIS WORLDWIDE CORP SERIES 144A 3.112% 02/15/40		06/03/2020	Various		14,518,850	15,000,000	114,107	2FE
68902V-AB-3	OTIS WORLDWIDE CORP SERIES 144A 3.362% 02/15/50		06/03/2020	JP MORGAN SECURITIES		5,164,400	5,000,000	45,761	2FE
693304-AY-3	PECO ENERGY CO 2.800% 06/15/50		06/01/2020	U.S. BANCORP INVESTMENTS INC		10,539,345	10,550,000		1FE
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG 3.000% 10/01/49		05/29/2020	MORGAN STANLEY & CO. INC.		5,777,050	5,511,000	27,805	1FE
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		05/10/2020	Interest Capitalization		100,518	100,518		1PL
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		05/10/2020	Interest Capitalization		201,037	201,037		1PL
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		03/31/2020	Interest Capitalization		154,623	154,623		5GI
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		06/30/2020	PACEWELL??LLC		50,000,000	50,000,000		1Z
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		05/08/2020	STIFEL NICOLAUS & CO.		5,000,000	5,000,000		1Z
695114-CX-4	PACIFICORP 3.300% 03/15/51		04/06/2020	SUMITOMO MITSUI FINANCIAL GRP		9,669,660	9,750,000		1FE
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		03/30/2020	Interest Capitalization		1,949,070	1,949,070		5GI
708696-A#-6	PENNSYLVANIA ELECTRIC CO B-SR-UNSEC 3.710% 05/01/35		04/20/2020	CIBC WORLD MARKETS		48,000,000	48,000,000		2
708696-A@-8	PENNSYLVANIA ELECTRIC CO A-SR-UNSEC 3.610% 05/01/32		04/20/2020	CIBC WORLD MARKETS		21,000,000	21,000,000		2
717081-EZ-2	PFIZER INC 2.550% 05/28/40		05/18/2020	CITIGROUP GLOBAL MARKETS INC		19,378,905	19,500,000		1FE
717081-FA-6	PFIZER INC 2.700% 05/28/50		05/18/2020	CITIGROUP GLOBAL MARKETS INC		24,300,325	24,500,000		1FE
720186-AM-7	PIEDMONT NATURAL GAS CO 3.350% 06/01/50		05/18/2020	Various		10,886,933	10,900,000		2FE
72908@-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		05/01/2020	PLENARY PROPERTIES PURDUE		2,914,879	2,914,879		2
737662-B@-4	THE POTOMAC EDISON CO SR-SEC 3.430% 06/15/51		06/29/2020	SUMITOMO MITSUI BANKING CORPOR		25,000,000	25,000,000		1Z
74251V-AS-1	PRINCIPAL FINANCIAL GRP 2.125% 06/15/30		06/09/2020	CREDIT SUISSE SECURITIES US LL		49,758,500	50,000,000		1FE
74340X-BM-2	PROLOGIS LP 2.250% 04/15/30		06/03/2020	Various		22,929,093	22,573,000	129,740	1FE
744320-AY-8	PRUDENTIAL FINANCIAL INC SR UNSEC 3.905% 12/07/47		05/14/2020	WELLS FARGO		10,395,500	10,000,000	174,640	1FE
744448-CU-3	PUBLIC SERVICE COLORADO SERIES 36 2.700% 01/15/51		05/08/2020	JP MORGAN SECURITIES		24,415,374	24,850,000		1FE
74456Q-CD-6	PUBLIC SERVICE ELECTRIC SERIES MTN 2.700% 05/01/50		06/03/2020	Various		13,864,346	13,800,000	10,125	1FE
74949L-AD-4	RELX CAPITAL INC 3.000% 05/22/30		05/18/2020	HSBC SECURITIES USA INC		7,549,992	7,600,000		2FE
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		06/15/2020	KEYBANC CAPITAL MARKETS		24,000,000	24,000,000		1FE
75513E-AK-7	RAYTHEON TECH CORP SERIES 144A 7.750% 05/19/25		06/10/2020	Taxable Exchange		25,063,500	20,000,000	236,806	2FE
75513E-AP-6	RAYTHEON TECH CORP SERIES 144A 7.100% 11/15/27		06/10/2020	Taxable Exchange		39,649,200	30,000,000	147,917	2FE
75513E-AQ-4	RAYTHEON TECH CORP SERIES 144A 6.800% 07/01/36		06/10/2020	Taxable Exchange		13,642,820	10,000,000	300,333	2FE
75513E-AR-2	RAYTHEON TECH CORP SERIES 144A 7.000% 04/15/38		05/22/2020	Taxable Exchange		4,089,126	3,000,000	32,083	2FE
75513E-AX-9	RAYTHEON TECH CORP SERIES 144A 4.875% 10/15/40		05/22/2020	Taxable Exchange		12,559,530	10,000,000	74,479	2FE
75513E-BA-8	RAYTHEON TECH CORP SERIES 144A 3.100% 11/15/21		05/22/2020	Taxable Exchange		22,544,559	22,050,000	47,469	2FE
75513E-BC-4	RAYTHEON TECH CORP SERIES 144A 3.700% 12/15/23		05/22/2020	Taxable Exchange		14,335,400	13,250,000	238,316	2FE
75513E-BF-7	RAYTHEON TECH CORP SERIES 144A 4.800% 12/15/43		05/22/2020	Taxable Exchange		19,956,205	16,600,000	387,333	2FE
75513E-BG-5	RAYTHEON TECH CORP SERIES 144A 4.350% 04/15/47		05/22/2020	Taxable Exchange		16,247,940	14,050,000	93,374	2FE
75884R-BA-0	REGENCY CENTERS LP 3.700% 06/15/30		05/11/2020	WELLS FARGO		19,961,000	20,000,000		2FE
75888@-AA-5	REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26		04/30/2020	Interest Capitalization		681,417	681,417		5
7591EP-AQ-3	REGIONS FINANCIAL CORP 2.250% 05/18/25		05/13/2020	JP MORGAN SECURITIES		11,739,086	11,775,000		2FE
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC 3.900% 05/15/29		06/17/2020	WELLS FARGO		25,822,245	23,875,000	87,940	2FE
759351-AP-4	REINSURANCE GRP OF AMER 3.150% 06/15/30		06/24/2020	Various		44,739,348	44,650,000	11,813	2FE
75951A-AJ-7	RELIANCE STAND LIFE II SERIES 144A 3.850% 09/19/23		05/05/2020	WELLS FARGO		8,494,052	8,115,000	41,657	1FE
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A 2.750% 01/21/27		05/13/2020	WELLS FARGO		29,774,885	30,365,000	249,069	1FE
76027@-AC-1	REP HS ACQUISITION CORP. SUB-UNSEC 11.000% 01/17/24		11/04/2019	Tax Free Exchange		20,000,000	20,000,000	213,889	5GI
776743-AJ-5	ROPER TECHNOLOGIES INC 2.000% 06/30/30		06/08/2020	WELLS FARGO		14,361,884	14,525,000		2FE
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		06/30/2020	Interest Capitalization		1,407,839	1,407,839		2PL
77775*-BW-0	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 7.910% 04/01/27		04/01/2020	ROSENTHAL & ROSENTHAL		40,000,000	40,000,000		2PL
78200J-AA-0	RUSH OBLIGATED GROUP SERIES 2020 3.922% 11/15/29		04/03/2020	CITIGROUP GLOBAL MARKETS INC		39,110,000	39,110,000		1FE
78412D-B*-9	SEMCO ENERGY INC SR-SEC 3.150% 04/21/50		04/21/2020	BANK OF AMERICA SECURITIES LLC		22,000,000	22,000,000		1Z
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		06/15/2020	QUADCAPITAL ADVISORS LLC		11,593,000	11,593,000		1Z
78486*-AA-7	STONEHILL PACE 2020-1 LLC SR-UNSEC 4.300% 08/15/53		04/24/2020	STIFEL NICOLAUS & CO.		10,479,000	10,479,000		1Z
78520E-A*-7	SABEY DATA CENTER ISSUER LLC SR-UNSEC 4.419% 10/20/27		04/29/2020	GUGGENHEIM SECURITIES		174,562,500	175,000,000		1FE
82415@-AA-3	SHERMAN FINANCIAL GROUP-LLC SR-UNSEC 5.680% 05/12/30		05/13/2020	SHERMANF		200,000,000	200,000,000		2Z
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 16-2A CLASS B 144A 2.780% 07/20/33		06/19/2020	CREDIT SUISSE SECURITIES US LL		787,815	790,687	183	2FE
82652Y-AB-0	SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A CLASS B 144A 2.630% 10/20/33		06/19/2020	CREDIT SUISSE SECURITIES US LL		562,839	567,271	124	2FE
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		06/03/2020	JP MORGAN SECURITIES		5,049,850	5,000,000	28,368	2FE
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		06/18/2020	RAYMOND JAMES		2,820,426	2,778,745	34,086	2FE
838515-J#-2	SOUTH JERSEY GAS CO SR-SEC 3.930% 04/16/50		04/16/2020	WELLS FARGO SECURITIES LLC		34,000,000	34,000,000		1FE

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

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845011-AC-9	SOUTHWEST GAS CORP 2.200% 06/15/30		06/02/2020	Various		13,571,297	13,550,000		1FE
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8 3.150% 05/01/50		05/11/2020	BARCLAYS BANK PLC		14,573,286	14,700,000		1FE
85172F-AS-8	SPRINGLEAF FINANCE CORP 8.875% 06/01/25		05/12/2020	BARCLAYS BANK PLC		4,550,000	4,550,000		3FE
863667-AY-7	STRYKER CORP 1.950% 06/15/30		05/26/2020	BANK OF AMERICA		1,220,235	1,225,000		2FE
863667-AZ-4	STRYKER CORP 2.900% 06/15/50		06/10/2020	Various		50,628,579	50,850,000	7,411	2FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC SERIES 144A 7.625% 06/01/28		05/19/2020	GOLDMAN SACHS & COMPANY		7,475,000	7,475,000		3FE
879369-AG-1	TELEFLEX INC SERIES 144A 4.250% 06/01/28		05/21/2020	BANK OF AMERICA		1,325,000	1,325,000		3FE
88033G-DG-2	TENET HEALTHCARE CORP SERIES 144A 4.625% 06/15/28		06/02/2020	BARCLAYS BANK PLC		1,165,000	1,165,000		4FE
882508-BJ-2	TEXAS INSTRUMENTS INC 1.750% 05/04/30		04/24/2020	CITIGROUP GLOBAL MARKETS INC		19,029,045	19,050,000		1FE
89054X-AD-7	TOPAZ SOLAR FARMS LLC SERIES 144A 4.875% 09/30/39		04/24/2020	Tax Free Exchange		5,342,337	5,342,337	17,363	4FE
891027-AS-3	GLOBE LIFE INC 4.550% 09/15/28		06/08/2020	WELLS FARGO		42,952,452	38,778,000	416,594	2FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		03/31/2020	Interest Capitalization		143,050	143,050		5
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		03/31/2020	Interest Capitalization		325,095	325,095		3Z
89417E-AN-9	TRAVELERS COS INC SR UNSEC 4.050% 03/07/48		06/25/2020	WELLS FARGO		19,062,106	15,280,000	192,528	1FE
89417E-AQ-2	TRAVELERS COS INC 2.550% 04/27/50		06/18/2020	Various		18,211,797	18,470,000	49,325	1FE
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		05/15/2020	QUADCAPITAL ADVISORS LLC		3,125,000	3,125,000		1
907818-FG-8	UNION PACIFIC CORP 3.839% 03/20/60		05/27/2020	Tax Free Exchange		17,605,519	18,000,000	128,607	2FE
91324P-DX-7	UNITEDHEALTH GROUP INC 2.000% 05/15/30		05/13/2020	BARCLAYS BANK PLC		2,131,876	2,150,000		1FE
91324P-DY-5	UNITEDHEALTH GROUP INC 2.750% 05/15/40		05/13/2020	BARCLAYS BANK PLC		12,135,500	12,500,000		1FE
91324P-DZ-2	UNITEDHEALTH GROUP INC 2.900% 05/15/50		05/13/2020	BARCLAYS BANK PLC		1,457,715	1,500,000		1FE
91338C-AA-3	UNITYPOINT HEALTH SERIES 2020 3.665% 02/15/50		05/06/2020	MORGAN STANLEY & CO. INC.		74,555,000	74,555,000		1FE
91533B-AE-0	UPJOHN INC SERIES 144A 3.850% 06/22/40		06/25/2020	Various		27,188,124	26,575,000	8,983	2FE
91533B-AF-7	UPJOHN INC SERIES 144A 4.000% 06/22/50		06/17/2020	GOLDMAN SACHS & COMPANY		23,987,470	24,050,000		2FE
92343V-BG-8	VERIZON COMMUNICATIONS SR UNSEC 3.850% 11/01/42		06/05/2020	Various		19,123,720	16,000,000	60,744	2FE
92345Y-AG-1	VERISK ANALYTICS INC 3.625% 05/15/50		05/08/2020	BANK OF AMERICA		2,771,160	2,800,000		2FE
92537D-AD-2	VERUS SECURITIZATION TRUST SERIES 2019-1 CLASS M1 144A 4.461% 02/25/59		04/03/2020	BARCLAYS BANK PLC		8,200,000	10,000,000	7,435	1FM
927804-FL-3	VIRGINIA ELEC & POWER CO SR UNSEC 4.000% 01/15/43		06/03/2020	JP MORGAN SECURITIES		2,987,875	2,500,000	38,889	2FE
92826C-AK-8	VISA INC 2.700% 04/15/40		06/03/2020	JP MORGAN SECURITIES		10,774,800	10,000,000	47,250	1FE
928668-BD-3	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.125% 05/12/23		05/06/2020	GOLDMAN SACHS & COMPANY		13,393,568	13,400,000		2FE
928668-BE-1	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.350% 05/13/25		06/03/2020	Various		35,323,800	35,000,000	15,819	2FE
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.750% 05/13/30		06/10/2020	Various		17,693,274	16,313,000	41,987	2FE
929160-AZ-2	VULCAN MATERIALS CO 3.500% 06/01/30		06/09/2020	Various		17,586,884	17,039,000	14,612	2FE
92940P-AG-9	WRKCO INC 3.000% 06/15/33		06/01/2020	WELLS FARGO		9,577,344	9,600,000		2FE
92942A-AA-3	WRG DEBT FDG IV-LLC SR-UNSEC 5.071% 07/15/28		06/17/2020	GUGGENHEIM SECURITIES		66,999,866	67,000,000		1PL
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		06/15/2020	Interest Capitalization		35,677	35,677		1FE
95000U-2J-1	WELLS FARGO & COMPANY SERIES MTN 1.050% 02/11/31		06/03/2020	JP MORGAN SECURITIES		10,240,900	10,000,000	81,447	1FE
95000U-2Q-5	WELLS FARGO & COMPANY 3.068% 04/30/41		04/24/2020	WELLS FARGO		67,341,700	67,475,000		1FE
95000U-2S-1	WELLS FARGO & COMPANY SERIES MTN 2.160% 06/02/28		05/26/2020	Various		40,177,240	40,175,000		1FE
95081Q-AN-4	WESCO DISTRIBUTION INC SERIES 144A 7.125% 06/15/25		05/29/2020	BARCLAYS BANK PLC		5,875,000	5,875,000		4FE
95081Q-AP-9	WESCO DISTRIBUTION INC SERIES 144A 7.250% 06/15/28		05/29/2020	BARCLAYS BANK PLC		4,341,925	4,375,000		4FE
96042P-AF-9	WESTLAKE AUTOMOBILE RECEIVABL SERIES 2020-2A CLASS D 144A 2.760% 01/15/26		06/16/2020	BMO CAPITAL MARKETS		8,998,763	9,000,000		2FE
962210-AK-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C 4.845% 12/15/46		05/14/2020	BTIG L.L.C.		2,142,188	2,500,000	5,535	1FM
96337@-AA-8	WHISTLER PIPELINE 5.210% 06/30/30		06/17/2020	SUMITOMO MITSUI FINANCIAL GRP		140,000,000	140,000,000		2Z
96337@-AB-6	WHISTLER PIPELINE 7.000% 06/30/31		06/17/2020	SUMITOMO MITSUI FINANCIAL GRP		24,500,000	24,500,000		2Z
98419M-AL-4	XYLEM INC 2.250% 01/30/31		06/24/2020	JP MORGAN SECURITIES		3,720,525	3,750,000		2FE
984798-AA-2	YANKEE STADIUM HLDGS LLC SR-SEC 4.200% 06/01/30		06/09/2020	GOLDMAN SACHS CAPITAL MARKETS		25,000,000	25,000,000		2FE
984798-AB-0	YANKEE STADIUM HLDGS LLC SR-UNSEC 4.690% 06/01/40		06/09/2020	GOLDMAN SACHS CAPITAL MARKETS		75,000,000	75,000,000		2FE
98978V-AS-2	ZOETIS INC 2.000% 05/15/30		05/07/2020	BARCLAYS BANK PLC		2,980,290	3,000,000		2FE
98978V-AT-0	ZOETIS INC 3.000% 05/15/50		06/03/2020	Various		30,219,956	29,625,000	28,750	2FE
BJ2277-47-0	RELIANCE STAND LIFE II SERIES 144A 2.750% 05/07/25		04/30/2020	CREDIT SUISSE SECURITIES US LL		34,847,750	35,000,000		1Z
BJ8447-79-6	FIRSTENERGY CORP SERIES B 2.250% 09/01/30		06/03/2020	MORGAN STANLEY & CO. INC.		6,864,688	6,875,000		2FE
BK1284-56-5	UPJOHN INC SERIES 144A 2.700% 06/22/30		06/17/2020	GOLDMAN SACHS & COMPANY		7,650,977	7,675,000		2FE
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC 8.662% 08/06/21		06/30/2020	Interest Capitalization		44,900	44,900		6*
Z00073-56-1	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		03/31/2020	Interest Capitalization		7,031	7,031		4Z
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		04/14/2020	INTERFAC		625,000	643,750		4Z
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		04/30/2020	Interest Capitalization		4,006	4,006		4Z
Z00075-20-2	LANEY DIRECTIONAL DRILLING SUB-UNSEC 0.000% 07/31/22		05/19/2020	DIRECT		1,401,844	1,401,844		5Z
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		06/19/2020	REP TEC INTERMEDIATE PARENT HO		17,346,000	17,700,000		3Z
Z00075-83-0	POINTER HLDGS INC. SUB-UNSEC 12.000% 12/26/25		06/22/2020	POINTER HOLDINGS INC.		6,370,000	6,500,000		3Z
Z00075-91-3	JGW IX LLC SR-UNSEC 4.000% 09/15/46		06/26/2020	JGW IX LLC		2,772,527	2,772,527		1Z
136375-CZ-3	CANADIAN NATL RAILWAY 2.450% 05/01/50	A	05/05/2020	Various		18,972,616	19,600,000	4,083	1FE

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36168Q-AJ-3	GFL ENVIRONMENTAL INC SERIES 144A 4.250% 06/01/25	A	04/22/2020	BARCLAYS BANK PLC		1,000,000	1,000,000		3FE
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	06/08/2020	CITIGROUP GLOBAL MARKETS INC		6,372,416	6,400,000		1FE
68245X-AK-5	1011778 BC NEW RED FIN SERIES 144A 5.750% 04/15/25	A	04/02/2020	JP MORGAN SECURITIES		3,950,000	3,950,000		3FE
775109-BP-5	ROGERS COMMUNICATIONS IN 3.700% 11/15/49	A	06/03/2020	JP MORGAN SECURITIES		11,231,200	10,000,000	20,556	2FE
BJ4491-50-9	MEGLOBAL CANADA INC SERIES 144A 5.875% 05/18/30	A	05/12/2020	JP MORGAN SECURITIES		3,175,000	3,175,000		2FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		11/29/2019	ALTIMA DENTAL CANADA HOLDINGS		(1,470,000)	(1,470,000)		5GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		11/29/2019	ALTIMA DENTAL CANADA HOLDINGS		1,470,000	1,470,000		5GI
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		04/02/2020	ALTIMA DENTAL CANADA HOLDINGS		1,734,882	1,770,288		4Z
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		05/31/2020	Interest Capitalization		42,196	42,196		4Z
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	D	06/24/2020	Various		74,546,230	74,400,000		2FE
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A 3.400% 04/15/30	D	04/07/2020	DEUTSCHE BANK SECURITIES INCOR		9,557,240	9,625,000		2FE
05565A-AR-4	BNP PARIBAS SUBORD 4.375% 05/12/26	D	06/03/2020	Various		9,345,305	8,670,000	14,625	2FE
05581K-AA-9	BNP PARIBAS SUBORD 4.375% 09/28/25	D	05/11/2020	BNP PARIBAS		5,318,850	5,000,000	27,344	2FE
05583J-AC-6	BPCE SA SR UNSEC 3.500% 10/23/27	D	06/03/2020	JP MORGAN SECURITIES		5,353,900	5,000,000	20,417	1FE
05583J-AG-7	BPCE SA SERIES 144A 2.375% 01/14/25	D	06/03/2020	JP MORGAN SECURITIES		5,109,150	5,000,000	46,510	1FE
056752-AQ-1	BAIDU INC 3.075% 04/07/25	D	04/01/2020	GOLDMAN SACHS & COMPANY		5,663,253	5,675,000		1FE
05964H-AB-1	BANCO SANTANDER SA 4.250% 04/11/27	D	06/03/2020	JP MORGAN SECURITIES		5,440,450	5,000,000	31,875	1FE
05964H-AF-2	BANCO SANTANDER SA SR UNSEC 3.800% 02/23/28	D	06/03/2020	JP MORGAN SECURITIES		5,313,250	5,000,000	53,833	1FE
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A 5.375% 04/17/25	D	04/14/2020	MORGAN STANLEY & CO. INC.		7,125,000	7,125,000		2FE
05971K-AC-3	BANCO SANTANDER SA Banco Santander SA 3.306 06/27 3.306% 06/27/29	D	06/03/2020	Various		7,663,430	7,250,000	103,335	1FE
05971K-AE-9	BANCO SANTANDER SA 2.746% 05/28/25	D	05/20/2020	BANK OF AMERICA		29,950,000	29,950,000		2FE
05971K-AF-6	BANCO SANTANDER SA 3.490% 05/28/30	D	06/10/2020	Various		70,933,711	69,355,000	28,693	2FE
05971U-2C-0	BANCO DE CREDITO DEL PER SERIES 144A 3.125% 07/01/30	D	06/26/2020	CITIGROUP GLOBAL MARKETS INC		7,220,729	7,275,000		2FE
09659W-2K-9	BNP PARIBAS SERIES 144A 3.052% 01/13/31	D	06/25/2020	Various		48,379,746	46,730,000	581,888	1FE
09659W-2L-7	BNP PARIBAS SERIES 144A 2.144% 06/09/26	D	06/02/2020	BNP PARIBAS		23,100,000	23,100,000		1FE
09681L-AL-4	BOC AVIATION LTD SERIES 144A 3.250% 04/29/25	D	04/22/2020	HSBC SECURITIES USA INC		13,925,800	14,000,000		1FE
09951*-AM-2	BORAL INDUSTRIES SR-UNSEC 4.400% 05/28/25	D	05/28/2020	SUMITOMO MITSUI BANKING CORPOR		29,000,000	29,000,000		2FE
09951*-AN-0	BORAL INDUSTRIES SR-UNSEC 4.580% 05/28/27	D	05/28/2020	SUMITOMO MITSUI BANKING CORPOR		46,000,000	46,000,000		2FE
12678@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	05/15/2020	Interest Capitalization		515,474	515,474		2
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	06/26/2020	CGA CAPITAL		45,148,061	45,148,061		2Z
22530E-AA-0	CREDICORP LTD SERIES 144A 2.750% 06/17/25	D	06/11/2020	Various		5,844,367	5,850,000		2FE
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A 3.250% 01/14/30	D	06/03/2020	JP MORGAN SECURITIES		5,258,550	5,000,000	63,646	2FE
225401-AF-5	CREDIT SUISSE GROUP AG SR UNSEC 3.869% 01/12/29	D	06/03/2020	Various		16,001,650	15,000,000	214,407	2FE
225401-AM-0	CREDIT SUISSE GROUP AG SERIES 144A 1.640% 09/11/25	D	06/03/2020	JP MORGAN SECURITIES		5,132,800	5,000,000	30,252	2FE
225401-AQ-1	CREDIT SUISSE GROUP AG SERIES 144A 2.104% 06/05/26	D	06/02/2020	CREDIT SUISSE SECURITIES US LL		35,300,000	35,300,000		2FE
23291K-AJ-4	DH EUROPE FINANCE II 3.250% 11/15/39	D	06/03/2020	JP MORGAN SECURITIES		10,920,300	10,000,000	18,056	2FE
23636A-AP-6	DANSKE BANK A/S SR UNSEC 3.875% 09/12/23	D	06/03/2020	JP MORGAN SECURITIES		5,263,650	5,000,000	44,670	2FE
23636A-AV-3	DANSKE BANK A/S SERIES 144A 3.244% 12/20/25	D	06/03/2020	JP MORGAN SECURITIES		5,144,650	5,000,000	74,342	2FE
23636A-AX-9	DANSKE BANK A S SERIES 144A 5.000% 01/12/23	D	06/19/2020	Taxable Exchange		3,300,406	3,125,000	70,313	2FE
25243Y-BE-8	DIAGEO CAPITAL PLC 2.125% 04/29/32	D	04/27/2020	BANK OF AMERICA		13,736,569	13,850,000		1FE
279158-AN-9	ECOPETROL SA 6.875% 04/29/30	D	04/24/2020	JP MORGAN SECURITIES		22,870,094	23,075,000		2FE
33938X-AC-9	FLEX LTD 3.750% 02/01/26	D	05/08/2020	BANK OF AMERICA		19,923,400	20,000,000		2FE
40053X-AA-7	GRUPO ENERGIA BOGOTA SERIES 144A 4.875% 05/15/30	D	05/12/2020	HSBC SECURITIES USA INC		2,970,780	3,000,000		2FE
456837-AH-6	ING GROEP NV SR UNSEC 3.950% 03/29/27	D	06/03/2020	JP MORGAN SECURITIES		5,590,900	5,000,000	36,208	1FE
46132F-AD-2	INVESCO FINANCE PLC 3.750% 01/15/26	D	06/03/2020	JP MORGAN SECURITIES		5,410,200	5,000,000	72,917	2FE
479142-E#-4	JOHNSON MATTHEY PLC SR-UNSEC 3.970% 04/16/27	D	04/16/2020	BANK OF AMERICA SECURITIES LLC		30,000,000	30,000,000		1Z
479142-E@-6	JOHNSON MATTHEY PLC SR-UNSEC 3.790% 04/16/25	D	04/16/2020	BANC OF AMERICA SECURITIES INC		35,000,000	35,000,000		1Z
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	04/16/2020	HUNTINGTON BANK		33,473,370	33,473,370		1FE
54988L-AB-2	LUKOIL SECURITIES BV SERIES 144A 3.875% 05/06/30	D	04/28/2020	CITIGROUP GLOBAL MARKETS INC		18,000,000	18,000,000		2FE
62954H-AC-2	NXP BV NXP FDG NXP USA SERIES 144A 3.150% 05/01/27	D	04/29/2020	BANK OF AMERICA		4,690,647	4,700,000		2FE
62954H-AD-0	NXP BV NXP FDG NXP USA SERIES 144A 3.400% 05/01/30	D	04/29/2020	GOLDMAN SACHS & COMPANY		3,316,621	3,325,000		2FE
62954H-AE-8	NXP BV NXP FDG NXP USA SERIES 144A 2.700% 05/01/25	D	04/29/2020	DEUTSCHE BANK SECURITIES INCOR		4,696,052	4,700,000		2FE
67575B-AL-3	OCTAGON INVESTMENT PARTNERS 25 SERIES 2015-1A CLASS AR 144A 1.935% 10/20/26	D	04/02/2020	BROWNSTONE INVS		4,825,000	5,000,000	27,646	1FE
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	03/01/2020	CONVERSION		(364,171)	(364,171)		6*
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	06/01/2020	Interest Capitalization		734,460	734,460		6*
69371M-AF-4	PTTEP TREASURY CENTER CO SERIES 144A 2.587% 06/10/27	D	06/04/2020	HSBC SECURITIES USA INC		3,775,000	3,775,000		2FE
716743-AP-4	PETRONAS CAPITAL LTD SERIES 144A 3.500% 04/21/30	D	04/14/2020	BANK OF AMERICA		7,405,200	7,500,000		1FE
716743-AR-0	PETRONAS CAPITAL LTD SERIES 144A 4.550% 04/21/50	D	04/14/2020	BANK OF AMERICA		3,500,000	3,500,000		1FE
74435K-AA-3	PRUDENTIAL PLC 3.125% 04/14/30	D	06/30/2020	Various		55,452,559	52,448,000	255,413	1FE
74947L-AC-8	REC LIMITED SERIES 144A 4.750% 05/19/23	D	05/12/2020	HSBC SECURITIES USA INC		4,885,104	4,900,000		2FE
817176-AQ-3	SENECA PARK CLO LTD SERIES 2014-1A CLASS B2R 144A 3.530% 07/17/26	D	05/05/2020	BANK OF AMERICA		2,496,500	2,500,000	4,903	1FE

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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 and Adminis-trative Symbol
86562M-CB-4	SUMITOMO MITSUI FINL GRP 2.130% 07/08/30	D	06/29/2020	SUMITOMO MITSUI FINANCIAL GRP		75,000,000	75,000,000		1FE
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	06/29/2020	BANK OF AMERICA		1,072,893	1,075,000		2FE
874060-AY-2	TAKEDA PHARMACEUTICAL 3.025% 07/09/40	D	06/29/2020	Various		33,044,250	32,925,000		2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	06/29/2020	BANK OF AMERICA		16,450,000	16,450,000		2FE
87938W-AV-5	TELEFONICA EMISIONES SAU 4.665% 03/06/38	D	06/19/2020	Various		11,938,756	10,000,000	138,654	2FE
88322Y-AL-5	THAIOIL TRSRY CENTER SERIES 144A 3.750% 06/18/50	D	06/11/2020	CITIGROUP GLOBAL MARKETS INC		8,400,000	8,400,000		2FE
89153V-AX-7	TOTAL CAPITAL INTL SA 2.986% 06/29/41	D	06/24/2020	DEUTSCHE BANK SECURITIES INCOR		3,075,000	3,075,000		1FE
902613-AA-6	UBS GROUP AG SR UNSEC 3.126% 08/13/30	D	06/03/2020	Various		18,220,199	17,177,000	164,559	1FE
92857W-BU-3	VODAFONE GROUP PLC 4.250% 09/17/50	D	06/18/2020	BARCLAYS BANK PLC		24,005,000	20,000,000	224,306	2FE
BJ7303-09-9	TENCENT HOLDINGS LTD SERIES 144A 2.390% 06/03/30	D	05/27/2020	MORGAN STANLEY & CO. INC.		21,981,775	22,000,000		1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,472,756,262	8,360,579,426	14,991,845	XXX
87287*-AA-9	TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.500% 06/17/23		03/30/2020	Interest Capitalization		542,500	542,500		5GI
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						542,500	542,500		XXX
162765-20-0	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		05/22/2020	NXT CAPITAL		962,966	965,380		4Z
162829-20-0	DILIGENT CORP Tranche B-8 DDTL-1 04/14/22		06/02/2020	New Mountain Finance Corporati		427,644	436,371		4Z
162829-40-0	DILIGENT CORP Tranche B-8 DDTL-2 04/14/22		06/02/2020	New Mountain Finance Corporati		1,110,425	1,133,087		4Z
163056-10-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		06/01/2020	CHURCHILL AGENCY SERVICES		475,348	485,049		4Z
160967-60-0	WHITCRAFT LLC Initial Term Loan 04/03/23		05/26/2020	MM FUNDING		3,976,377	3,994,986		3Z
71712H-AB-8	PHARM-OLAM INTL LLC Term Loan 06/19/23		06/19/2020	Tax Free Exchange		3,447,254	3,480,883		4Z
163654-70-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		06/22/2020	No Broker		654,507	654,507		4Z
161234-80-0	NJEYE LLC NJEye LLC 09/16/24		04/24/2020	DIRECT		8,601,996	8,952,310		2Z
158962-80-0	Xifin Inc Initial Term Loan 02/06/26		04/24/2020	DIRECT		3,434,468	3,466,667		3PL
160203-40-0	Alternative Logistics Technolo Initial Term Loan 02/24/26		05/04/2020	DIRECT		2,096,368	2,230,178		4Z
161224-40-0	TI Acquisition NC LLC Revolver Loan 03/19/26		04/03/2020	No Broker		2,977,500	3,000,000		2Z
161249-90-0	TI Acquisition NC LLC Term Loan 03/19/27		06/05/2020	MM FUNDING		1,981,316	2,000,000		2Z
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		03/31/2020	Interest Capitalization		118,398	118,398		5
00866L-AB-2	Ahead Data Blue LLC Revolver 11/08/24		03/19/2020	REGIONS BANK		(6,576,923)	(6,576,923)		3PL
00866L-AB-2	Ahead Data Blue LLC Revolver 11/08/24		03/19/2020	No Broker		6,511,154	6,576,923		3PL
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		05/29/2020	BARCLAYS BANK PLC		980,000	1,000,000		4FE
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		03/23/2020	Interest Capitalization		2,519,500	2,519,500		3PL
10153K-AD-1	BOULDER SCIENTIFIC CO LLC Delayed Draw Tem Loan 12/28/25		04/08/2020	No Broker		1,089,000	1,100,000		2PL
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		05/27/2020	No Broker		1,077,217	1,077,217		3PL
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		01/01/2020	Interest Capitalization		(30,281)	(30,281)		5
23918Y-AY-0	DAVITA INC Term B 08/12/26		03/24/2020	WELLS FARGO		865,331	997,500		3FE
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		03/31/2020	DAYTONA HOLDING COMPANY LLC		99,513	99,513		2PL
24736C-BM-5	Delta air lines TERM B 04/27/23		04/27/2020	BARCLAYS BANK PLC		1,527,750	1,575,000		2FE
25403#-AD-8	DILIGENT CORP Tranche B-2 Loan 04/14/22		05/20/2020	New Mountain Finance Corporati		27,408	27,968		3PL
25403#-AF-3	DILIGENT CORP Tranche B-1 Term Loan 04/14/22		06/02/2020	New Mountain Finance Corporati		1,100,076	1,122,527		3PL
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		04/09/2020	CREDIT SUISSE SECURITIES US LL		4,275,000	4,500,000		4FE
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		05/27/2020	No Broker		140,250	141,667		2PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		06/02/2020	No Broker		13,534	13,534		3PL
365556-AW-9	GARDNER DENVER INC 02/28/27		06/24/2020	CITIGROUP GLOBAL MARKETS INC		1,625,250	1,650,000		3FE
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		05/22/2020	No Broker		4,068,050	4,130,000		3PL
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/23		06/15/2020	No Broker		833,333	833,333		3PL
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		03/27/2020	ANTARES		1,448,957	1,463,593		3PL
48881#-AD-1	KENE ACQUISITION INC First Lien Initial Revolver 08/08/24		06/29/2020	No Broker		500,000	500,000		3PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		06/15/2020	No Broker		1,176,471	1,176,471		3Z
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		05/04/2020	MM FUNDING		4,259,434	4,300,000		5FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan - 05/11/25		12/31/2019	ANTARES		(20,079)	(20,079)		5PL
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		04/24/2020	DIRECT		3,591,817	3,625,490		4PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		05/15/2020	No Broker		276,517	279,310		4PL
69353F-BA-1	PQ CORP 02/07/27		06/25/2020	CITIGROUP GLOBAL MARKETS INC		4,531,000	4,600,000		4FE
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		04/01/2020	Interest Capitalization		103,763	103,763		4PL
69408#-AA-7	PT SOLUTIONS Initial Term Loan 06/01/23		05/04/2020	MM FUNDING		2,421,263	2,547,090		2PL
69420#-AA-1	RMP GROUP INC. Term Loan 02/07/27		02/07/2020	DIRECT		(20,820,856)	(21,031,168)		4Z
70439@-AC-6	PAYMENT ALLIANCE Initial Revolver 01/31/24		04/03/2020	No Broker		2,000,000	2,000,000		3PL
73178T-AD-1	POLYMER SOLUTIONS GROUP LLC Revolver 11/26/25		04/06/2020	No Broker		2,030,769	2,051,282		3PL
80306Y-A*-9	SAPPHIRE TELECOM INC Revolver 11/20/23		04/02/2020	No Broker		6,271,187	6,271,187		3PL
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		05/21/2020	BANK OF AMERICA		960,000	1,000,000		4FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		12/31/2019	ANTARES		20,079	20,079		5PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		03/31/2020	Interest Capitalization		86,790	86,790		5PL

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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 and Adminis-trative Symbol
83174#-AA-0	SMILE DOCTORS LLC Term A Loan 10/06/22		01/31/2020	DIRECT		10,085,806	10,085,806		3PL
83174#-AA-0	SMILE DOCTORS LLC Term A Loan 10/06/22		01/31/2020	Interest Capitalization		(10,085,806)	(10,085,806)		3PL
83174#-AB-8	SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22		06/26/2020	No Broker		379,590	379,590		3PL
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		10/30/2019	WHCG MANAGEMENT		9,000,000	9,000,000		4Z
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		03/31/2020	Interest Capitalization		70,870	70,870		4Z
98422B-AB-5	XPERI CORP 06/01/25		06/01/2020	BANK OF AMERICA		7,602,000	8,400,000		3FE
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		05/07/2020	JP MORGAN SECURITIES		1,617,000	1,650,000		3FE
BL3382-78-7	ILLUMINATE BUYER LLC 06/16/27		06/16/2020	CREDIT SUISSE SECURITIES US LL		1,852,500	1,900,000		4FE
BL3388-65-1	ULTIMATE SOFTWARE GROUP INC 05/03/26		06/18/2020	CREDIT SUISSE SECURITIES US LL		3,570,625	3,625,000		4FE
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		06/30/2020	GOLDMAN SACHS & COMPANY		14,700,000	15,000,000		4FE
C8665@-AA-2	COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23		03/31/2020	Interest Capitalization		64,763	64,763		5PL
Z00060-60-0	AVETTA LLC Revolver 06/01/33		04/01/2020	No Broker		975,610	975,610		3PL
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						99,079,799	101,714,935		XXX
8399997. Total - Bonds - Part 3						14,235,947,281	13,979,226,163	21,091,500	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						14,235,947,281	13,979,226,163	21,091,500	XXX
67101*-12-3	OAO ACQUISITIONS INC. SERIES A-1		01/02/2020	JP MORGAN SECURITIES	.557.750	557,746	0.00		5GI
Z00067-41-5	TIAA CHURCHILL MIDDLE MARKET C PFDS	D	05/11/2020	WELLS FARGO	20,994,000.000	20,994,000	0.00		5GI
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						21,551,746	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						21,551,746	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						21,551,746	XXX		XXX
BYVHW6-70-0	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A		06/09/2020	BROWN BROTHERS HARRIMAN CP	1,250.000	25,000			
88637@-10-4	TIAA-CREF Tuition Financing, LLC		06/30/2020	ISSUER	1.000	10,000,000			
BG21L5-45-0	NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR		06/09/2020	BROWN BROTHERS HARRIMAN CP	986.810	25,345			
Z05100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/30/2020	FEDERAL HOME LOAN BANK	15,592,691.610	1,559,269,161			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,569,319,506	XXX		XXX
60407*-10-3	ND Properties, Inc.		06/30/2020	Issuer	68.000	19,724,741			
87226@-10-3	T-C Europe Holding, Inc.		06/30/2020	Issuer	1.000	42,307			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						19,767,048	XXX		XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		06/30/2020	CAPITAL CONTRIBUTION	0.000	235,847			
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		05/31/2020	CAPITAL CONTRIBUTION	0.000	325			
62869#-10-6	MYVEST CORPORATION		06/30/2020	CAPITAL CONTRIBUTION	0.000	4,364,675			
9599999. Subtotal - Unit Investment Trusts						4,600,847	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,593,687,401	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,593,687,401	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,615,239,147	XXX		XXX
9999999 - Totals						15,851,186,428	XXX	21,091,500	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
022650-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21 .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43		05/21/2020	Redemption 100.0000		361,454	361,454	361,454	361,454						361,454				6,262	08/21/2021	1.
311995-E2-6	7.430% 05/01/23		06/01/2020	Paydown		72					1		1		1		71	71	5	05/01/2023	6*
36177N-5L-0	GN 794450 2.710% 12/15/29		06/01/2020	Paydown		1,059,434	1,059,434	1,059,434	1,059,434						1,059,434				11,967	12/15/2029	1.
36179A-SR-8	GN AC1428 2.690% 06/15/33		06/01/2020	Paydown		938,436	938,436	904,491	911,612		26,825		26,825		938,436				10,522	06/15/2033	1.
36179B-B8-2	GN AC3663 2.490% 06/15/35		06/01/2020	Paydown		1,540,285	1,540,285	1,488,301	1,498,678		41,608		41,608		1,540,285				15,985	06/15/2035	1.
3617A0-WA-0	GN A00641 3.130% 07/15/35		06/01/2020	Paydown		1,225,717	1,225,717	1,225,717	1,225,717						1,225,717				15,991	07/15/2035	1.
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		06/01/2020	Paydown		394,233	394,233	445,220			(50,987)		(50,987)		394,233				5,224	03/15/2044	1.
3617BU-DK-2	GN BE1006 3.625% 01/15/43		06/01/2020	Paydown		118,796	118,796	121,766	121,557		(2,761)		(2,761)		118,796				1,795	01/15/2043	1.
36180K-2K-6	GN AD7978 3.920% 05/15/33		06/01/2020	Paydown		142,098	142,098	141,804	141,821		278		278		142,098				2,322	05/15/2033	1.
36180U-Q4-4	GN AE2275 3.500% 01/15/32		06/01/2020	Paydown		261,934	261,934	252,623	255,287		6,646		6,646		261,934				3,821	01/15/2032	1.
36180W-E5-0	GN AE3756 4.900% 07/15/55		06/01/2020	Paydown		12,975	12,975	14,935	14,791		(1,816)		(1,816)		12,975				265	07/15/2055	1.
36180W-E6-8	GN AE3757 4.250% 01/15/39		06/01/2020	Paydown		152,706	152,706	153,183	153,040		(335)		(335)		152,706				2,706	01/15/2039	1.
36180W-EZ-4	GN AE3752 4.400% 09/15/50		06/01/2020	Paydown		33,607	33,607	34,964	34,880		(1,273)		(1,273)		33,607				616	09/15/2050	1.
36181D-XS-0	GN AE9689 4.600% 05/15/55		06/01/2020	Paydown		36,076	36,076	36,076	36,076						36,076				692	05/15/2055	1.
36181G-WY-1	GN AF1563 3.960% 05/15/30		06/01/2020	Paydown		1,306,395	1,306,395	1,332,523	1,323,322		(16,927)		(16,927)		1,306,395				21,566	05/15/2030	1.
36181R-5Z-4	GN AF9864 4.250% 09/15/38		06/01/2020	Paydown		1,822,883	1,822,883	1,822,883	1,822,883						1,822,883				32,296	09/15/2038	1.
36181R-6A-8	GN AF9865 4.000% 03/15/34		06/01/2020	Paydown		517,307	517,307	527,653	524,719		(7,412)		(7,412)		517,307				8,626	03/15/2034	1.
36181R-6C-4	GN AF9867 4.740% 03/15/41		06/01/2020	Paydown		309,144	309,144	336,917	333,978		(24,834)		(24,834)		309,144				6,109	03/15/2041	1.
36181R-6E-0	GN AF9869 4.700% 03/15/41		06/01/2020	Paydown		124,195	124,195	132,977	132,075		(7,880)		(7,880)		124,195				2,433	03/15/2041	1.
36189E-PN-0	GN AP6729 4.450% 03/15/41		06/01/2020	Paydown		49,219	49,219	53,160	52,737		(3,518)		(3,518)		49,219				913	03/15/2041	1.
36194T-4T-0	GN AU6234 4.000% 04/15/37		06/01/2020	Paydown		466,014	466,014	501,767	496,733		(30,719)		(30,719)		466,014				7,771	04/15/2037	1.
36195W-XJ-2	GN AW7881 3.970% 02/15/37		06/01/2020	Paydown		792,639	792,639	844,161	836,887		(44,247)		(44,247)		792,639				13,118	02/15/2037	1.
36202E-UR-8	G2 4192 4.500% 07/20/38		06/01/2020	Paydown		534,104	534,104	521,002	521,602		12,502		12,502		534,104				9,509	07/20/2038	1.
36202F-W3-6	G2 5166 3.000% 09/20/26		06/01/2020	Paydown		1,862	1,862	1,966	1,936		(74)		(74)		1,862				23	09/20/2026	1.
3620A2-UH-7	GN 717084 4.500% 05/15/39		06/01/2020	Paydown		692,555	692,555	707,380	706,555		(13,999)		(13,999)		692,555				13,277	05/15/2039	1.
3620AN-RW-2	GN 735001 4.000% 01/15/29		06/01/2020	Paydown		264,257	264,257	266,239	265,167		(911)		(911)		264,257				4,406	01/15/2029	1.
3620AS-VD-8	GN 738712 3.000% 09/15/26		06/01/2020	Paydown		10,422	10,422	10,917	10,781		(359)		(359)		10,422				134	09/15/2026	1.
3620C1-JZ-0	GN 745580 3.280% 06/15/39		06/01/2020	Paydown		207,204	207,204	189,943	192,744		14,460		14,460		207,204				2,833	06/15/2039	1.
36230M-ER-4	GN 752844 4.310% 05/15/29		06/01/2020	Paydown		127,191	127,191	127,191	127,191						127,191				2,285	05/15/2029	1.
36230M-ET-0	GN 752846 5.850% 07/15/38		06/01/2020	Paydown		1,679,961	1,679,961	1,679,961	1,679,663		298		298		1,679,961				40,977	07/15/2038	1.
36230M-EW-3	GN 752849 5.375% 02/15/37		06/01/2020	Paydown		373,365	373,365	373,365	373,365						373,365				8,367	02/15/2037	1.
36230M-FL-6	GN 752871 3.850% 07/15/36		06/01/2020	Paydown		27,646	27,646	26,955	27,100		546		546		27,646				444	07/15/2036	1.
36230M-FN-2	GN 752873 4.450% 07/15/38		06/01/2020	Paydown		211,228	211,228	211,228	211,228						211,228				3,919	07/15/2038	1.
36241K-AB-4	GN 781802 4.500% 12/15/33		06/01/2020	Paydown		74,284	74,284	72,345	72,504		1,779		1,779		74,284				1,417	12/15/2033	1.
36241K-WE-4	G2 782445 4.500% 10/20/38		06/01/2020	Paydown		118,898	118,898	112,730	112,979		5,919		5,919		118,898				2,230	10/20/2038	1.
36290W-J6-0	GN 619585 4.500% 09/15/33		06/01/2020	Paydown		8,041	8,041	7,831	7,851		190		190		8,041				149	09/15/2033	1.
36290Y-U3-0	GN 621702 4.500% 10/15/33		06/01/2020	Paydown		4,312	4,312	4,200	4,209		103		103		4,312				82	10/15/2033	1.
36296A-E4-2	GN 685155 6.350% 11/15/49		06/01/2020	Paydown		19,257	19,257	19,400	19,376		(119)		(119)		19,257				510	11/15/2049	1.
36296K-DL-3	GN 693207 6.400% 01/15/37		06/01/2020	Paydown		5,256,206	5,256,206	5,256,206	5,256,206						5,256,206				140,271	01/15/2037	1.
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		06/02/2020	Redemption 100.0000		184,928	184,928	184,928	184,928						184,928				2,438	12/02/2021	1.
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		06/01/2020	Paydown		692,692	692,692	710,226	695,211		(2,519)		(2,519)		692,692				14,473	08/16/2039	1.
38373A-WF-9	GNR 2009-68 NP EXCH PAC-1-11 5.000% 08/20/39		06/01/2020	Paydown		445,977	445,977	452,946	446,620		(642)		(642)		445,977				9,605	08/20/2039	1.
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.564% 09/16/46		06/01/2020	Paydown		700,044	700,044	680,466	690,549		9,495		9,495		700,044				19,203	09/16/2046	1.
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.980% 12/16/44		06/01/2020	Paydown		10,463	10,463	10,149	10,131		333		333		10,463				218	12/16/2044	1.
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46		06/01/2020	Paydown		107,026	107,026	107,026	107,026						107,026				1,880	12/16/2046	1.
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.358% 04/16/47		06/01/2020	Paydown		52,856	52,856	52,856	52,856						52,856				1,181	04/16/2047	1.
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		06/01/2020	Paydown		23,393	23,393	22,684	23,148		246		246		23,393				497	05/16/2046	1.
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.760% 12/16/47		06/01/2020	Paydown		17,415	17,415	12,770	15,102		2,313		2,313		17,415				275	12/16/2047	1.
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.218% 12/16/45		06/01/2020	Paydown		61,949	61,949	54,515	59,545		2,404		2,404		61,949				1,348	12/16/2045	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2006-32 Z CSTR DLY Z SEQ 5.556%																				
38373M-VA-5	11/16/45		06/01/2020	Paydown		63,938	63,938	61,630	62,073		1,865		1,865		63,938				1,481	11/16/2045	1
	GNR 2006-30 Z CSTR DLY Z SEQ 3.400%																				
38373M-VK-3	05/16/46		06/01/2020	Paydown		41,411	41,411	26,801	34,956		6,455		6,455		41,411				587	05/16/2046	1
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		06/01/2020	Paydown		120,513	120,513	111,350	117,082		3,431		3,431		120,513				2,542	04/16/2046	1
	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46																				
38373M-WE-6			06/01/2020	Paydown		86,819	86,819	76,061	80,053		6,767		6,767		86,819				1,680	08/16/2046	1
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		06/01/2020	Paydown		12,401	12,401	11,392	11,992		410		410		12,401				258	02/16/2048	1
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		06/01/2020	Paydown		620,562	620,562	617,941	618,023		2,539		2,539		620,562				14,340	04/16/2033	1
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		06/01/2020	Paydown		963,327	963,327	974,165	963,327						963,327				22,867	04/16/2033	1
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		06/01/2020	Paydown		163,161	163,161	163,084	163,049		112		112		163,161				3,522	05/16/2033	1
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		06/01/2020	Paydown		343,837	343,837	351,681	345,811		(1,974)		(1,974)		343,837				7,348	06/20/2033	1
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		06/01/2020	Paydown		700,602	700,602	705,593	700,672		(70)		(70)		700,602				14,819	06/20/2033	1
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		06/01/2020	Paydown		285,468	285,468	295,638	287,091		(1,623)		(1,623)		285,468				6,658	05/16/2033	1
38373R-KW-8	GNR 2001-30 Z Z SEQ 7.000% 06/20/31		06/01/2020	Paydown		16,439	16,439	15,386	16,206		233		233		16,439				453	06/20/2031	1
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		06/01/2020	Paydown		487,166	487,166	494,169	488,665		(1,499)		(1,499)		487,166				11,295	04/16/2033	1
	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33																				
38373S-A6-4			06/01/2020	Paydown		506,009	506,009	508,618	505,916		92		92		506,009				11,740	03/16/2033	1
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		06/01/2020	Paydown		348,504	348,504	355,419	349,705		(1,202)		(1,202)		348,504				8,440	02/20/2033	1
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		06/01/2020	Paydown		38,245	38,245	33,392	36,511		1,734		1,734		38,245				713	03/20/2033	1
	GNR 2003-18 PG EXCH PAC-1-11 5.500%																				
38373S-M6-1	03/20/33		06/01/2020	Paydown		407,695	407,695	403,364	405,796		1,899		1,899		407,695				9,767	03/20/2033	1
	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33																				
38373S-U3-9			06/01/2020	Paydown		982,175	982,175	977,774	977,924		4,251		4,251		982,175				23,081	04/16/2033	1
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		06/01/2020	Paydown		68,220	68,220	67,666	67,863		357		357		68,220				1,782	06/20/2032	1
	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33																				
38373Y-J5-4			06/01/2020	Paydown		1,354,738	1,354,738	1,359,036	1,354,738						1,354,738				31,694	01/16/2033	1
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		06/01/2020	Paydown		156,797	156,797	153,752	153,959		2,839		2,839		156,797				3,530	12/20/2032	1
	GNR 2002-92 TB EXCH PAC-1-11 5.500%																				
38373Y-LT-9	12/16/32		06/01/2020	Paydown		413,544	413,544	410,501	410,663		2,881		2,881		413,544				9,221	12/16/2032	1
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.297% 11/16/42		06/01/2020	Paydown		4,710	4,710	4,797	4,737		(27)		(27)		4,710				124	11/16/2042	1
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		06/01/2020	Paydown		657,760	657,760	649,230	654,625		3,135		3,135		657,760				15,220	01/16/2033	1
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		06/01/2020	Paydown		122,135	122,135	121,429	121,582		553		553		122,135				2,800	01/20/2033	1
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		06/01/2020	Paydown		679,681	679,681	683,929	679,716		(35)		(35)		679,681				15,570	01/16/2033	1
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		06/01/2020	Paydown		244,923	244,923	246,837	244,923						244,923				5,391	06/16/2033	1
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		06/01/2020	Paydown		90,809	90,809	91,178	90,809						90,809				2,109	07/16/2033	1
	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33																				
38374B-BB-8			06/01/2020	Paydown		684,142	684,142	693,397	684,760		(618)		(618)		684,142				14,454	06/20/2033	1
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		06/01/2020	Paydown		633,928	633,928	591,931	622,048		11,880		11,880		633,928				13,298	08/20/2033	1
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		06/01/2020	Paydown		798,161	798,161	806,392	801,608		(3,446)		(3,446)		798,161				15,236	10/20/2033	1
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		06/01/2020	Paydown		355,754	355,754	289,606	342,798		12,956		12,956		355,754				8,172	09/20/2033	1
	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33																				
38374C-N5-6			06/01/2020	Paydown		1,057,486	1,057,486	969,913	1,032,744		24,742		24,742		1,057,486				22,013	10/20/2033	1
	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33																				
38374C-N7-2			06/01/2020	Paydown		449,811	449,811	436,316	445,362		4,449		4,449		449,811				10,543	10/20/2033	1
	GNR 2003-76 TG EXCH PAC-1-11 5.500%																				
38374C-NL-1	09/20/33		06/01/2020	Paydown		671,629	671,629	676,666	671,297		332		332		671,629				15,712	09/20/2033	1
	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33																				
38374C-S9-3			06/01/2020	Paydown		453,664	453,664	446,640	447,033		6,631		6,631		453,664				10,510	10/20/2033	1
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		06/01/2020	Paydown		316,762	316,762	308,348	314,457		2,304		2,304		316,762				7,442	09/16/2033	1
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		06/01/2020	Paydown		525,722	525,722	484,979	513,804		11,919		11,919		525,722				11,003	10/20/2033	1
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		06/01/2020	Paydown		742,594	742,594	730,903	731,563		11,030		11,030		742,594				17,589	10/20/2033	1
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		06/01/2020	Paydown		660,280	660,280	688,754	665,165		(4,886)		(4,886)		660,280				16,822	04/20/2038	1
	GNR 2008-30 PE EXCH PAC-1-11 5.500%																				
38374D-V2-2	04/20/38		06/01/2020	Paydown		124,323	124,323	127,567	125,051		(728)		(728)		124,323				2,916	04/20/2038	1
	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33																				
38374E-BV-8			06/01/2020	Paydown		618,996	618,996	620,350	618,996						618,996				14,224	11/20/2033	1
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		06/01/2020	Paydown		956,003	956,003	963,173	959,078		(3,075)		(3,075)		956,003				17,829	12/16/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		06/01/2020	Paydown		1,059,027	1,059,027	951,552	1,030,413		28,613		28,613		1,059,027				24,780	11/20/2033	1
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		06/01/2020	Paydown		374,656	374,656	371,816	371,942		2,713		2,713		374,656				8,751	11/20/2033	1
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		06/01/2020	Paydown		704,279	704,279	646,176	689,940		14,339		14,339		704,279				16,716	11/20/2033	1
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		06/01/2020	Paydown		340,311	340,311	337,023	337,195		3,116		3,116		340,311				7,847	11/16/2033	1
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		06/01/2020	Paydown		550,889	550,889	544,024	544,401		6,488		6,488		550,889				13,024	11/20/2033	1
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		06/01/2020	Paydown		1,572,559	1,572,559	1,442,823	1,537,302		35,257		35,257		1,572,559				33,097	11/20/2033	1
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		06/01/2020	Paydown		45,851	45,851	45,851	45,851						45,851				988	03/16/2046	1
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		06/01/2020	Paydown		901,328	901,328	846,593	885,454		15,874		15,874		901,328				19,073	04/16/2034	1
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		06/01/2020	Paydown		11,323	11,323	10,664	11,131		192		192		11,323				283	02/20/2034	1
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		06/01/2020	Paydown		328,267	328,267	334,730	329,544		(1,277)		(1,277)		328,267				7,002	02/16/2034	1
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		06/01/2020	Paydown		541,510	541,510	533,329	533,804		7,706		7,706		541,510				11,377	03/20/2034	1
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		06/01/2020	Paydown		603,256	603,256	599,485	601,160		2,096		2,096		603,256				13,176	04/16/2034	1
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		06/01/2020	Paydown		414,364	414,364	408,796	412,040		2,324		2,324		414,364				9,791	05/20/2034	1
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		06/01/2020	Paydown		84,367	84,367	85,132	84,457		(90)		(90)		84,367				2,003	09/20/2034	1
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		06/01/2020	Paydown		376,988	376,988	366,149	373,711		3,277		3,277		376,988				8,662	09/16/2034	1
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		06/01/2020	Paydown		277,562	277,562	279,990	277,611		(49)		(49)		277,562				6,549	09/20/2034	1
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		06/01/2020	Paydown		350,038	350,038	347,648	347,747		2,292		2,292		350,038				8,038	08/20/2034	1
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		06/01/2020	Paydown		416,671	416,671	413,286	414,890		1,781		1,781		416,671				9,734	09/20/2034	1
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		06/01/2020	Paydown		1,484,757	1,484,757	1,385,914	1,463,203		21,555		21,555		1,484,757				31,460	07/20/2034	1
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		06/01/2020	Paydown		271,421	271,421	264,461	264,828		6,593		6,593		271,421				5,910	10/20/2034	1
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		06/01/2020	Paydown		480,213	480,213	479,388	479,332		881		881		480,213				11,300	11/20/2034	1
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		06/01/2020	Paydown		243,782	243,782	243,325	243,281		501		501		243,782				5,738	10/20/2034	1
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35		06/01/2020	Paydown		237,878	237,878	241,594	238,449		(571)		(571)		237,878				5,245	04/16/2035	1
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		06/01/2020	Paydown		1,044,259	1,044,259	1,029,901	1,037,467		6,792		6,792		1,044,259				22,027	03/20/2035	1
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		06/01/2020	Paydown		482,817	482,817	446,493	472,862		9,955		9,955		482,817				10,108	01/20/2035	1
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		06/01/2020	Paydown		298,426	298,426	302,657	299,113		(687)		(687)		298,426				6,918	05/20/2035	1
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		06/01/2020	Paydown		535,304	535,304	533,966	533,959		1,345		1,345		535,304				11,447	06/20/2035	1
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		06/01/2020	Paydown		202,969	202,969	203,643	202,969						202,969				4,731	09/20/2035	1
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 4.522% 12/16/47		06/01/2020	Paydown		64,647	64,647	64,647	64,647						64,647				1,219	12/16/2047	1
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		06/01/2020	Paydown		1,255,466	1,255,466	1,233,031	1,245,950		9,516		9,516		1,255,466				26,459	09/20/2035	1
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		06/01/2020	Paydown		1,928,953	1,928,953	1,716,599	1,806,590		122,363		122,363		1,928,953				33,702	09/16/2045	1
38374N-8A-8	GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40		06/01/2020	Paydown		64,141	64,141	64,024	64,021		120		120		64,141				1,385	04/16/2040	1
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		06/01/2020	Paydown		215,082	215,082	213,873	214,247		836		836		215,082				4,441	02/16/2039	1
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		06/01/2020	Paydown		756,336	756,336	780,917	764,822		(8,486)		(8,486)		756,336				17,507	02/20/2039	1
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		06/01/2020	Paydown		247,466	247,466	252,376	247,932		(467)		(467)		247,466				5,181	02/20/2039	1
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		06/01/2020	Paydown		1,571,071	1,571,071	1,595,005	1,581,626		(10,555)		(10,555)		1,571,071				29,777	04/16/2039	1
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		06/01/2020	Paydown		2,849,779	2,849,779	2,814,156	2,835,246		14,533		14,533		2,849,779				56,666	04/16/2039	1
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		06/01/2020	Paydown		1,603,152	1,603,152	1,593,634	1,595,856		7,296		7,296		1,603,152				31,125	05/20/2039	1
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		06/01/2020	Paydown		270,615	270,615	267,613	268,766		1,849		1,849		270,615				5,218	05/16/2039	1
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39		06/01/2020	Paydown		838,433	838,433	832,145	832,328		6,105		6,105		838,433				16,113	06/20/2039	1
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		06/01/2020	Paydown		1,161,989	1,161,989	1,123,952	1,148,905		13,084		13,084		1,161,989				22,282	06/20/2039	1
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		06/01/2020	Paydown		1,384,185	1,384,185	1,409,273	1,402,101		(17,916)		(17,916)		1,384,185				26,514	03/20/2039	1
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		06/01/2020	Paydown		1,002,238	1,002,238	989,152	996,392		5,846		5,846		1,002,238				21,148	07/20/2039	1
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		06/01/2020	Paydown		968,980	968,980	975,339	968,537		443		443		968,980				20,451	07/20/2039	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39																				
38374X-PE-9			06/01/2020	Paydown		1,082,179	1,082,179	1,088,943	1,082,302		(123)		(123)		1,082,179				20,495	03/20/2039	1.
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		06/01/2020	Paydown		1,224,850	1,224,850	1,216,429	1,218,122		6,728		6,728		1,224,850				22,798	04/16/2039	1.
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		06/01/2020	Paydown		1,245,595	1,245,595	1,255,326	1,247,192		(1,597)		(1,597)		1,245,595				23,814	04/20/2039	1.
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		06/01/2020	Paydown		2,302,853	2,302,853	2,296,927	2,297,583		5,269		5,269		2,302,853				44,523	04/16/2039	1.
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		06/01/2020	Paydown		555,444	555,444	578,703	563,504		(8,060)		(8,060)		555,444				10,792	07/20/2040	1.
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		06/01/2020	Paydown		2,490,151	2,490,151	2,547,736	2,507,742		(17,591)		(17,591)		2,490,151				47,269	07/20/2040	1.
	GNR 2010-85 PE EXCH PAC-1-11 4.500%																				
38374Y-US-0	07/20/40		06/01/2020	Paydown		1,641,868	1,641,868	1,693,176	1,653,157		(11,289)		(11,289)		1,641,868				31,270	07/20/2040	1.
	GNR 2010-85 ME EXCH PAC-1-11 4.500%																				
38374Y-VE-0	07/20/40		06/01/2020	Paydown		1,846,728	1,846,728	1,909,921	1,859,611		(12,883)		(12,883)		1,846,728				34,971	07/20/2040	1.
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		06/01/2020	Paydown		3,155,612	3,155,612	3,261,868	3,183,278		(27,666)		(27,666)		3,155,612				60,890	07/20/2040	1.
38375A-FR-0	GNR 2009-122 ME EXCH 4.500% 12/20/39		06/01/2020	Paydown		50,601	50,601	48,851	50,177		424		424		50,601				1,139	12/20/2039	1.
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		06/01/2020	Paydown		241,509	241,509	247,245	242,233		(724)		(724)		241,509				5,002	07/16/2023	1.
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		06/01/2020	Paydown		216,421	216,421	215,880	215,867		554		554		216,421				4,530	10/20/2038	1.
	GNR 2008-61 NB EXCH PAC-1-11 5.500%																				
38375D-KB-3	07/20/38		06/01/2020	Paydown		155,002	155,002	159,942	156,037		(1,035)		(1,035)		155,002				3,557	07/20/2038	1.
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		06/01/2020	Paydown		90,258	90,258	86,654	87,911		2,346		2,346		90,258				1,642	05/16/2046	1.
38375J-KY-0	GNR 2007-4 D CSTR SEQ 5.270% 08/16/40		06/01/2020	Paydown		105,124	105,124	104,047	104,838		287		287		105,124				2,310	08/16/2040	1.
	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37																				
38375J-R4-9			06/01/2020	Paydown		196,186	196,186	202,332	198,654		(2,468)		(2,468)		196,186				4,027	05/16/2037	1.
	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37																				
38375P-MQ-1			06/01/2020	Paydown		45,635	45,635	45,207	45,355		280		280		45,635				805	12/20/2037	1.
	GNR 2008-50 NB EXCH PAC-1-11 5.500%																				
38375Q-YH-6	06/16/38		06/01/2020	Paydown		413,040	413,040	428,739	414,971		(1,931)		(1,931)		413,040				9,792	06/16/2038	1.
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		06/01/2020	Paydown		305,804	305,804	319,517	308,736		(2,932)		(2,932)		305,804				7,772	08/20/2038	1.
	GNR 2008-88 GW EXCH PAC-1-11 5.000%																				
38375Y-J2-9	10/20/38		06/01/2020	Paydown		162,035	162,035	161,225	161,271		764		764		162,035				3,429	10/20/2038	1.
	GNR 2008-79 DA EXCH PAC-1-11 5.000%																				
38375Y-NV-0	09/20/38		06/01/2020	Paydown		158,680	158,680	157,886	157,904		776		776		158,680				3,398	09/20/2038	1.
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		06/01/2020	Paydown		417,615	417,615	430,665	418,271		(656)		(656)		417,615				8,777	08/20/2038	1.
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		06/01/2020	Paydown		836,368	836,368	913,051	859,258		(22,890)		(22,890)		836,368				18,775	08/20/2039	1.
	GNR 2009-89 PV EXCH PAC-1-11 5.000%																				
38376C-3H-0	10/20/39		06/01/2020	Paydown		926,540	926,540	940,439	928,405		(1,864)		(1,864)		926,540				19,578	10/20/2039	1.
38376C-AW-9	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		06/01/2020	Paydown		519,496	519,496	527,451	520,491		(995)		(995)		519,496				11,676	09/20/2039	1.
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		06/01/2020	Paydown		1,492,768	1,492,768	1,539,650	1,505,440		(12,672)		(12,672)		1,492,768				31,690	06/20/2039	1.
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		06/01/2020	Paydown		514,853	514,853	527,624	517,115		(2,262)		(2,262)		514,853				12,330	09/20/2039	1.
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		06/01/2020	Paydown		746,518	746,518	750,950	746,241		276		276		746,518				16,072	09/20/2039	1.
	GNR 2009-79 ME EXCH PAC-1-11 5.000%																				
38376C-XM-6	09/20/39		06/01/2020	Paydown		407,397	407,397	411,917	407,949		(552)		(552)		407,397				8,608	09/20/2039	1.
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		06/01/2020	Paydown		238,222	238,222	245,778	239,771		(1,550)		(1,550)		238,222				5,956	10/20/2039	1.
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		06/01/2020	Paydown		777,524	777,524	781,411	776,935		588		588		777,524				18,960	11/20/2039	1.
	GNR 2009-61 PE EXCH PAC-1-11 5.000%																				
38376F-GE-6	08/16/39		06/01/2020	Paydown		730,419	730,419	735,326	730,646		(227)		(227)		730,419				15,811	08/16/2039	1.
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		06/01/2020	Paydown		1,726,892	1,726,892	1,708,544	1,718,974		7,918		7,918		1,726,892				37,177	08/20/2039	1.
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		06/01/2020	Paydown		442,087	442,087	445,817	442,538		(451)		(451)		442,087				9,437	09/20/2039	1.
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		06/01/2020	Paydown		478,630	478,630	492,241	481,327		(2,696)		(2,696)		478,630				11,966	11/20/2039	1.
	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39																				
38376J-VE-1			06/01/2020	Paydown		2,276,148	2,276,148	2,309,579	2,280,158		(4,010)		(4,010)		2,276,148				48,837	11/20/2039	1.
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		06/01/2020	Paydown		513,595	513,595	508,459	511,084		2,510		2,510		513,595				9,786	11/20/2039	1.
	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39																				
38376K-EY-3			06/01/2020	Paydown		1,645,124	1,645,124	1,685,802	1,651,655		(6,531)		(6,531)		1,645,124				35,699	10/20/2039	1.
	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500%																				
38376K-FJ-5	10/16/39		06/01/2020	Paydown		811,935	811,935	815,468	811,494		441		441		811,935				18,999	10/16/2039	1.
	GNR 2009-87 CG EXCH PAC-1-11 5.000%																				
38376K-TZ-4	10/20/39		06/01/2020	Paydown		1,451,075	1,451,075	1,478,510	1,456,018		(4,942)		(4,942)		1,451,075				30,663	10/20/2039	1.
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		06/01/2020	Paydown		1,272,160	1,272,160	1,282,099	1,273,581		(1,421)		(1,421)		1,272,160				24,557	07/20/2040	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
	GNR 2009-124 LU EXCH PAC-1-11 5.000%																				
38376P-2T-6	12/20/39		06/01/2020	Paydown		431,384	431,384	433,069	431,020		364		364		431,384				10,785	12/20/2039	1.
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		06/01/2020	Paydown		254,182	254,182	251,120	252,901		1,281		1,281		254,182				5,719	12/20/2039	1.
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		06/01/2020	Paydown		624,494	624,494	570,003	606,807		17,687		17,687		624,494				11,876	12/20/2039	1.
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		06/01/2020	Paydown		3,556,001	3,556,001	3,484,861	3,527,924		28,077		28,077		3,556,001				61,016	01/20/2040	1.
	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40																				
38376T-GV-8			06/01/2020	Paydown		2,025,919	2,025,919	1,968,702	2,006,128		19,790		19,790		2,025,919				39,267	01/20/2040	1.
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		06/01/2020	Paydown		83,627	83,627	84,409	83,688		(60)		(60)		83,627				2,091	01/20/2040	1.
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		06/01/2020	Paydown		1,812,943	1,812,943	1,653,564	1,759,407		53,536		53,536		1,812,943				34,705	12/20/2039	1.
	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40																				
38376T-VP-4			06/01/2020	Paydown		1,582,906	1,582,906	1,596,014	1,583,850		(944)		(944)		1,582,906				33,088	01/16/2040	1.
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		06/01/2020	Paydown		1,379,862	1,379,862	1,265,969	1,343,736		36,127		36,127		1,379,862				26,306	01/20/2040	1.
	GNR 2010-19 PB EXCH PAC-1-11 5.000%																				
38376V-3W-5	02/20/40		06/01/2020	Paydown		1,324,341	1,324,341	1,346,741	1,330,619		(6,278)		(6,278)		1,324,341				28,060	02/20/2040	1.
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		06/01/2020	Paydown		1,435,622	1,435,622	1,401,383	1,422,922		12,700		12,700		1,435,622				24,072	02/20/2040	1.
	GNR 2010-17 PN EXCH PAC-1-11 4.500%																				
38376V-B7-1	02/16/40		06/01/2020	Paydown		974,642	974,642	934,438	962,909		11,733		11,733		974,642				19,474	02/16/2040	1.
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		06/01/2020	Paydown		977,707	977,707	941,043	965,769		11,937		11,937		977,707				18,729	02/16/2040	1.
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		06/01/2020	Paydown		2,132,756	2,132,756	2,042,114	2,104,815		27,941		27,941		2,132,756				40,853	02/20/2040	1.
	GNR 2010-20 NW EXCH AD PAC-1-11 5.000%																				
38376V-FA-0	02/20/40		06/01/2020	Paydown		424,066	424,066	437,053	427,519		(3,454)		(3,454)		424,066				8,807	02/20/2040	1.
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		06/01/2020	Paydown		823,486	823,486	749,253	798,402		25,084		25,084		823,486				15,774	02/20/2040	1.
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		06/01/2020	Paydown		720,618	720,618	648,909	694,399		26,219		26,219		720,618				13,777	03/20/2040	1.
	GNR 2010-14 DG EXCH PAC-1-11 4.500%																				
38376W-FT-7	02/20/40		06/01/2020	Paydown		1,088,281	1,088,281	1,052,742	1,075,732		12,549		12,549		1,088,281				20,913	02/20/2040	1.
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		06/01/2020	Paydown		2,746,809	2,746,809	2,552,113	2,681,188		65,620		65,620		2,746,809				52,193	02/20/2040	1.
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		06/01/2020	Paydown		922,227	922,227	950,759	928,862		(6,634)		(6,634)		922,227				19,367	04/20/2040	1.
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		06/01/2020	Paydown		1,270,358	1,270,358	1,269,961	1,269,221		1,138		1,138		1,270,358				23,748	04/16/2040	1.
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		06/01/2020	Paydown		1,985,533	1,985,533	1,880,052	1,948,067		37,466		37,466		1,985,533				38,029	03/20/2040	1.
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		06/01/2020	Paydown		1,199,078	1,199,078	1,166,233	1,186,413		12,665		12,665		1,199,078				25,510	03/20/2040	1.
	GNR 2010-29 PE EXCH PAC-1-11 4.500%																				
38376X-SE-4	03/20/40		06/01/2020	Paydown		1,288,935	1,288,935	1,232,293	1,271,298		17,637		17,637		1,288,935				24,747	03/20/2040	1.
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		06/01/2020	Paydown		1,341,428	1,341,428	1,312,583	1,330,154		11,274		11,274		1,341,428				28,411	03/20/2040	1.
	GNR 2010-30 MU EXCH PAC-1-11 4.500%																				
38376X-XJ-7	03/20/40		06/01/2020	Paydown		901,449	901,449	907,435	901,749		(300)		(300)		901,449				17,248	03/20/2040	1.
	GNR 2010-51 BY EXCH SC SEQ PT 4.500%																				
38376X-Y9-8	04/16/40		06/01/2020	Paydown		313,600	313,600	321,734	315,878		(2,278)		(2,278)		313,600				5,959	04/16/2040	1.
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		06/01/2020	Paydown		833,289	833,289	829,383	830,933		2,356		2,356		833,289				15,577	04/16/2040	1.
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		06/01/2020	Paydown		488,596	488,596	483,405	486,011		2,585		2,585		488,596				9,311	03/20/2040	1.
	GNR 2010-46 HY EXCH AD PAC-1-11 5.000%																				
38376Y-EQ-0	04/16/40		06/01/2020	Paydown		2,294,573	2,294,573	2,323,165	2,300,318		(5,745)		(5,745)		2,294,573				49,552	04/16/2040	1.
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		06/01/2020	Paydown		607,650	607,650	668,723	625,166		(17,516)		(17,516)		607,650				11,774	04/20/2040	1.
	GNR 2010-47 PE EXCH PAC-1-11 4.500%																				
38376Y-S4-4	04/20/40		06/01/2020	Paydown		3,575,005	3,575,005	3,426,419	3,523,629		51,376		51,376		3,575,005				68,785	04/20/2040	1.
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		06/01/2020	Paydown		1,787,514	1,787,514	1,730,011	1,767,125		20,389		20,389		1,787,514				38,216	04/20/2040	1.
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		06/01/2020	Paydown		2,352,553	2,352,553	2,301,091	2,330,849		21,703		21,703		2,352,553				44,695	04/20/2040	1.
	GNR 2010-43 PD EXCH PAC-1-11 4.500%																				
38376Y-YL-9	04/20/40		06/01/2020	Paydown		1,787,346	1,787,346	1,728,140	1,765,181		22,165		22,165		1,787,346				34,365	04/20/2040	1.
38377D-EE-2	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		06/01/2020	Paydown		1,157,785	1,157,785	1,157,604	1,156,469		1,316		1,316		1,157,785				19,870	07/20/2040	1.
	GNR 2010-99 QL EXCH PAC-1-11 4.000%																				
38377D-HH-2	08/20/40		06/01/2020	Paydown		3,131,035	3,131,035	3,119,293	3,123,015		8,020		8,020		3,131,035				53,639	08/20/2040	1.
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		06/01/2020	Paydown		447,354	447,354	464,130	452,036		(4,682)		(4,682)		447,354				8,861	05/16/2040	1.
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		06/01/2020	Paydown		953,030	953,030	907,463	938,096		14,935		14,935		953,030				18,290	04/20/2040	1.
	GNR 2010-41 LQ EXCH PAC-1-11 5.000%																				
38377E-DE-1	04/20/40		06/01/2020	Paydown		893,757	893,757	902,276	894,470		(713)		(713)		893,757				19,108	04/20/2040	1.
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		06/01/2020	Paydown		419,399	419,399	409,831	415,346		4,052		4,052		419,399				7,996	05/20/2040	1.
38377E-ZM-9	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		06/01/2020	Paydown		2,011,944	2,011,944	1,969,819	1,994,988		16,956		16,956		2,011,944				38,444	05/20/2040	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
38377F-EE-7	GNR 2010-61 ME EXCH PAC-1-11 4.500% 05/20/40		06/01/2020	Paydown		1,559,095	1,559,095	1,654,590	1,594,043		(34,947)		(34,947)		1,559,095				29,846	05/20/2040	1
38377F-FL-0	GNR 2010-61 PE EXCH PAC-1-11 4.500% 05/20/40		06/01/2020	Paydown		1,220,527	1,220,527	1,222,816	1,219,243		1,284		1,284		1,220,527				25,218	05/20/2040	1
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		06/01/2020	Paydown		715,827	715,827	697,037	708,739		7,088		7,088		715,827				13,722	05/20/2040	1
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		06/01/2020	Paydown		1,703,399	1,703,399	1,660,814	1,687,169		16,230		16,230		1,703,399				32,549	05/20/2040	1
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		06/01/2020	Paydown		997,254	997,254	1,054,246	1,016,188		(18,933)		(18,933)		997,254				19,004	02/20/2040	1
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		06/01/2020	Paydown		863,620	863,620	814,246	846,824		16,796		16,796		863,620				16,792	06/20/2040	1
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		06/01/2020	Paydown		1,265,113	1,265,113	1,279,889	1,268,494		(3,381)		(3,381)		1,265,113				24,177	07/20/2040	1
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		06/01/2020	Paydown		1,557,883	1,557,883	1,581,739	1,561,659		(3,775)		(3,775)		1,557,883				30,291	06/20/2040	1
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		06/01/2020	Paydown		2,373,233	2,373,233	2,340,879	2,356,406		16,827		16,827		2,373,233				45,685	06/20/2040	1
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11 4.500% 06/20/40		06/01/2020	Paydown		1,561,013	1,561,013	1,556,622	1,557,106		3,907		3,907		1,561,013				29,730	06/20/2040	1
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		06/01/2020	Paydown		342,352	342,352	336,582	339,970		2,382		2,382		342,352				5,505	06/20/2040	1
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		06/01/2020	Paydown		7,347,494	7,347,494	7,330,273	7,330,194		17,300		17,300		7,347,494				141,272	06/20/2040	1
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		06/01/2020	Paydown		704,542	704,542	697,277	701,104		3,438		3,438		704,542				13,464	06/20/2040	1
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40		06/01/2020	Paydown		962,683	962,683	1,090,239	1,004,010		(41,327)		(41,327)		962,683				17,705	09/20/2040	1
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		06/01/2020	Paydown		813,331	813,331	921,097	847,100		(33,769)		(33,769)		813,331				17,916	09/20/2040	1
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		06/01/2020	Paydown		805,395	805,395	821,282	810,557		(5,162)		(5,162)		805,395				16,002	09/16/2040	1
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		06/01/2020	Paydown		2,611,838	2,611,838	2,700,804	2,636,066		(24,228)		(24,228)		2,611,838				49,744	08/20/2040	1
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		06/01/2020	Paydown		287,488	287,488	284,473	283,894		1,450		1,450		287,488				3,222	08/20/2040	1
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		06/01/2020	Paydown		820,106	820,106	804,217	813,567		6,539		6,539		820,106				15,748	08/20/2040	1
38377K-FQ-8	GNR 2010-115 PY PAC-1-11 4.000% 09/20/40		06/01/2020	Paydown		2,498,662	2,498,662	2,526,772	2,502,701		(4,039)		(4,039)		2,498,662				42,688	09/20/2040	1
38377K-FZ-8	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		06/01/2020	Paydown		902,220	902,220	910,396	903,390		(1,170)		(1,170)		902,220				17,773	09/20/2040	1
38377K-L2-4	GNR 2010-112 PE EXCH PAC-1-11 4.500% 09/20/40		06/01/2020	Paydown		706,969	706,969	738,119	716,267		(9,298)		(9,298)		706,969				15,907	09/20/2040	1
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		06/01/2020	Paydown		687,420	687,420	694,939	689,105		(1,685)		(1,685)		687,420				13,748	09/20/2040	1
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		06/01/2020	Paydown		655,546	655,546	593,832	635,312		20,234		20,234		655,546				11,218	10/20/2040	1
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		06/01/2020	Paydown		2,209,495	2,209,495	2,212,257	2,209,495						2,209,495				37,443	10/16/2040	1
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		06/01/2020	Paydown		628,462	628,462	590,951	614,918		13,544		13,544		628,462				13,355	12/20/2040	1
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		06/01/2020	Paydown		901,817	901,817	886,881	895,311		6,506		6,506		901,817				15,379	11/20/2040	1
38377N-G2-4	GNR 2010-157 GL PAC-11 4.000% 12/20/40		06/01/2020	Paydown		1,493,963	1,493,963	1,369,311	1,447,911		46,052		46,052		1,493,963				24,377	12/20/2040	1
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		06/01/2020	Paydown		1,367,424	1,367,424	1,346,913	1,358,565		8,859		8,859		1,367,424				25,746	12/16/2040	1
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		06/01/2020	Paydown		3,851,897	3,851,897	3,498,004	3,733,193		118,705		118,705		3,851,897				69,826	12/20/2040	1
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		06/01/2020	Paydown		7,293,631	7,293,631	7,374,109	7,317,506		(23,874)		(23,874)		7,293,631				124,379	11/20/2040	1
38377N-QC-1	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40		06/01/2020	Paydown		900,618	900,618	888,797	895,476		5,142		5,142		900,618				15,358	11/20/2040	1
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		06/01/2020	Paydown		538,778	538,778	537,094	537,469		1,309		1,309		538,778				9,188	11/20/2040	1
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		06/01/2020	Paydown		769,596	769,596	698,288	748,724		20,872		20,872		769,596				13,703	12/16/2040	1
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		06/01/2020	Paydown		4,660,731	4,660,731	4,340,305	4,555,049		105,681		105,681		4,660,731				75,256	12/16/2040	1
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41		06/01/2020	Paydown		1,356,408	1,356,408	1,326,101	1,342,785		13,624		13,624		1,356,408				26,263	02/20/2041	1
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		06/01/2020	Paydown		1,729,970	1,729,970	1,638,065	1,698,225		31,744		31,744		1,729,970				32,915	02/16/2041	1
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		06/01/2020	Paydown		331,138	331,138	314,478	325,348		5,790		5,790		331,138				6,313	02/20/2041	1
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41		06/01/2020	Paydown		702,869	702,869	664,980	690,478		12,391		12,391		702,869				11,956	03/20/2041	1
38377Q-PA-9	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41		06/01/2020	Paydown		570,797	570,797	520,138	554,112		16,684		16,684		570,797				10,105	02/20/2041	1
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		06/01/2020	Paydown		1,039,879	1,039,879	1,005,108	1,026,656		13,223		13,223		1,039,879				20,558	02/16/2041	1
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		06/01/2020	Paydown		534,402	534,402	562,866	543,647		(9,245)		(9,245)		534,402				10,213	02/20/2041	1
38377Q-XC-6	GNR 2011-44 PD EXCH PAC-1-11 4.000% 03/20/41		06/01/2020	Paydown		997,380	997,380	922,421	972,468		24,913		24,913		997,380				16,943	03/20/2041	1
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		06/01/2020	Paydown		1,869,103	1,869,103	1,931,434	1,884,744		(15,641)		(15,641)		1,869,103				35,588	03/20/2041	1
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		06/01/2020	Paydown		1,449,305	1,449,305	1,313,207	1,404,944		44,361		44,361		1,449,305				24,392	12/20/2040	1
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		06/01/2020	Paydown		882,336	882,336	860,829	874,219		8,117		8,117		882,336				17,084	12/16/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38377R-DW-2	GNR 2010-158 ME PAC-11 4.500% 12/16/40		06/01/2020	Paydown		1,512,255	1,512,255	1,461,689	1,495,134		17,121		17,121		1,512,255				28,482	12/16/2040	1
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		06/01/2020	Paydown		955,011	955,011	931,285	944,540		10,471		10,471		955,011				17,723	12/16/2040	1
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		06/01/2020	Paydown		682,530	682,530	616,196	660,425		22,105		22,105		682,530				11,451	12/20/2040	1
38377R-TS-4	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40		06/01/2020	Paydown		128,781	128,781	125,079	127,350		1,431		1,431		128,781				2,898	12/16/2040	1
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		06/01/2020	Paydown		6,320,173	6,320,173	6,196,308	6,268,496		51,677		51,677		6,320,173				107,779	12/20/2040	1
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		06/01/2020	Paydown		3,759,583	3,759,583	3,653,082	3,712,812		46,771		46,771		3,759,583				60,862	12/16/2040	1
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		06/01/2020	Paydown		615,061	615,061	593,534	606,734		8,327		8,327		615,061				12,795	02/20/2041	1
38377T-DR-9	GNR 2011-13 KB EXCH PAC-1-11 4.000% 01/20/41		06/01/2020	Paydown		979,927	979,927	887,140	946,906		33,021		33,021		979,927				16,931	01/20/2041	1
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		06/01/2020	Paydown		868,316	868,316	922,599	885,741		(17,426)		(17,426)		868,316				16,594	01/20/2041	1
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		06/01/2020	Paydown		1,682,150	1,682,150	1,515,249	1,633,271		48,878		48,878		1,682,150				28,388	02/20/2041	1
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		06/01/2020	Paydown		1,239,927	1,239,927	1,126,784	1,204,313		35,614		35,614		1,239,927				21,063	02/20/2041	1
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		06/01/2020	Paydown		700,524	700,524	731,977	709,333		(8,809)		(8,809)		700,524				13,387	02/20/2041	1
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		06/01/2020	Paydown		392,774	392,774	369,698	384,862		7,912		7,912		392,774				8,143	02/16/2041	1
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		06/01/2020	Paydown		1,715,972	1,715,972	1,661,275	1,693,894		22,078		22,078		1,715,972				33,050	04/20/2041	1
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		06/01/2020	Paydown		2,006,474	2,006,474	1,983,901	1,997,766		8,708		8,708		2,006,474				34,831	02/20/2041	1
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		06/01/2020	Paydown		1,462,982	1,462,982	1,432,351	1,452,196		10,787		10,787		1,462,982				28,163	03/16/2041	1
38377U-HJ-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		06/01/2020	Paydown		1,056,393	1,056,393	1,021,276	1,043,628		12,765		12,765		1,056,393				20,603	03/16/2041	1
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		06/01/2020	Paydown		233,514	233,514	225,925	226,704		6,810		6,810		233,514				4,676	04/20/2041	1
38377U-09-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		06/01/2020	Paydown		1,425,376	1,425,376	1,306,952	1,379,029		43,920		43,920		1,425,376				13,490	04/20/2041	1
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		06/01/2020	Paydown		426,976	426,976	404,493	419,514		7,463		7,463		426,976				7,173	03/16/2041	1
38377U-ST-6	GNR 2011-32 LB SC PAC-11 4.000% 03/20/41		06/01/2020	Paydown		375,963	375,963	366,550	372,711		3,252		3,252		375,963				7,055	03/20/2041	1
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11 4.000% 01/20/41		06/01/2020	Paydown		507,041	507,041	472,658	495,510		11,531		11,531		507,041				9,489	01/20/2041	1
38377V-3L-8	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		06/01/2020	Paydown		1,507,116	1,507,116	1,440,237	1,482,255		24,861		24,861		1,507,116				25,703	05/20/2041	1
38377V-HB-5	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41		06/01/2020	Paydown		1,283,898	1,283,898	1,242,573	1,268,532		15,366		15,366		1,283,898				23,681	04/16/2041	1
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		06/01/2020	Paydown		1,840,032	1,840,032	1,759,724	1,809,011		31,021		31,021		1,840,032				35,251	04/20/2041	1
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		06/01/2020	Paydown		929,711	929,711	845,917	899,124		30,586		30,586		929,711				17,926	04/16/2041	1
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41		06/01/2020	Paydown		592,433	592,433	576,395	586,065		6,367		6,367		592,433				13,330	04/16/2041	1
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		06/01/2020	Paydown		1,383,450	1,383,450	1,255,946	1,335,439		48,012		48,012		1,383,450				26,977	04/16/2041	1
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		06/01/2020	Paydown		1,388,085	1,388,085	1,369,867	1,380,837		7,248		7,248		1,388,085				27,091	05/16/2041	1
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41		06/01/2020	Paydown		1,140,853	1,140,853	1,145,844	1,141,226		(374)		(374)		1,140,853				21,246	05/16/2041	1
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		06/01/2020	Paydown		621,356	621,356	686,598	643,828		(22,472)		(22,472)		621,356				11,367	05/16/2041	1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		06/01/2020	Paydown		355,457	355,457	318,964	338,671		14,721		14,721		355,457				3,101	09/16/2041	1
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		06/01/2020	Paydown		669,461	669,461	647,703	660,794		8,667		8,667		669,461				10,949	08/16/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		06/01/2020	Paydown		10,116	10,116	10,405	10,316		(200)		(200)		10,116				104	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		06/01/2020	Paydown		1,492	1,492	1,587	1,536		(44)		(44)		1,492				22	05/20/2039	1
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		06/01/2020	Paydown		537,111	537,111	571,520	549,411		(12,300)		(12,300)		537,111				9,066	07/20/2040	1
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		06/01/2020	Paydown		1,481,282	1,481,282	1,445,199	1,466,578		14,704		14,704		1,481,282				9,608	12/20/2041	1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		06/01/2020	Paydown		346,251	346,251	328,785	337,041		7,199		7,199		346,251				3,021	01/20/2042	1
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		06/01/2020	Paydown		868,477	868,477	845,727	858,803		9,675		9,675		868,477				12,897	01/20/2042	1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		06/01/2020	Paydown		4,009,821	4,009,821	3,924,011	3,972,881		36,940		36,940		4,009,821				59,654	01/20/2042	1
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		06/01/2020	Paydown		1,297,032	1,297,032	1,260,303	1,282,453		14,579		14,579		1,297,032				9,780	03/20/2042	1
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		06/01/2020	Paydown		3,410	3,410	3,393	3,394		16		16		3,410				22	08/16/2042	1
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		06/01/2020	Paydown		920,311	920,311	995,661	958,987		(38,676)		(38,676)		920,311				19,626	05/20/2040	1
3837H0-G5-6	GNR 1997-4 ZA Z 7.500% 03/16/27		06/01/2020	Paydown		45,990	45,990	41,564	45,297		694		694		45,990				1,397	03/16/2027	1
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		06/01/2020	Paydown		39,480	39,480	36,053	38,776		704		704		39,480				1,155	08/20/2029	1
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 6.060% 03/20/41		06/20/2020	Paydown				371,994	326,771		(326,771)		(326,771)						53,463	03/20/2041	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		04/15/2020	Redemption 100.0000		56,661	56,661	56,661	56,661						56,661				780	10/15/2022	1
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		05/15/2020	Redemption 100.0000		64,800	64,800	64,800	64,800						64,800				1,111	05/15/2030	1
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		05/15/2020	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				1,978	05/15/2030	1
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.610% 04/15/30		04/15/2020	Redemption 100.0000		221,129	221,129	221,129	221,129						221,129				2,886	04/15/2030	1
690353-WG-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.310% 11/15/30		05/15/2020	Redemption 100.0000		302,398	302,398	302,398	302,398						302,398				3,493	11/15/2030	1
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		06/15/2020	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				513	12/15/2030	1
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		06/15/2020	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				2,603	06/15/2030	1
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		06/20/2020	Redemption 103.4735		109,528	105,851	105,851	103,724		5,803		5,803		109,528				1,529	12/20/2032	1
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22		06/20/2020	Redemption 100.0000		535,000	535,000	535,000	535,000						535,000				5,350	12/20/2022	1
71654Q-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT 1.950% 12/20/22		06/20/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,750	12/20/2022	1
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		05/01/2020	Redemption 100.0000		112,624	112,624	112,624	112,624						112,624				1,540	08/01/2023	1
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		05/27/2020	Redemption 100.0000		79,006	79,006	79,006	79,006						79,006				1,416	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		06/07/2020	Redemption 100.0000		193,983	193,983	193,983	193,983						193,983				3,249	06/07/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		05/22/2020	Redemption 100.0000		93,283	93,283	93,283	93,283						93,283				1,060	11/22/2022	1
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		04/29/2020	Redemption 100.0000		128,747	128,747	128,747	128,747						128,747				1,786	10/29/2021	1
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		05/15/2020	Redemption 100.0000		122,002	122,002	122,002	122,002						122,002				2,213	02/15/2022	1
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		05/19/2020	Redemption 100.0000		119,970	119,970	119,970	119,970						119,970				2,148	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		05/26/2020	Redemption 100.0000		90,290	90,290	90,290	90,290						90,290				1,717	02/26/2022	1
912810-EV-6	US TREASURY N/B United States Treasury No 6.87 6.875% 08/15/25		04/17/2020	DEUTSCHE BANK SECURITIES INCOR		39,659,063	29,500,000	40,636,250	34,372,703		(236,915)		(236,915)		34,135,789		5,523,274	5,523,274	1,376,228	08/15/2025	1
912810-EZ-7	US TREASURY N/B United States Treasury No 6.62 6.625% 02/15/27		04/29/2020	Various		546,087,656	386,000,000	448,485,391	416,278,828		(1,090,173)		(1,090,173)		415,188,655		130,899,001	130,899,001	17,507,473	02/15/2027	1
912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.250% 05/15/30		05/13/2020	BMO CAPITAL MARKETS		309,531,250	200,000,000	276,157,784	246,643,424		(1,378,378)		(1,378,378)		245,265,046		64,266,204	64,266,204	6,215,659	05/15/2030	1
912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% 02/15/31		04/14/2020	Various		2,209,991,875	1,486,000,000	1,766,111,588	1,664,994,517		(3,528,469)		(3,528,469)		1,661,466,049		548,525,826	548,525,826	52,001,796	02/15/2031	1
912810-QK-7	US TREASURY N/B United States Treasury No 3.87 3.875% 08/15/40		06/18/2020	Various		464,957,031	315,000,000	313,373,109	313,488,448		19,896		19,896		313,508,344		151,448,688	151,448,688	9,982,383	08/15/2040	1
912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% 05/15/43		05/21/2020	BMO CAPITAL MARKETS		188,242,421	143,338,000	139,684,617	140,236,754		35,940		35,940		140,272,694		47,969,727	47,969,727	2,138,793	05/15/2043	1
912828-YS-3	US TREASURY N B 1.750% 11/15/29		05/01/2020	DEUTSCHE BANK SECURITIES INCOR		27,602,539	25,000,000	25,263,609			(790)		(790)		25,262,820		2,339,719	2,339,719	205,529	11/15/2029	1
912828-Z9-4	US TREASURY N B 1.500% 02/15/30		05/12/2020	Various		1,290,333,984	1,200,000,000	1,271,227,578			(860,474)		(860,474)		1,270,367,105		19,966,880	19,966,880	4,331,044	02/15/2030	1
0599999. Subtotal - Bonds - U.S. Governments						5,365,604,833	4,074,033,265	4,566,254,950	3,103,356,476		(5,636,085)		(5,636,085)		4,394,665,445		970,939,390	970,939,390	99,334,056	XXX	XXX
748149-AG-6	PROVINCE OF QUEBEC UNSEC 2.625% 02/13/23	A	05/19/2020	RBC DAIN RAUSCHER INC.		33,275,970	31,500,000	31,370,850	31,456,020		5,257		5,257		31,461,277		1,814,693	1,814,693	638,531	02/13/2023	1FE
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	06/30/2020	Redemption 100.0000		300,000	300,000	268,255	274,909		25,091		25,091		300,000				8,625	12/31/2032	4FE
78307A-DB-6	RUSSIAN FEDERATION SR UNSEC 5.000% 04/29/20	D	04/29/2020	Maturity		42,000,000	42,000,000	41,919,400	41,994,750		5,250		5,250		42,000,000				1,050,000	04/29/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
85227S-AJ-5	REPUBLIC OF SRI LANKA SR UNSEC 6.250% 07/27/21	D	06/30/2020	CITIGROUP GLOBAL MARKETS INC		1,321,245	1,500,000	1,556,250	1,511,980		(3,716)		(3,716)		1,508,264		(187,019)	(187,019)	87,240	07/27/2021	4FE
900123-AX-8	REPUBLIC OF TURKEY SR UNSEC 7.000% 06/05/20	D	06/05/2020	Maturity		17,700,000	17,700,000	17,847,542	17,707,211		(7,211)		(7,211)		17,700,000				619,500	06/05/2020	4FE
1099999. Subtotal - Bonds - All Other Governments						94,597,215	93,000,000	92,962,297	92,944,870		24,671		24,671		92,969,541		1,627,674	1,627,674	2,403,896	XXX	XXX
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		06/30/2020	Redemption 100.0000		2,256,408	2,256,408	2,204,838	2,227,412		28,996		28,996		2,256,408				63,371	06/30/2028	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,256,408	2,256,408	2,204,838	2,227,412		28,996		28,996		2,256,408				63,371	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		05/06/2020	Redemption 100.0000		288,119	288,119	288,119	288,119						288,119				11,611	02/06/2021	1
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						288,119	288,119	288,119	288,119						288,119				11,611	XXX	XXX
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2020	Call 100.0000		860,000	860,000	860,000	860,000						860,000				24,682	06/01/2027	1FE
20753K-AB-8	CAS 2019-R02 1M2 EXCH MEZ FLT 2.485% 08/25/31		06/25/2020	Paydown		3,127,794	3,127,794	3,142,097	3,140,674		(12,879)		(12,879)		3,127,794				48,428	08/25/2031	2FM
20753M-AF-5	CAS 2019-R03 1M2 EXCH SUB FLT 2.335% 09/25/31		06/03/2020	WELLS FARGO		9,738,814	9,743,381	9,674,442	7,951,888		(38,685)		(38,685)		9,631,101		107,712	107,712	136,352	09/25/2031	1FM
20753M-AF-5	CAS 2019-R03 1M2 EXCH SUB FLT 2.335% 09/25/31		05/26/2020	Paydown		1,383,935	1,383,935	1,374,143	1,129,474		10,453		10,453		1,383,935				17,219	09/25/2031	1FM
20754H-AE-8	CAS 2019-R05 1M2 EXCH MEZ FLT 2.185% 07/25/39		06/25/2020	Paydown		8,555,280	8,555,280	8,545,751	8,128,801		9,529		9,529		8,555,280				114,824	07/25/2039	2FM
282089-AE-1	EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37		04/20/2020	Call 100.0000		420,000	420,000	420,000	420,000						420,000				12,075	04/20/2037	1FE
31283Y-X5-2	FG W20026 5.300% 11/01/22		06/01/2020	Paydown		2,586,170	2,586,170	2,597,485	2,583,915		2,255		2,255		2,586,170				46,072	11/01/2022	1
3128JD-AA-5	FH 138788 7.078% 11/01/31		06/01/2020	Paydown		3,686	3,686	3,775	3,740		(54)		(54)		3,686				105	11/01/2031	1
3128JR-RX-6	FH 847702 4.412% 09/01/36		06/01/2020	Paydown		265	265	267	265						265				5	09/01/2036	1
3128JR-SP-2	FH 847726 3.619% 03/01/37		06/01/2020	Paydown		417	417	428	426		(9)		(9)		417				8	03/01/2037	1
3128M1-UH-0	FG G12484 4.500% 06/01/21		06/01/2020	Paydown		282	282	277	280		2		2		282				5	06/01/2021	1
3128QG-KU-5	FH 1N0307 3.913% 09/01/36		06/01/2020	Paydown		61	61	62	61						61				1	09/01/2036	1
3128QL-RD-5	FH 1H2584 3.937% 02/01/36		06/01/2020	Paydown		154	154	153	152		1		1		154				3	02/01/2036	1
3128QL-SL-6	FH 1H2623 4.639% 07/01/36		06/01/2020	Paydown		2,593	2,593	2,618	2,593						2,593				59	07/01/2036	1
3128S4-ER-4	FH 100144 2.985% 09/01/36		06/01/2020	Paydown		728	728	736	728						728				16	09/01/2036	1
312903-6K-8	FHR 175 H PAC 9.500% 08/15/21		06/15/2020	Paydown		66	66	68	66						66				3	08/15/2021	1
312903-8H-3	FHR 179 D SUP 9.300% 07/15/21		04/15/2020	Paydown		33	33	31	32						33				1	07/15/2021	1
312904-KT-1	FHR 1002 D SEQ 9.000% 10/15/20		04/01/2020	Paydown		6	6	5	6						6					10/15/2020	1
312904-KW-4	FHR 1001 G Z TAC-11 9.500% 10/15/20		06/01/2020	Paydown		5,021	5,021	4,592	4,994		27		27		5,021				198	10/15/2020	1
312904-N2-7	FHR 1030 F PAC-11 9.000% 12/15/20		06/01/2020	Paydown		1,420	1,420	1,355	1,413		7		7		1,420				53	12/15/2020	1FE
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		06/01/2020	Paydown		2,059	2,059	1,299	2,013		45		45		2,059				60	09/15/2021	1
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		06/01/2020	Paydown		5,532	5,532	5,135	5,483		49		49		5,532				196	08/15/2021	1
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		06/01/2020	Paydown		25	25				25		25		25				98	08/15/2021	1
312906-ZJ-2	FHR 1124 L IO PAC-1-11 1108% 08/15/21		06/01/2020	Paydown		1	1				1		1		1				6	08/15/2021	1
312907-2C-1	FHR 1163 J PAC-1-11 7.500% 11/15/21		06/01/2020	Paydown		7,358	7,358	7,211	7,299		59		59		7,358				225	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		06/01/2020	Paydown		4,779	4,779	4,644	4,701		78		78		4,779				141	01/15/2022	1
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		06/01/2020	Paydown		42	42				42		42		42				224	09/15/2021	1
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		06/01/2020	Paydown		5,882	5,882	5,862	5,862		20		20		5,882				221	10/15/2021	1
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		06/01/2020	Paydown		56	56				56		56		56				238	10/15/2021	1
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		06/01/2020	Paydown		5,682	5,682	5,512	5,595		87		87		5,682				164	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21		06/01/2020	Paydown		10,444	10,444	6,891	10,299		145		145		10,444				313	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		06/01/2020	Paydown		13,553	13,553	13,139	13,333		220		220		13,553				411	12/15/2021	1
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		06/01/2020	Paydown		32	32				32		32		32				133	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		06/01/2020	Paydown		6,713	6,713	6,668	6,680		33		33		6,713				210	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		06/01/2020	Paydown		8,393	8,393	8,361	8,364		29		29		8,393				273	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		06/01/2020	Paydown		15,488	15,488	15,288	15,358		130		130		15,488				548	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		06/01/2020	Paydown		8,690	8,690	8,486	8,565		124		124		8,690				256	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		06/01/2020	Paydown		6,753	6,753	6,681	6,704		49		49		6,753				224	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		06/01/2020	Paydown		31	31				31		31		31				119	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		06/01/2020	Paydown		21,851	21,851	17,153	21,502		349		349		21,851				681	06/15/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		06/01/2020	Paydown															47	08/15/2022	1.
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		06/01/2020	Paydown		20,904	20,904	20,587	20,687		217		217		20,904				642	09/15/2022	1.
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		06/01/2020	Paydown		22,745	22,745	18,974	22,441		304		304		22,745				706	08/15/2022	1.
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		06/01/2020	Paydown		16,114	16,114	12,187	15,792		322		322		16,114				469	09/15/2022	1.
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		06/01/2020	Paydown		14,070	14,070	11,542	13,863		207		207		14,070				441	08/15/2022	1.
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		06/01/2020	Paydown		42	42				42		42		42				188	09/15/2022	1.
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		06/01/2020	Paydown		25,879	25,879	25,350	25,539		340		340		25,879				754	10/15/2022	1.
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		06/01/2020	Paydown		24,149	24,149	23,922	23,988		161		161		24,149				761	10/15/2022	1.
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		06/01/2020	Paydown		18,987	18,987	18,633	18,753		234		234		18,987				597	11/15/2022	1.
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		06/01/2020	Paydown		33,953	33,953	33,142	33,437		516		516		33,953				1,080	11/15/2022	1.
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		06/01/2020	Paydown		27,714	27,714	27,221	27,378		336		336		27,714				876	12/15/2022	1.
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		06/01/2020	Paydown		25,786	25,786	19,795	25,241		545		545		25,786				753	12/15/2022	1.
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		06/01/2020	Paydown		23,866	23,866	23,443	23,575		291		291		23,866				762	12/15/2022	1.
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		06/01/2020	Paydown		41,418	41,418	37,302	40,935		483		483		41,418				1,382	03/15/2023	1.
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		06/01/2020	Paydown		27,488	27,488	27,152	27,251		237		237		27,488				869	01/15/2023	1.
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		06/01/2020	Paydown		44,402	44,402	36,185	43,558		844		844		44,402				1,304	03/15/2023	1.
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		06/01/2020	Paydown		40,734	40,734	40,404	40,457		276		276		40,734				1,291	02/25/2023	1.
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		06/01/2020	Paydown		10,567	10,567	10,417	10,461		106		106		10,567				306	03/15/2023	1.
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		06/01/2020	Paydown		39,914	39,914	37,445	39,352		562		562		39,914				1,147	04/15/2023	1.
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		06/01/2020	Paydown		24,688	24,688	24,316	24,514		175		175		24,688				721	04/15/2023	1.
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		06/01/2020	Paydown		42,533	42,533	42,533	42,533						42,533				1,323	04/15/2023	1.
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		06/01/2020	Paydown															432	05/15/2023	1.
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		06/01/2020	Paydown		20,101	20,101	20,101	20,101						20,101				617	05/15/2023	1.
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		06/01/2020	Paydown		54,070	54,070	53,303	53,515		555		555		54,070				1,559	07/15/2023	1.
31292H-YA-6	FG C01605 4.500% 07/01/33		06/01/2020	Paydown		214	214	204	205		9		9		214				4	07/01/2033	1.
3132H7-EZ-3	FG U99151 4.000% 12/01/46		06/01/2020	Paydown		1,326,773	1,326,773	1,370,723	1,369,131		(42,358)		(42,358)		1,326,773				22,765	12/01/2046	1.
3132XC-R8-0	FG G67711 4.000% 03/01/48		06/01/2020	Paydown		1,129,047	1,129,047	1,157,097	1,155,993		(26,946)		(26,946)		1,129,047				18,965	03/01/2048	1.
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		06/01/2020	Paydown		18,647	18,647	17,587	18,336		311		311		18,647				518	07/15/2031	1.
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		06/01/2020	Paydown		19,164	19,164	17,961	18,867		297		297		19,164				535	07/15/2031	1.
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		06/01/2020	Paydown		51,413	51,413	49,033	50,774		639		639		51,413				1,381	07/15/2031	1.
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		06/01/2020	Paydown		30,914	30,914	28,934	30,338		576		576		30,914				885	07/15/2031	1.
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		06/01/2020	Paydown		54,228	54,228	50,110	53,184		1,044		1,044		54,228				1,503	08/15/2031	1.
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		06/01/2020	Paydown		12,388	12,388	11,447	12,119		269		269		12,388				336	08/15/2031	1.
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		06/01/2020	Paydown		68,934	68,934	64,367	67,842		1,092		1,092		68,934				1,910	08/15/2031	1.
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		06/01/2020	Paydown		56,072	56,072	54,950	55,702		370		370		56,072				1,661	02/15/2031	1.
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		06/01/2020	Paydown		38,002	38,002	35,484	37,329		673		673		38,002				838	09/15/2031	1.
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		06/01/2020	Paydown		21,323	21,323	19,820	20,969		354		354		21,323				558	09/15/2031	1.
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		06/01/2020	Paydown		154,843	154,843	154,020	154,146		697		697		154,843				3,909	02/15/2032	1.
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		06/01/2020	Paydown		10,361	10,361	10,271	10,307		54		54		10,361				259	02/15/2032	1.
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		06/01/2020	Paydown		66,686	66,686	63,070	65,638		1,048		1,048		66,686				1,809	02/15/2032	1.
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		06/01/2020	Paydown		5,447	5,447	4,875	5,250		197		197		5,447				136	10/15/2031	1.
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		06/01/2020	Paydown		203,557	203,557	180,975	197,721		5,836		5,836		203,557				4,322	10/15/2031	1.
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		06/01/2020	Paydown		61,068	61,068	54,580	59,333		1,735		1,735		61,068				1,525	10/15/2031	1.
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		06/01/2020	Paydown		34,248	34,248	33,991	34,103		145		145		34,248				978	10/15/2031	1.
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		06/01/2020	Paydown		49,302	49,302	43,602	47,974		1,328		1,328		49,302				1,239	10/15/2031	1.
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		06/01/2020	Paydown		31,567	31,567	27,903	30,618		949		949		31,567				810	10/15/2031	1.
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		06/01/2020	Paydown		18,491	18,491	18,402	18,424		67		67		18,491				458	10/15/2031	1.
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		06/01/2020	Paydown		21,198	21,198	18,969	20,564		633		633		21,198				527	10/15/2031	1.
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		06/01/2020	Paydown		71,793	71,793	70,925	70,985		808		808		71,793				1,804	10/15/2031	1.
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		06/01/2020	Paydown		7,457	7,457	7,413	7,427		30		30		7,457				189	11/15/2031	1.
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		06/01/2020	Paydown		64,557	64,557	58,667	63,138		1,419		1,419		64,557				1,624	12/15/2031	1.
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		06/01/2020	Paydown		13,061	13,061	12,938	12,989		72		72		13,061				324	12/15/2031	1.
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		06/01/2020	Paydown		365,113	365,113	319,759	353,983		11,130		11,130		365,113				9,229	12/15/2031	1.
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		06/01/2020	Paydown		44,649	44,649	44,153	44,184		465		465		44,649				1,226	01/15/2032	1.
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		06/01/2020	Paydown		16,192	16,192	16,144	16,144		48		48		16,192				456	01/15/2032	1.
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		06/01/2020	Paydown		9,153	9,153	9,113	9,119		34		34		9,153				251	02/15/2032	1.
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		06/01/2020	Paydown		48,033	48,033	48,258	48,033						48,033				1,207	03/15/2032	1.
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		06/01/2020	Paydown		101,140	101,140	100,008	100,085		1,055		1,055		101,140				2,736	03/15/2032	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		06/01/2020	Paydown		41,412	41,412	41,071	41,178		234		234		41,412				1,115	03/15/2032	1
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		06/01/2020	Paydown		45,771	45,771	42,639	44,857		914		914		45,771				1,197	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		06/01/2020	Paydown		162,665	162,665	161,707	161,752		914		914		162,665				4,081	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		06/01/2020	Paydown		102,895	102,895	102,166	102,206		689		689		102,895				2,812	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		06/01/2020	Paydown		55,511	55,511	55,192	55,205		305		305		55,511				1,496	04/15/2032	1
31330T-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		06/01/2020	Paydown		29,700	29,700	29,399	29,475		224		224		29,700				850	07/15/2023	1
31330T-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		06/01/2020	Paydown		138,416	138,416	137,429	137,633		783		783		138,416				4,077	08/15/2023	1
31330T-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		06/01/2020	Paydown		119,932	119,932	118,478	119,137		795		795		119,932				3,532	08/25/2023	1
31330T-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		06/01/2020	Paydown		278,150	278,150	276,136	276,565		1,585		1,585		278,150				8,165	08/15/2023	1
31331T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		06/01/2020	Paydown		33,855	33,855	32,639	33,649		207		207		33,855				987	10/15/2023	1
31332T-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		06/01/2020	Paydown		192,165	192,165	167,215	188,588		3,578		3,578		192,165				5,235	12/25/2023	1
31333T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		06/01/2020	Paydown		233,157	233,157	232,125	232,246		911		911		233,157				6,922	02/15/2024	1
31333T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		06/01/2020	Paydown		130,549	130,549	123,716	129,497		1,052		1,052		130,549				3,795	01/15/2024	1
31333T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		06/01/2020	Paydown		73,553	73,553	73,012	73,252		301		301		73,553				2,219	02/15/2024	1
31333T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		06/01/2020	Paydown		18,123	18,123	17,755	17,853		271		271		18,123				489	03/15/2024	1
31333T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		06/01/2020	Paydown		57,415	57,415	55,853	56,261		1,154		1,154		57,415				1,425	03/15/2024	1
31333T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		06/01/2020	Paydown		179,088	179,088	165,125	169,076		10,011		10,011		179,088				4,352	07/17/2024	1
31333T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		06/01/2020	Paydown		63,068	63,068	62,182	62,389		678		678		63,068				1,816	04/15/2024	1
31333T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		06/01/2020	Paydown		198,864	198,864	195,192	196,021		2,844		2,844		198,864				6,256	04/25/2024	1
31333T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		06/01/2020	Paydown		23,124	23,124	23,146	23,124						23,124				823	11/15/2024	1FE
31333T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		06/01/2020	Paydown		12,415	12,415	12,345	12,353		62		62		12,415				443	02/15/2025	1
31333T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		06/01/2020	Paydown		29,478	29,478	29,018	29,115		363		363		29,478				855	03/15/2026	1
31333T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		06/01/2020	Paydown		19,943	19,943	19,678	19,728		215		215		19,943				591	03/15/2026	1
31333T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		06/01/2020	Paydown		4,696	4,696	4,668	4,671		25		25		4,696				166	03/15/2025	1
31333T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		06/01/2020	Paydown		34,154	34,154	34,154	34,154						34,154				1,289	05/15/2025	1
31333T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		06/01/2020	Paydown		11,181	11,181	11,081	11,096		84		84		11,181				351	08/15/2026	1
31333T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		06/01/2020	Paydown		17,769	17,769	16,092	17,490		279		279		17,769				519	08/15/2026	1
31333T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		06/01/2020	Paydown		28,101	28,101	28,013	28,014		88		88		28,101				935	09/15/2026	1
31333T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		06/01/2020	Paydown		6,549	6,549	6,522	6,523		25		25		6,549				219	09/15/2026	1
31333T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		06/25/2020	Paydown		76,643	76,643	75,253	76,406		237		237		76,643				2,760	09/25/2026	1
31333T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		06/01/2020	Paydown		7,986	7,986	7,852	7,875		111		111		7,986				237	10/15/2026	1
31333T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		06/01/2020	Paydown		65,751	65,751	63,915	65,312		439		439		65,751				2,195	02/15/2027	1
31333T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		06/01/2020	Paydown		3,343	3,343	3,224	3,309		34		34		3,343				111	02/15/2027	1
31333T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		06/01/2020	Paydown		33,876	33,876	33,002	33,664		212		212		33,876				1,163	02/15/2027	1
31333T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		06/01/2020	Paydown		25,582	25,582	25,295	25,340		241		241		25,582				720	02/15/2027	1
31333T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		06/01/2020	Paydown		28,220	28,220	26,234	27,868		352		352		28,220				900	02/17/2027	1
31333T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		06/01/2020	Paydown		14,725	14,725	13,105	14,476		248		248		14,725				460	02/15/2027	1
31333T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		06/01/2020	Paydown		24,149	24,149	21,738	23,789		360		360		24,149				755	02/15/2027	1
31333T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		06/01/2020	Paydown		16,729	16,729	15,835	16,568		161		161		16,729				568	02/15/2027	1
31333T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		06/01/2020	Paydown		44,845	44,845	43,289	44,511		334		334		44,845				1,523	02/15/2027	1
31333T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		06/01/2020	Paydown		13,356	13,356	12,283	13,187		169		169		13,356				421	03/15/2027	1
31333T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		06/01/2020	Paydown		9,196	9,196	8,519	9,064		132		132		9,196				290	03/15/2027	1
31333T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		06/01/2020	Paydown		5,851	5,851	5,759	5,771		80		80		5,851				183	12/15/2026	1
31333TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		06/01/2020	Paydown		37,918	37,918	35,558	37,481		437		437		37,918				1,183	06/17/2027	1
31333TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		06/01/2020	Paydown		39,499	39,499	39,257	39,315		185		185		39,499				1,245	07/20/2027	1
31333TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		06/01/2020	Paydown		22,655	22,655	22,493	22,506		149		149		22,655				813	07/15/2027	1
31333TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		06/01/2020	Paydown		4,539	4,539	4,498	4,503		36		36		4,539				133	08/15/2027	1
31333TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		06/01/2020	Paydown		33,361	33,361	32,694	33,138		224		224		33,361				902	08/15/2027	1
31333TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		06/01/2020	Paydown		35,361	35,361	34,586	34,723		637		637		35,361				921	09/15/2027	1
31333TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		06/01/2020	Paydown		15,092	15,092	14,842	14,885		207		207		15,092				439	09/15/2027	1
31333TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		06/01/2020	Paydown		14,416	14,416	14,150	14,198		217		217		14,416				388	10/15/2027	1
31333TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		06/01/2020	Paydown		9,492	9,492	9,339	9,359		133		133		9,492				255	10/15/2027	1
31333TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		06/01/2020	Paydown		44,166	44,166	43,156	43,558		607		607		44,166				1,250	10/15/2027	1
31333TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		06/01/2020	Paydown		18,075	18,075	17,673	17,887		188		188		18,075				485	11/15/2027	1
31333TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		06/01/2020	Paydown		23,805	23,805	23,370	23,444		361		361		23,805				654	11/15/2027	1
31333TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		06/01/2020	Paydown		33,059	33,059	32,529	32,719		340		340		33,059				924	12/15/2027	1
31333TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		06/01/2020	Paydown		29,694	29,694	29,759	29,694						29,694				885	11/15/2022	1
31333TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		06/01/2020	Paydown		11,520	11,520	11,386	11,403		117		117		11,520				318	12/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		06/01/2020	Paydown		21,661	21,661	20,924	21,439		222		222		21,661				525	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		06/01/2020	Paydown		50,502	50,502	50,492	50,449		53		53		50,502				1,531	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.973% 01/15/28		06/01/2020	Paydown		21,702	21,702	21,706	21,702						21,702				202	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV DLY SEQ 84.230% 01/15/28		06/01/2020	Paydown		1,373	1,373	841	1,080		293		293		1,373				357	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		06/01/2020	Paydown		5,305	5,305	5,487	5,429		(124)		(124)		5,305				195	01/15/2028	1
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		06/01/2020	Paydown		21,451	21,451	19,966	21,125		325		325		21,451				554	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		06/01/2020	Paydown		25,245	25,245	25,226	25,213		32		32		25,245				740	04/15/2028	1
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		06/01/2020	Paydown		195,501	195,501	190,435	195,501						195,501				5,210	01/25/2028	1FE
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		06/01/2020	Paydown		10,037	10,037	10,222	10,054		(17)		(17)		10,037				290	05/15/2028	1
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		06/01/2020	Paydown		3,932	3,932	3,670	3,852		79		79		3,932				105	08/15/2028	1
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		06/01/2020	Paydown		25,444	25,444	25,190	25,322		122		122		25,444				691	08/15/2028	1
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		06/01/2020	Paydown		9,242	9,242	8,032	9,000		242		242		9,242				243	08/15/2028	1
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		06/01/2020	Paydown		16,873	16,873	15,945	16,584		289		289		16,873				454	12/15/2028	1
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		06/01/2020	Paydown		28,555	28,555	25,280	27,609		946		946		28,555				716	02/15/2029	1
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		06/01/2020	Paydown		22,004	22,004	20,103	21,527		478		478		22,004				599	03/15/2029	1
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		06/01/2020	Paydown		64,493	64,493	60,825	63,362		1,131		1,131		64,493				1,543	03/15/2029	1
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		06/01/2020	Paydown		18,509	18,509	16,771	18,122		387		387		18,509				490	03/15/2029	1
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		06/01/2020	Paydown		9,487	9,487	8,851	9,309		178		178		9,487				249	03/15/2029	1
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		06/01/2020	Paydown		123,441	123,441	112,061	120,823		2,618		2,618		123,441				3,318	03/15/2029	1
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		06/01/2020	Paydown		26,622	26,622	25,620	26,383		238		238		26,622				782	05/15/2029	1
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		06/01/2020	Paydown		13,373	13,373	12,025	13,071		302		302		13,373				409	07/15/2029	1
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		06/01/2020	Paydown		30,502	30,502	27,522	29,848		654		654		30,502				914	08/15/2029	1
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		06/01/2020	Paydown		111,685	111,685	110,646	111,176		509		509		111,685				3,772	09/15/2029	1
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		06/01/2020	Paydown		169,626	169,626	164,780	168,326		1,300		1,300		169,626				5,565	09/15/2029	1
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		06/01/2020	Paydown		84,171	84,171	85,361	84,171						84,171				2,773	10/15/2029	1
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		06/01/2020	Paydown		27,579	27,579	26,469	27,296		282		282		27,579				855	10/20/2029	1
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		06/01/2020	Paydown		65,863	65,863	66,213	65,863						65,863				2,045	10/17/2029	1
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		06/01/2020	Paydown		60,145	60,145	54,412	58,924		1,221		1,221		60,145				1,904	10/15/2029	1
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		06/01/2020	Paydown		42,522	42,522	42,957	42,522						42,522				1,352	11/20/2029	1
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		06/01/2020	Paydown		21,249	21,249	20,489	21,067		182		182		21,249				717	01/15/2030	1
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		06/01/2020	Paydown		14,623	14,623	13,995	14,466		157		157		14,623				483	01/20/2030	1
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		06/01/2020	Paydown		19,508	19,508	18,938	19,361		148		148		19,508				670	01/15/2030	1
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		06/01/2020	Paydown		5,635	5,635	5,662	5,635						5,635				177	03/15/2030	1
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		06/01/2020	Paydown		8,911	8,911	8,576	8,832		79		79		8,911				300	03/15/2030	1
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		06/01/2020	Paydown		23,727	23,727	23,712	23,700		27		27		23,727				710	05/15/2030	1
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		06/01/2020	Paydown		16,219	16,219	15,545	16,065		153		153		16,219				475	08/15/2030	1
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		06/01/2020	Paydown		9,296	9,296	8,948	9,222		74		74		9,296				260	09/15/2030	1
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		06/01/2020	Paydown		6,273	6,273	6,041	6,216		57		57		6,273				178	09/15/2030	1
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		06/01/2020	Paydown		8,987	8,987	9,032	8,987						8,987				303	09/15/2030	1
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		06/01/2020	Paydown		14,673	14,673	14,815	14,673						14,673				447	10/15/2030	1
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		06/01/2020	Paydown		38,809	38,809	37,633	38,504		306		306		38,809				1,125	10/15/2030	1
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		06/01/2020	Paydown		36,703	36,703	35,333	36,341		363		363		36,703				1,054	10/15/2030	1
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		06/01/2020	Paydown		53,278	53,278	50,014	52,386		891		891		53,278				1,544	02/15/2031	1
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		06/01/2020	Paydown		9,425	9,425	9,047	9,322		103		103		9,425				273	02/15/2031	1
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		06/01/2020	Paydown		11,989	11,989	12,124	11,996		(7)		(7)		11,989				327	03/15/2031	1
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		06/01/2020	Paydown		9,318	9,318	8,590	9,179		139		139		9,318				251	03/15/2031	1
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		06/01/2020	Paydown		15,338	15,338	14,494	15,131		207		207		15,338				441	05/15/2031	1
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		06/01/2020	Paydown		19,458	19,458	18,133	19,088		370		370		19,458				508	05/15/2031	1
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		06/01/2020	Paydown		26,162	26,162	25,247	25,880		283		283		26,162				662	04/15/2031	1
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		06/01/2020	Paydown		8,022	8,022	7,370	7,835		187		187		8,022				218	06/15/2031	1
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		06/01/2020	Paydown		10,588	10,588	10,131	10,465		123		123		10,588				309	06/15/2031	1
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		06/01/2020	Paydown		40,228	40,228	40,266	40,228						40,228				1,165	06/15/2031	1
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		06/01/2020	Paydown		36,842	36,842	36,358	36,644		197		197		36,842				943	06/15/2031	1
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		06/01/2020	Paydown		12,589	12,589	11,858	12,415		174		174		12,589				322	06/15/2031	1
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		06/01/2020	Paydown		16,955	16,955	15,937	16,689		266		266		16,955				493	03/15/2031	1
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		06/01/2020	Paydown		28,643	28,643	26,316	28,098		545		545		28,643				735	09/15/2031	1
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		06/01/2020	Paydown		54,193	54,193	51,161	53,290		903		903		54,193				1,469	09/15/2031	1
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		06/01/2020	Paydown		13,212	13,212	12,962	13,108		104		104		13,212				312	09/15/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		06/01/2020	Paydown		8,946	8,946	8,864	8,869		77		77		8,946				232	09/15/2031	1.
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		06/01/2020	Paydown		56,705	56,705	50,822	55,337		1,368		1,368		56,705				1,428	04/15/2032	1.
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		06/01/2020	Paydown		77,509	77,509	77,024	77,187		321		321		77,509				2,172	04/15/2032	1.
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		06/01/2020	Paydown		133,538	133,538	132,733	132,774		764		764		133,538				3,718	04/15/2032	1.
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		06/01/2020	Paydown		62,180	62,180	62,549	62,180						62,180				1,703	04/15/2032	1.
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		06/01/2020	Paydown		15,078	15,078	14,098	14,786		292		292		15,078				411	04/15/2032	1.
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		06/01/2020	Paydown		26,503	26,503	24,822	26,036		467		467		26,503				700	04/15/2032	1.
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		06/01/2020	Paydown		61,567	61,567	63,337	62,003		(436)		(436)		61,567				1,704	04/15/2032	1.
31358E-8R-6	FNR 1990-113 Z Z 9.500% 09/25/20		06/01/2020	Paydown		3,597	3,597	3,189	3,567		30		30		3,597				139	09/25/2020	1.
31358E-J3-7	FNR 1990-97 G PAC 7.000% 08/25/20		06/01/2020	Paydown		18	18	17	18						18					08/25/2020	1.
31358E-MS-8	FNR 1990-65 X Z PAC-11 9.500% 06/25/20		04/01/2020	Paydown		143	143	124	142		1		1		143				5	06/25/2020	1.
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		06/01/2020	Paydown		2,800	2,800	2,555	2,777		23		23		2,800				76	02/25/2021	1.
31358F-HX-0	FNR 1990-129 J PAC 9.500% 11/25/20		06/01/2020	Paydown		836	836	857	836						836				30	11/25/2020	1.
31358F-SW-0	FNR 1990-142 Z Z SEQ 9.500% 12/25/20		06/01/2020	Paydown		1,783	1,783	1,650	1,768		15		15		1,783				65	12/25/2020	1.
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		06/01/2020	Paydown		12	12				12		12		12				50	06/25/2021	1.
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		06/01/2020	Paydown		220	220	206	217		2		2		220				7	05/25/2021	1.
31358H-C4-5	FNR G-24 O SEQ 8.250% 08/25/21		06/01/2020	Paydown		866	866	845	857		9		9		866				29	08/25/2021	1.
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		06/01/2020	Paydown		2,759	2,759	2,766	2,749		10		10		2,759				108	06/25/2021	1.
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		06/01/2020	Paydown		20,996	20,996	16,744	20,725		271		271		20,996				699	08/25/2021	1.
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		06/01/2020	Paydown		23	23				23		23		23				70	07/25/2021	1.
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		06/01/2020	Paydown		6,164	6,164	5,973	6,063		101		101		6,164				193	08/25/2021	1.
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		06/01/2020	Paydown		11	11				11		11		11				45	10/25/2021	1.
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		06/01/2020	Paydown		1,697	1,697	1,582	1,679		19		19		1,697				57	10/25/2021	1.
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		06/01/2020	Paydown		3,268	3,268	2,783	3,228		40		40		3,268				117	09/25/2021	1.
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		06/01/2020	Paydown		4	4				4		4		4				18	10/25/2021	1.
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		06/01/2020	Paydown		45	45				45		45		45				159	09/25/2021	1.
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		06/01/2020	Paydown		7,919	7,919	7,849	7,861		58		58		7,919				296	09/25/2021	1.
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		06/01/2020	Paydown		7,652	7,652	7,529	7,576		76		76		7,652				270	09/25/2021	1.
31358J-Y5-4	FNR G-35 O IO TAC-11 1070% 10/25/21		06/01/2020	Paydown		14	14				14		14		14				60	10/25/2021	1.
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		06/01/2020	Paydown		14,131	14,131	10,273	13,854		277		277		14,131				396	12/25/2021	1.
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		06/01/2020	Paydown		5,991	5,991	4,508	5,871		120		120		5,991				184	12/25/2021	1.
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		06/01/2020	Paydown		4,713	4,713	4,582	4,713						4,713				168	12/25/2021	1.
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		06/01/2020	Paydown		3,693	3,693	2,888	3,635		57		57		3,693				123	11/25/2021	1.
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		06/01/2020	Paydown		4,253	4,253	4,094	4,178		76		76		4,253				123	01/25/2022	1.
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		06/01/2020	Paydown		25,649	25,649	24,882	25,220		430		430		25,649				765	02/25/2022	1.
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		06/01/2020	Paydown		32,001	32,001	23,576	31,343		658		658		32,001				922	02/25/2022	1.
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		06/01/2020	Paydown		4,638	4,638	4,531	4,577		62		62		4,638				143	04/25/2022	1.
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		06/01/2020	Paydown		21,614	21,614	18,487	21,317		297		297		21,614				722	07/25/2022	1.
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		06/01/2020	Paydown		14,591	14,591	13,814	14,425		166		166		14,591				516	06/25/2022	1.
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		06/01/2020	Paydown		21,917	21,917	18,652	21,602		316		316		21,917				709	07/25/2022	1.
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		06/01/2020	Paydown		10,821	10,821	10,654	10,701		120		120		10,821				360	07/25/2022	1.
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		06/01/2020	Paydown		20	20				20		20		20				75	06/25/2022	1.
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		06/01/2020	Paydown		6,497	6,497	6,110	6,334		162		162		6,497				162	07/25/2022	1.
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		06/01/2020	Paydown		33,795	33,795	27,627	33,255		540		540		33,795				1,060	08/25/2022	1.
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		06/01/2020	Paydown		17	17				17		17		17				77	07/25/2022	1.
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		06/01/2020	Paydown		9,790	9,790	9,327	9,517		273		273		9,790				240	08/25/2022	1.
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		06/01/2020	Paydown		16,997	16,997	14,585	16,741		256		256		16,997				574	08/25/2022	1.
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		06/01/2020	Paydown		5,588	5,588	5,518	5,554		34		34		5,588				162	10/25/2022	1.
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		06/01/2020	Paydown		4,537	4,537	4,245	4,485		53		53		4,537				132	09/25/2022	1.
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		06/01/2020	Paydown															71	10/25/2022	1.
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		06/01/2020	Paydown		11,206	11,206	8,832	10,967		239		239		11,206				333	10/25/2022	1.
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		06/01/2020	Paydown															23	09/25/2022	1.
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		06/01/2020	Paydown		23,630	23,630	23,015	23,209		422		422		23,630				680	10/25/2022	1.
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		06/01/2020	Paydown		25	25				25		25		25				110	09/25/2022	1.
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		06/01/2020	Paydown		25,133	25,133	24,866	24,919		215		215		25,133				823	09/25/2022	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31358D-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		06/01/2020	Paydown		75	75				75		75		75				292	09/25/2022	1
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		06/01/2020	Paydown		40,383	40,383	39,879	39,990		393		393		40,383				1,296	01/25/2023	1
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		06/01/2020	Paydown		8,216	8,216	8,033	8,086		130		130		8,216				246	01/25/2023	1
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		06/01/2020	Paydown		14,592	14,592	14,187	14,318		274		274		14,592				425	11/25/2022	1
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		06/01/2020	Paydown		14,709	14,709	14,432	14,512		197		197		14,709				455	12/25/2022	1
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		06/01/2020	Paydown		46,001	46,001	42,853	45,508		493		493		46,001				1,449	03/25/2023	1
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		06/01/2020	Paydown		18,527	18,527	18,158	18,265		262		262		18,527				538	02/25/2023	1
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		06/01/2020	Paydown		45,203	45,203	38,888	44,505		698		698		45,203				1,381	02/25/2023	1
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		06/01/2020	Paydown		35,452	35,452	34,480	34,869		582		582		35,452				1,045	03/25/2023	1
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		06/01/2020	Paydown		16,938	16,938	14,143	16,639		298		298		16,938				498	03/25/2023	1
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		06/01/2020	Paydown		51,112	51,112	50,767	50,800		312		312		51,112				1,572	03/25/2023	1
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		06/01/2020	Paydown		8,908	8,908	8,774	8,806		102		102		8,908				259	05/25/2023	1
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		06/01/2020	Paydown		99,172	99,172	97,126	97,718		1,454		1,454		99,172				2,667	03/25/2023	1
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		06/01/2020	Paydown		24,081	24,081	22,280	22,868		1,213		1,213		24,081				499	04/25/2023	1
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		06/01/2020	Paydown		30	30				30		30		30				113	05/25/2023	1
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		06/01/2020	Paydown		34,564	34,564	34,683	34,564						34,564				1,095	05/25/2023	1
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		06/01/2020	Paydown		72,158	72,158	71,087	71,666		492		492		72,158				2,271	06/25/2023	1
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		06/01/2020	Paydown		34,470	34,470	33,964	34,223		247		247		34,470				936	06/25/2023	1
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		06/01/2020	Paydown		26,959	26,959	26,461	26,582		378		378		26,959				785	07/25/2023	1
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		06/01/2020	Paydown		88,025	88,025	86,724	87,040		984		984		88,025				2,546	07/25/2023	1
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		06/01/2020	Paydown		60,668	60,668	59,873	60,044		624		624		60,668				1,773	07/25/2023	1
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		06/01/2020	Paydown		101,617	101,617	93,281	100,285		1,332		1,332		101,617				2,919	07/25/2023	1
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		06/01/2020	Paydown															41	07/25/2023	1
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		06/01/2020	Paydown		48,059	48,059	47,210	47,708		351		351		48,059				1,302	08/25/2023	1
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		06/01/2020	Paydown		122,959	122,959	117,387	121,815		1,144		1,144		122,959				3,496	09/25/2023	1
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		06/01/2020	Paydown		111,134	111,134	103,337	109,867		1,267		1,267		111,134				3,337	09/25/2023	1
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		06/01/2020	Paydown		36,895	36,895	36,895	36,895						36,895				1,111	09/25/2023	1
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		06/01/2020	Paydown		111,293	111,293	104,668	110,401		892		892		111,293				3,252	12/25/2023	1
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		06/01/2020	Paydown		107,736	107,736	107,635	107,464		272		272		107,736				3,163	01/25/2024	1
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		06/01/2020	Paydown		258,754	258,754	257,002	257,168		1,587		1,587		258,754				7,665	03/25/2024	1
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		06/01/2020	Paydown		73,498	73,498	71,570	72,042		1,456		1,456		73,498				1,988	03/25/2024	1
31359H-JN-5	FNR 1994-55 N W CPT 6.341% 12/25/23		06/01/2020	Paydown		5,991	5,991	5,954	5,991						5,991				152	12/25/2023	1
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		06/01/2020	Paydown		38,512	38,512	37,851	37,999		513		513		38,512				1,144	03/25/2024	1
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		06/01/2020	Paydown		85,957	85,957	83,667	84,255		1,702		1,702		85,957				2,752	06/17/2024	1
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		06/01/2020	Paydown		22,031	22,031	20,838	21,773		259		259		22,031				688	11/25/2026	1
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		06/01/2020	Paydown		6,487	6,487	6,332	6,431		56		56		6,487				187	12/25/2026	1
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		06/01/2020	Paydown		16,145	16,145	15,840	16,029		117		117		16,145				519	07/22/2026	1
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		06/01/2020	Paydown		24,326	24,326	23,440	24,131		195		195		24,326				785	12/18/2026	1
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		06/01/2020	Paydown		6,601	6,601	6,597	6,582		20		20		6,601				205	10/25/2022	1
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		06/01/2020	Paydown		25,464	25,464	25,055	25,325		139		139		25,464				778	03/18/2027	1
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		06/01/2020	Paydown		10,858	10,858	10,838	10,833		25		25		10,858				321	04/18/2027	1
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		06/01/2020	Paydown		16,181	16,181	14,818	15,923		258		258		16,181				490	04/18/2027	1
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		06/01/2020	Paydown		25,847	25,847	22,296	25,249		599		599		25,847				809	01/20/2027	1
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		06/01/2020	Paydown		10,009	10,009	9,884	9,903		106		106		10,009				296	03/18/2027	1
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		06/01/2020	Paydown		17,864	17,864	16,441	17,600		264		264		17,864				558	03/18/2027	1
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		06/01/2020	Paydown		134,578	134,578	127,249	132,691		1,887		1,887		134,578				4,433	06/17/2027	1
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		06/01/2020	Paydown		7,750	7,750	7,328	7,642		109		109		7,750				255	06/17/2027	1
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		06/01/2020	Paydown		27,661	27,661	27,238	27,306		356		356		27,661				767	09/18/2027	1
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		06/01/2020	Paydown		20,718	20,718	22,190	20,736		(18)		(18)		20,718				763	09/25/2023	1
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		06/01/2020	Paydown		10,296	10,296	9,650	10,173		123		123		10,296				286	05/18/2027	1
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		06/01/2020	Paydown		57,415	57,415	55,076	56,902		513		513		57,415				1,607	05/18/2027	1
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		06/01/2020	Paydown		72,598	72,598	65,222	71,462		1,136		1,136		72,598				2,175	04/17/2027	1
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		06/01/2020	Paydown		22,578	22,578	22,141	22,438		140		140		22,578				767	06/18/2027	1
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		06/01/2020	Paydown		15,543	15,543	14,700	15,360		182		182		15,543				527	06/18/2027	1
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		06/01/2020	Paydown		20,347	20,347	20,188	20,215		132		132		20,347				577	06/18/2027	1
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		06/01/2020	Paydown		25,876	25,876	24,194	25,530		346		346		25,876				697	07/18/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		06/01/2020	Paydown		14,761	14,761	13,289	14,511		250		250		14,761				463	07/18/2027	1.
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		06/01/2020	Paydown		27,833	27,833	27,724	27,722		111		111		27,833				918	07/20/2027	1.
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		06/01/2020	Paydown		27,427	27,427	27,211	27,240		187		187		27,427				809	09/18/2027	1.
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		06/01/2020	Paydown		43,940	43,940	43,053	43,375		565		565		43,940				1,235	11/18/2027	1.
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		06/01/2020	Paydown		6,778	6,778	6,602	6,623		155		155		6,778				184	11/18/2027	1.
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		06/01/2020	Paydown		10,458	10,458	10,359	10,406		52		52		10,458				309	11/18/2027	1.
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		06/01/2020	Paydown		25,582	25,582	25,223	25,283		299		299		25,582				706	01/18/2028	1.
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		06/01/2020	Paydown		9,373	9,373	9,061	9,271		102		102		9,373				279	01/18/2028	1.
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		06/01/2020	Paydown		18,672	18,672	18,395	18,564		108		108		18,672				513	02/18/2028	1.
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		06/01/2020	Paydown		31,604	31,604	31,606	31,604						31,604				958	01/20/2028	1.
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		06/01/2020	Paydown		42,730	42,730	42,409	42,471		259		259		42,730				1,164	05/25/2031	1.
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		06/01/2020	Paydown		38,399	38,399	38,255	38,253		146		146		38,399				979	04/25/2031	1.
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		06/01/2020	Paydown		11,129	11,129	10,871	11,013		116		116		11,129				310	04/25/2031	1.
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		06/01/2020	Paydown		42,517	42,517	42,429	42,412		105		105		42,517				1,260	04/20/2028	1.
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		06/01/2020	Paydown		101,027	101,027	97,583	98,277		2,750		2,750		101,027				2,686	06/25/2028	3FE
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		06/01/2020	Paydown		89,746	89,746	85,635	86,514		3,232		3,232		89,746				2,386	06/25/2028	5FE
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		06/01/2020	Paydown		50,895	50,895	46,356	47,087		3,808		3,808		50,895				1,353	06/25/2028	5FE
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		06/01/2020	Paydown		59,979	59,979	55,059	58,794		1,185		1,185		59,979				1,816	08/25/2029	1.
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		06/01/2020	Paydown		11,273	11,273	10,512	11,091		181		181		11,273				311	05/25/2029	1.
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/01/2020	Paydown		18,294	18,294	17,806	18,122		172		172		18,294				572	10/25/2029	1.
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		06/01/2020	Paydown		4,944	4,944	4,821	4,888		56		56		4,944				152	10/25/2029	1.
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		06/01/2020	Paydown		10,699	10,699	10,717	10,698		1		1		10,699				299	11/17/2039	1.
313637-FB-1	FN 109162 6.640% 03/01/28		06/01/2020	Paydown		1,316	1,316	1,316	1,316						1,316				36	03/01/2028	1.
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		06/01/2020	Paydown		1,940,573	1,940,573	1,875,550	1,913,994		26,579		26,579		1,940,573				31,565	09/25/2041	1.
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		06/01/2020	Paydown		882,514	882,514	877,608	879,129		3,385		3,385		882,514				14,851	10/25/2041	1.
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		06/01/2020	Paydown		1,749,634	1,749,634	1,684,975	1,684,060		65,575		65,575		1,749,634				14,601	04/25/2043	1.
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		06/01/2020	Paydown		2,367,814	2,367,814	1,951,337	1,935,177		432,637		432,637		2,367,814				24,970	04/25/2043	1.
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		06/01/2020	Paydown		175,361	175,361	185,718	181,786		(6,425)		(6,425)		175,361				2,557	08/25/2043	1.
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.018% 06/25/48		06/25/2020	Paydown		1,525,149	1,525,149	1,518,953	1,519,475		5,674		5,674		1,525,149				36,592	06/25/2048	1.
31371L-JL-4	FN 255067 5.000% 01/01/24		06/01/2020	Paydown		1,609	1,609	1,590	1,596		14		14		1,609				33	01/01/2024	1.
3137A0-C4-5	FHR 3699 MH PAC-11 4.500% 07/15/40		06/01/2020	Paydown		1,902,255	1,902,255	2,146,873	1,989,736		(87,481)		(87,481)		1,902,255				40,130	07/15/2040	1.
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		06/01/2020	Paydown		1,242,869	1,242,869	1,322,102	1,262,169		(19,300)		(19,300)		1,242,869				24,101	07/15/2041	1.
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		06/01/2020	Paydown		744,144	744,144	727,601	737,503		6,642		6,642		744,144				11,863	07/15/2041	1.
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		06/01/2020	Paydown		1,518,808	1,518,808	1,431,951	1,496,178		22,630		22,630		1,518,808				25,077	08/15/2041	1.
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		06/01/2020	Paydown		17,662	17,662	17,201	17,387		275		275		17,662				295	09/15/2041	1.
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		06/01/2020	Paydown		895,950	895,950	855,224	881,110		14,839		14,839		895,950				11,847	02/15/2042	1.
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 6.065% 09/15/38		06/15/2020	Paydown				384,966	309,549		384		384		309,933		(309,933)	(309,933)	82,120	09/15/2038	1.
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 6.065% 03/15/37		06/15/2020	Paydown				331,745	274,094		(5,179)		(5,179)		268,914		(268,914)	(268,914)	65,022	03/15/2037	1.
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 6.065% 10/15/34		06/15/2020	Paydown				385,234	340,217		(340,217)		(340,217)						79,712	10/15/2034	1.
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 6.065% 05/15/35		06/15/2020	Paydown				388,720	341,634		(9,339)		(9,339)		332,295		(332,295)	(332,295)	83,437	05/15/2035	1.
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 5.565% 07/15/37		06/15/2020	Paydown				312,005	272,391		(6,801)		(6,801)		265,590		(265,590)	(265,590)	73,196	07/15/2037	1.
3137FJ-E5-4	FHR 4835 AS INV PT 9.544% 10/15/48		06/15/2020	Paydown		2,630,586	2,630,586	2,758,416	2,752,509		(121,923)		(121,923)		2,630,586				87,784	10/15/2048	1.
3138EP-AQ-7	FN AL6314 4.000% 02/01/45		06/01/2020	Paydown		878,265	878,265	939,194	936,149		(57,884)		(57,884)		878,265				15,854	02/01/2045	1.
3138ER-2H-2	FN AL9775 3.500% 01/01/47		06/01/2020	Paydown		3,147,335	3,147,335	3,243,722	3,238,065		(90,729)		(90,729)		3,147,335				46,013	01/01/2047	1.
3138ER-QZ-6	FN AL9471 4.000% 12/01/46		06/01/2020	Paydown		1,803,922	1,803,922	1,929,069	1,923,385		(119,463)		(119,463)		1,803,922				29,869	12/01/2046	1.
3138ER-YV-6	FN AL9723 3.500% 02/01/47		06/01/2020	Paydown		5,905,965	5,905,965	6,066,533	6,057,430		(151,465)		(151,465)		5,905,965				87,278	02/01/2047	1.
3138MB-LL-8	FN AP7530 2.500% 09/01/27		06/01/2020	Paydown		3,024	3,024	3,174	3,136		(112)		(112)		3,024				31	09/01/2027	1.
3138W6-5D-4	FN AR8943 2.500% 03/01/23		06/01/2020	Paydown		492	492	513	503		(11)		(11)		492				5	03/01/2023	1.
3138WD-4Z-1	FN AS4439 4.000% 02/01/45		06/01/2020	Paydown		312,054	312,054	333,703	332,791		(20,737)		(20,737)		312,054				4,260	02/01/2045	1.
3138WH-YT-3	FN AS7921 3.500% 09/01/46		06/01/2020	Paydown		5,024,035	5,024,035	5,141,001	5,134,093		(110,058)		(110,058)		5,024,035				77,339	09/01/2046	1.
3138WJ-LS-5	FN AS8436 3.500% 12/01/46		06/01/2020	Paydown		2,838,509	2,838,509	2,908,562	2,904,528		(66,019)		(66,019)		2,838,509				42,620	12/01/2046	1.
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		06/01/2020	Paydown		21,989	21,989	20,512	21,533		456		456		21,989				605	09/25/2031	1.
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		06/01/2020	Paydown		20,498	20,498	18,922	20,078		419		419		20,498				569	09/25/2031	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		06/01/2020	Paydown		14,100	14,100	13,560	13,929		171		171		14,100				408	08/25/2031	1
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		06/01/2020	Paydown		22,234	22,234	21,857	21,983		250		250		22,234				542	12/25/2031	1
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		06/01/2020	Paydown		23,390	23,390	23,236	23,243		147		147		23,390				604	11/25/2031	1
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		06/01/2020	Paydown		25,226	25,226	24,959	24,976		250		250		25,226				638	10/25/2031	1
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		06/01/2020	Paydown		144,944	144,944	132,601	141,779		3,165		3,165		144,944				3,314	10/25/2031	1
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		06/01/2020	Paydown		12,252	12,252	12,424	12,250		2		2		12,252				378	10/25/2031	1
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		06/01/2020	Paydown		34,594	34,594	33,324	34,178		416		416		34,594				1,012	11/25/2031	1
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		06/01/2020	Paydown		137,230	137,230	136,244	136,404		827		827		137,230				4,020	11/25/2031	1
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		06/01/2020	Paydown		48,692	48,692	48,299	48,387		304		304		48,692				1,190	12/25/2031	1
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		06/01/2020	Paydown		38,236	38,236	35,608	37,530		707		707		38,236				1,024	01/25/2032	1
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2020	Paydown		89,133	89,133	81,501	87,225		1,908		1,908		89,133				2,192	12/25/2031	1
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		06/01/2020	Paydown		20,263	20,263	17,958	19,548		715		715		20,263				489	11/25/2031	1
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2020	Paydown		223,547	223,547	197,560	217,576		5,971		5,971		223,547				5,498	12/25/2031	1
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		06/01/2020	Paydown		53,235	53,235	52,525	52,566		670		670		53,235				1,341	11/25/2031	1
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		06/01/2020	Paydown		47,050	47,050	41,933	45,899		1,150		1,150		47,050				1,178	11/25/2031	1
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		06/01/2020	Paydown		46,666	46,666	44,712	46,055		612		612		46,666				1,216	11/25/2031	1
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		06/01/2020	Paydown		265,776	265,776	241,911	260,053		5,723		5,723		265,776				7,020	12/25/2031	1
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		06/01/2020	Paydown		25,678	25,678	25,398	25,492		186		186		25,678				678	12/25/2031	1
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		06/01/2020	Paydown		138,336	138,336	123,529	135,065		3,270		3,270		138,336				3,412	12/25/2031	1
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		06/01/2020	Paydown		139,212	139,212	128,597	136,315		2,897		2,897		139,212				2,965	12/25/2031	1
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		06/01/2020	Paydown		263,668	263,668	239,361	258,007		5,661		5,661		263,668				6,290	12/25/2031	1
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		06/01/2020	Paydown		134,328	134,328	133,298	133,344		984		984		134,328				3,423	12/25/2031	1
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		06/01/2020	Paydown		44,778	44,778	44,252	44,297		481		481		44,778				1,104	12/25/2031	1
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		06/01/2020	Paydown		48,719	48,719	42,173	46,914		1,805		1,805		48,719				1,243	05/25/2032	1
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		06/01/2020	Paydown		56,900	56,900	57,043	56,900						56,900				1,609	05/25/2032	1
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		06/01/2020	Paydown		70,968	70,968	71,212	70,968						70,968				2,061	06/25/2032	1
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		06/01/2020	Paydown		127,569	127,569	126,475	126,518		1,051		1,051		127,569				2,937	11/25/2032	1
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		06/01/2020	Paydown		43,727	43,727	41,131	42,710		1,018		1,018		43,727				1,009	09/25/2032	1
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		06/01/2020	Paydown		52,181	52,181	52,058	52,047		133		133		52,181				1,295	09/25/2032	1
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		06/01/2020	Paydown		77,235	77,235	71,684	75,141		2,094		2,094		77,235				1,666	10/25/2032	1
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		06/01/2020	Paydown		87,191	87,191	87,191	87,191						87,191				2,158	09/25/2032	1
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		06/01/2020	Paydown		92,119	92,119	83,483	89,815		2,304		2,304		92,119				2,302	09/25/2032	1
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		06/01/2020	Paydown		85,445	85,445	79,945	83,560		1,885		1,885		85,445				1,919	09/25/2032	1
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		06/01/2020	Paydown		36,290	36,290	36,648	36,292		(2)		(2)		36,290				946	10/25/2032	1
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		06/01/2020	Paydown		475,871	475,871	470,977	471,192		4,679		4,679		475,871				10,610	12/25/2032	1
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		06/01/2020	Paydown		168,596	168,596	165,239	165,429		3,167		3,167		168,596				3,401	11/25/2032	1
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		06/01/2020	Paydown		123,905	123,905	121,078	122,649		1,255		1,255		123,905				2,973	11/25/2031	1
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		06/01/2020	Paydown		92,058	92,058	90,596	90,678		1,380		1,380		92,058				2,166	12/25/2032	1
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		06/01/2020	Paydown		91,457	91,457	90,023	90,115		1,342		1,342		91,457				2,190	12/25/2032	1
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		06/01/2020	Paydown		41,698	41,698	40,892	40,937		761		761		41,698				965	12/25/2032	1
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		06/01/2020	Paydown		205,954	205,954	202,620	202,842		3,112		3,112		205,954				4,685	12/25/2032	1
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		06/01/2020	Paydown		458,398	458,398	465,274	458,398						458,398				10,430	12/25/2032	1
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		06/01/2020	Paydown		64,314	64,314	63,276	63,331		983		983		64,314				1,453	12/25/2032	1
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		06/01/2020	Paydown		452,937	452,937	447,272	447,536		5,402		5,402		452,937				10,205	01/25/2033	1
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		06/01/2020	Paydown		388,361	388,361	384,683	384,877		3,484		3,484		388,361				8,853	01/25/2033	1
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		06/01/2020	Paydown		406,007	406,007	402,213	402,380		3,628		3,628		406,007				9,677	01/25/2033	1
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		06/01/2020	Paydown		77,188	77,188	76,730	76,749		439		439		77,188				1,778	01/25/2033	1
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		06/01/2020	Paydown		358,226	358,226	352,839	353,135		5,091		5,091		358,226				7,529	01/25/2033	1
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		06/01/2020	Paydown		57,814	57,814	56,929	56,973		840		840		57,814				1,419	02/25/2033	1
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		06/01/2020	Paydown		529,721	529,721	521,748	522,202		7,518		7,518		529,721				11,899	02/25/2033	1
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		06/01/2020	Paydown		101,758	101,758	100,367	100,441		1,316		1,316		101,758				2,478	02/25/2033	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		06/01/2020	Paydown		327,077	327,077	323,740	324,045		3,032		3,032		327,077				7,689	02/25/2033	1
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		06/01/2020	Paydown		267,981	267,981	265,074	265,198		2,783		2,783		267,981				6,746	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		06/01/2020	Paydown		311,232	311,232	308,403	308,514		2,718		2,718		311,232				7,165	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		06/01/2020	Paydown		75,365	75,365	73,715	73,804		1,561		1,561		75,365				1,890	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		06/01/2020	Paydown		14,492	14,492	13,396	14,182		310		310		14,492				392	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		06/01/2020	Paydown		42,807	42,807	40,252	42,116		691		691		42,807				1,179	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		06/01/2020	Paydown		271,419	271,419	254,709	265,816		5,603		5,603		271,419				7,142	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		06/01/2020	Paydown		47,733	47,733	47,496	47,490		242		242		47,733				1,281	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		06/01/2020	Paydown		29,852	29,852	28,098	29,383		469		469		29,852				802	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		06/01/2020	Paydown		87,433	87,433	88,184	87,470		(37)		(37)		87,433				2,609	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		06/01/2020	Paydown		141,745	141,745	132,266	139,240		2,504		2,504		141,745				3,997	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		06/01/2020	Paydown		25,997	25,997	25,624	25,838		160		160		25,997				642	06/15/2032	1
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		41,643	41,643	39,001	40,890		753		753		41,643				1,085	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		19,450	19,450	18,173	19,093		357		357		19,450				527	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		06/01/2020	Paydown		50,327	50,327	50,642	50,319		8		8		50,327				1,555	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		27,632	27,632	25,706	27,090		542		542		27,632				756	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		40,126	40,126	37,393	39,155		971		971		40,126				1,052	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		06/01/2020	Paydown		71,755	71,755	65,072	69,761		1,994		1,994		71,755				1,798	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		80,085	80,085	74,954	78,813		1,272		1,272		80,085				2,046	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		06/01/2020	Paydown		88,829	88,829	89,446	88,829						88,829				2,402	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		06/01/2020	Paydown		13,831	13,831	12,979	13,581		250		250		13,831				376	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		06/01/2020	Paydown		79,921	79,921	79,143	79,208		713		713		79,921				2,208	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		06/01/2020	Paydown		189,052	189,052	180,574	186,069		2,983		2,983		189,052				4,709	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		06/01/2020	Paydown		3,236	3,236	3,230	3,230		6		6		3,236				81	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		06/01/2020	Paydown		98,160	98,160	93,160	96,607		1,553		1,553		98,160				2,548	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		06/01/2020	Paydown		282,663	282,663	269,943	278,320		4,343		4,343		282,663				7,280	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		06/01/2020	Paydown		54,371	54,371	54,660	54,395		(24)		(24)		54,371				1,336	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		06/01/2020	Paydown		29,823	29,823	29,645	29,654		169		169		29,823				745	08/15/2032	1
31392R-T0-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		06/01/2020	Paydown		157,558	157,558	142,590	153,261		4,297		4,297		157,558				3,916	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2020	Paydown		106,951	106,951	93,750	103,734		3,218		3,218		106,951				2,790	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		06/01/2020	Paydown		51,243	51,243	47,464	50,131		1,112		1,112		51,243				1,282	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		06/01/2020	Paydown		29,037	29,037	28,715	28,872		165		165		29,037				700	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2020	Paydown		167,814	167,814	142,012	162,422		5,392		5,392		167,814				4,255	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		06/01/2020	Paydown		42,252	42,252	42,163	42,162		90		90		42,252				1,092	08/15/2032	1
31392T-NJ-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		06/01/2020	Paydown		79,647	79,647	79,111	79,139		508		508		79,647				2,072	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		06/01/2020	Paydown		183,820	183,820	171,412	179,704		4,117		4,117		183,820				4,856	08/15/2032	1
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		06/01/2020	Paydown		103,207	103,207	102,392	102,433		774		774		103,207				2,601	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		06/01/2020	Paydown		130,717	130,717	119,116	126,609		4,108		4,108		130,717				3,265	09/15/2032	1
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		06/01/2020	Paydown		295,142	295,142	270,055	289,377		5,766		5,766		295,142				7,137	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		06/01/2020	Paydown		49,632	49,632	50,186	49,707		(75)		(75)		49,632				1,258	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		06/01/2020	Paydown		6,349	6,349	6,319	6,323		25		25		6,349				158	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		06/01/2020	Paydown		103,769	103,769	105,715	104,194		(425)		(425)		103,769				2,613	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		06/01/2020	Paydown		40,523	40,523	40,561	40,523						40,523				888	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		06/01/2020	Paydown		130,342	130,342	120,077	127,046		3,296		3,296		130,342				2,991	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		06/01/2020	Paydown		122,231	122,231	109,779	119,291		2,940		2,940		122,231				2,928	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		06/01/2020	Paydown		96,939	96,939	89,032	92,781		4,158		4,158		96,939				2,237	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		06/01/2020	Paydown		210,666	210,666	208,280	209,632		1,034		1,034		210,666				5,260	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		06/01/2020	Paydown		44,798	44,798	44,406	44,501		297		297		44,798				1,015	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		06/01/2020	Paydown		64,037	64,037	63,155	63,210		828		828		64,037				1,466	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		06/01/2020	Paydown		144,996	144,996	141,744	141,943		3,053		3,053		144,996				3,321	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		06/01/2020	Paydown		115,035	115,035	114,083	114,136		899		899		115,035				2,721	10/15/2032	1
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		06/01/2020	Paydown		230,070	230,070	207,279	225,083		4,988		4,988		230,070				5,443	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		06/01/2020	Paydown		171,180	171,180	170,089	170,145		1,035		1,035		171,180				3,607	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		06/01/2020	Paydown		173,414	173,414	171,734	172,528		886		886		173,414				4,583	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		06/01/2020	Paydown		98,754	98,754	91,996	96,627		2,127		2,127		98,754				2,467	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		06/01/2020	Paydown		64,785	64,785	64,158	64,448		338		338		64,785				1,642	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		06/01/2020	Paydown		152,811	152,811	152,524	152,517		294		294		152,811				3,861	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		06/01/2020	Paydown		37,357	37,357	36,891	36,918		439		439		37,357				825	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		06/01/2020	Paydown		136,984	136,984	126,218	133,774		3,210		3,210		136,984				2,979	10/15/2032	1.
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		06/01/2020	Paydown		271,123	271,123	268,554	268,691		2,432		2,432		271,123				5,697	11/15/2032	1.
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		06/01/2020	Paydown		38,274	38,274	37,413	37,477		797		797		38,274				868	11/15/2032	1.
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		06/01/2020	Paydown		252,351	252,351	247,532	247,862		4,489		4,489		252,351				6,255	11/15/2032	1.
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		06/01/2020	Paydown		165,432	165,432	136,223	155,600		9,831		9,831		165,432				3,810	04/25/2033	1.
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		06/01/2020	Paydown		77,516	77,516	80,265	77,959		(443)		(443)		77,516				1,715	04/25/2033	1.
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		06/01/2020	Paydown		299,428	299,428	298,586	298,570		858		858		299,428				6,900	04/25/2033	1.
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		06/01/2020	Paydown		385,032	385,032	381,661	381,971		3,061		3,061		385,032				8,816	04/25/2033	1.
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		06/01/2020	Paydown		163,067	163,067	156,246	156,674		6,392		6,392		163,067				3,282	04/25/2033	1.
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		06/01/2020	Paydown		215,891	215,891	215,689	215,622		269		269		215,891				4,959	04/25/2033	1.
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		06/01/2020	Paydown		523,547	523,547	524,855	523,547						523,547				12,938	06/25/2033	1.
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		06/01/2020	Paydown		203,678	203,678	198,594	198,882		4,796		4,796		203,678				5,170	06/25/2033	1.
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		06/01/2020	Paydown		393,648	393,648	383,805	384,392		9,256		9,256		393,648				8,726	06/25/2033	1.
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		06/01/2020	Paydown		70,442	70,442	70,442	70,442						70,442				1,515	05/25/2033	1.
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		06/01/2020	Paydown		584,663	584,663	583,932	583,744		919		919		584,663				14,530	05/25/2033	1.
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		06/01/2020	Paydown		71,738	71,738	73,621	72,324		(586)		(586)		71,738				1,750	05/25/2033	1.
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		06/01/2020	Paydown		97,613	97,613	96,942	97,040		573		573		97,613				2,234	05/25/2033	1.
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		06/01/2020	Paydown		613,868	613,868	554,975	604,193		9,675		9,675		613,868				14,501	06/25/2033	1.
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		06/01/2020	Paydown		600,655	600,655	500,421	584,183		16,472		16,472		600,655				13,729	06/25/2033	1.
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		06/01/2020	Paydown		47,156	47,156	44,946	45,079		2,077		2,077		47,156				1,065	06/25/2033	1.
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		06/01/2020	Paydown		64,128	64,128	62,290	62,397		1,731		1,731		64,128				1,441	06/25/2033	1.
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		06/01/2020	Paydown		76,582	76,582	75,538	75,586		996		996		76,582				1,667	06/25/2033	1.
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		06/01/2020	Paydown		862,662	862,662	872,636	862,912		(250)		(250)		862,662				20,347	06/25/2033	1.
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		06/01/2020	Paydown		274,699	274,699	282,682	275,625		(926)		(926)		274,699				6,490	06/25/2033	1.
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		06/01/2020	Paydown		679,963	679,963	687,365	681,056		(1,093)		(1,093)		679,963				14,376	07/25/2033	1.
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		06/01/2020	Paydown		313,304	313,304	310,710	310,813		2,491		2,491		313,304				6,407	08/25/2033	1.
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		06/01/2020	Paydown		360,754	360,754	369,378	363,403		(2,649)		(2,649)		360,754				7,540	07/25/2033	1.
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		06/01/2020	Paydown		987,489	987,489	993,661	987,489						987,489				22,253	07/25/2033	1.
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		06/01/2020	Paydown		979,777	979,777	917,813	966,434		13,343		13,343		979,777				19,855	07/25/2033	1.
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		06/01/2020	Paydown		512,960	512,960	453,649	501,848		11,111		11,111		512,960				10,195	08/25/2033	1.
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		06/01/2020	Paydown		295,432	295,432	301,525	297,210		(1,778)		(1,778)		295,432				5,921	07/25/2033	1.
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		06/01/2020	Paydown		584,599	584,599	584,556	584,285		314		314		584,599				10,280	06/25/2043	1.
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		06/01/2020	Paydown		406,981	406,981	403,471	403,761		3,220		3,220		406,981				8,523	08/25/2033	1.
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		06/01/2020	Paydown		302,341	302,341	274,563	297,554		4,786		4,786		302,341				7,067	08/25/2033	1.
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		06/01/2020	Paydown		61,473	61,473	57,465	57,726		3,747		3,747		61,473				1,283	08/25/2033	1.
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		06/01/2020	Paydown		272,591	272,591	259,845	260,550		12,041		12,041		272,591				6,113	09/25/2033	1.
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		06/01/2020	Paydown		183,896	183,896	179,022	179,281		4,615		4,615		183,896				3,929	09/25/2033	1.
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		06/01/2020	Paydown		367,443	367,443	299,466	346,052		21,391		21,391		367,443				8,598	09/25/2033	1.
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		06/01/2020	Paydown		293,519	293,519	276,550	288,361		5,158		5,158		293,519				6,704	09/25/2033	1.
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		06/01/2020	Paydown		162,162	162,162	157,997	158,202		3,960		3,960		162,162				3,572	10/25/2033	1.
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		06/01/2020	Paydown		159,321	159,321	158,170	158,229		1,092		1,092		159,321				4,067	11/15/2032	1.
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		06/01/2020	Paydown		60,987	60,987	60,358	60,604		383		383		60,987				1,339	11/15/2032	1.
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		06/01/2020	Paydown		170,703	170,703	168,473	168,600		2,102		2,102		170,703				3,627	11/15/2032	1.
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		06/01/2020	Paydown		30,724	30,724	28,871	30,015		709		709		30,724				687	11/15/2032	1.
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		06/01/2020	Paydown		175,257	175,257	165,782	172,104		3,154		3,154		175,257				4,521	11/15/2032	1.
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		06/01/2020	Paydown		54,929	54,929	53,780	53,839		1,089		1,089		54,929				1,425	12/15/2032	1.
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		06/01/2020	Paydown		33,348	33,348	32,924	32,950		398		398		33,348				769	12/15/2032	1.
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		06/01/2020	Paydown		248,186	248,186	244,965	245,151		3,035		3,035		248,186				5,661	12/15/2032	1.
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		06/01/2020	Paydown		103,979	103,979	103,251	103,287		692		692		103,979				2,310	12/15/2032	1.
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		06/01/2020	Paydown		490,570	490,570	470,641	484,517		6,053		6,053		490,570				11,561	12/15/2032	1.
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		06/01/2020	Paydown		161,787	161,787	159,776	159,888		1,899		1,899		161,787				3,906	12/15/2032	1.
31393G-QB-8	FHR 2545 GD SEQ 5.500% 12/15/32		06/01/2020	Paydown		81,306	81,306	79,436	79,550		1,756		1,756		81,306				1,902	12/15/2032	1.
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		06/01/2020	Paydown		111,720	111,720	107,077	110,157		1,563		1,563		111,720				2,619	12/15/2032	1.
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		06/01/2020	Paydown		189,260	189,260	196,446	190,483		(1,223)		(1,223)		189,260				4,161	12/15/2032	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		06/01/2020	Paydown		249,953	249,953	247,783	247,896		2,057		2,057		249,953				6,578	12/15/2032	1
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		06/01/2020	Paydown		50,261	50,261	51,050	50,508		(248)		(248)		50,261				1,160	12/15/2032	1
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		06/01/2020	Paydown		137,875	137,875	135,681	135,817		2,058		2,058		137,875				3,314	12/15/2032	1
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		06/01/2020	Paydown		444,781	444,781	443,776	443,665		1,116		1,116		444,781				9,593	12/15/2032	1
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		06/01/2020	Paydown		59,118	59,118	58,748	58,858		259		259		59,118				1,397	12/15/2032	1
31393H-GW-6	FHR 2543 YX EXCH PAC-11 6.000% 12/15/32		06/01/2020	Paydown		52,753	52,753	51,669	51,733		1,020		1,020		52,753				1,315	12/15/2032	1
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		06/01/2020	Paydown		77,774	77,774	79,354	78,224		(450)		(450)		77,774				1,725	01/15/2033	1
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		06/01/2020	Paydown		94,352	94,352	93,037	93,117		1,235		1,235		94,352				2,227	01/15/2033	1
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		06/01/2020	Paydown		168,005	168,005	165,246	165,417		2,588		2,588		168,005				3,966	01/15/2033	1
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		06/01/2020	Paydown		88,474	88,474	87,350	87,427		1,048		1,048		88,474				2,047	01/15/2033	1
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		06/01/2020	Paydown		377,791	377,791	378,736	377,791						377,791				8,770	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		06/01/2020	Paydown		66,300	66,300	61,151	64,407		1,893		1,893		66,300				1,567	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		06/01/2020	Paydown		1,833,632	1,833,632	1,797,246	1,821,633		11,999		11,999		1,833,632				42,521	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		06/01/2020	Paydown		242,150	242,150	245,385	243,158		(1,008)		(1,008)		242,150				5,953	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		06/01/2020	Paydown		246,315	246,315	249,356	247,076		(760)		(760)		246,315				5,892	01/15/2033	1
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		06/01/2020	Paydown		179,863	179,863	163,759	174,854		5,008		5,008		179,863				3,535	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		06/01/2020	Paydown		255,161	255,161	256,716	255,477		(316)		(316)		255,161				5,156	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		06/01/2020	Paydown		59,662	59,662	60,408	59,863		(201)		(201)		59,662				1,394	02/15/2033	1
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		06/01/2020	Paydown		106,921	106,921	109,059	107,593		(672)		(672)		106,921				2,527	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		06/01/2020	Paydown		21,603	21,603	20,759	21,287		316		316		21,603				526	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		06/01/2020	Paydown		127,937	127,937	130,311	128,796		(859)		(859)		127,937				3,046	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		06/01/2020	Paydown		96,299	96,299	95,170	95,236		1,063		1,063		96,299				2,067	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		06/01/2020	Paydown		629,978	629,978	625,177	625,431		4,547		4,547		629,978				14,957	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		06/01/2020	Paydown		143,034	143,034	141,699	141,770		1,264		1,264		143,034				2,726	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		06/01/2020	Paydown		789,345	789,345	802,080	791,777		(2,431)		(2,431)		789,345				18,053	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		06/01/2020	Paydown		93,385	93,385	95,311	94,126		(741)		(741)		93,385				2,062	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		06/01/2020	Paydown		52,882	52,882	52,330	52,358		524		524		52,882				1,223	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		06/01/2020	Paydown		82,127	82,127	81,217	81,264		862		862		82,127				1,963	02/15/2033	1
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		06/01/2020	Paydown		275,316	275,316	280,866	276,301		(985)		(985)		275,316				6,490	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		06/01/2020	Paydown		87,598	87,598	86,511	86,572		1,026		1,026		87,598				2,061	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		06/01/2020	Paydown		26,413	26,413	26,483	26,413						26,413				619	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		06/01/2020	Paydown		73,638	73,638	67,701	71,686		1,952		1,952		73,638				1,732	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		06/01/2020	Paydown		229,330	229,330	227,719	227,852		1,478		1,478		229,330				5,364	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		06/01/2020	Paydown		48,168	48,168	49,049	48,425		(257)		(257)		48,168				1,116	03/15/2033	1
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		06/01/2020	Paydown		35,825	35,825	33,093	34,561		1,264		1,264		35,825				818	03/15/2033	1
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		06/01/2020	Paydown		442,548	442,548	443,378	442,548						442,548				10,365	03/15/2033	1
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		06/01/2020	Paydown		290,686	290,686	288,052	289,630		1,056		1,056		290,686				6,823	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		06/01/2020	Paydown		214,983	214,983	212,128	212,290		2,693		2,693		214,983				4,412	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		06/01/2020	Paydown		17,233	17,233	15,992	16,820		414		414		17,233				395	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		06/01/2020	Paydown		226,362	226,362	227,945	226,588		(226)		(226)		226,362				5,323	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		06/01/2020	Paydown		136,926	136,926	136,884	136,857		69		69		136,926				3,459	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		06/01/2020	Paydown		270,768	270,768	274,152	271,647		(880)		(880)		270,768				6,361	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		06/01/2020	Paydown		320,822	320,822	273,150	306,166		14,656		14,656		320,822				7,238	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		06/01/2020	Paydown		127,218	127,218	123,660	123,857		3,361		3,361		127,218				2,898	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		06/01/2020	Paydown		395,244	395,244	392,350	392,487		2,757		2,757		395,244				9,325	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		06/01/2020	Paydown		211,488	211,488	213,284	212,040		(551)		(551)		211,488				4,654	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		06/01/2020	Paydown		88,666	88,666	76,973	85,214		3,452		3,452		88,666				1,932	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		06/01/2020	Paydown		122,597	122,597	122,712	122,597						122,597				2,784	04/15/2033	1
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		06/01/2020	Paydown		448,788	448,788	449,349	448,788						448,788				10,504	04/15/2033	1
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		06/01/2020	Paydown		437,219	437,219	433,940	434,083		3,135		3,135		437,219				9,219	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		06/01/2020	Paydown		322,654	322,654	332,679	326,438		(3,784)		(3,784)		322,654				7,505	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		06/01/2020	Paydown		529,773	529,773	530,104	529,773						529,773				12,625	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		06/01/2020	Paydown		168,838	168,838	169,300	168,838						168,838				3,530	04/15/2033	1
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		06/01/2020	Paydown		262,250	262,250	251,176	259,110		3,140		3,140		262,250				5,855	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		06/01/2020	Paydown		540,110	540,110	443,734	521,028		19,083		19,083		540,110				12,177	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		06/01/2020	Paydown		399,796	399,796	402,295	399,796						399,796				9,106	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		06/01/2020	Paydown		399,302	399,302	408,896	403,455		(4,153)		(4,153)		399,302				9,063	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		06/01/2020	Paydown		111,289	111,289	93,343	105,779		5,509		5,509		111,289				2,680	05/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		06/01/2020	Paydown		262,362	262,362	266,052	263,778		(1,415)		(1,415)		262,362				6,153	05/15/2033	1.
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		06/01/2020	Paydown		851,401	851,401	760,674	828,430		22,971		22,971		851,401				17,460	09/25/2033	1.
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		06/01/2020	Paydown		198,383	198,383	201,173	198,970		(587)		(587)		198,383				4,537	10/25/2033	1.
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		06/01/2020	Paydown		288,737	288,737	278,541	284,277		4,460		4,460		288,737				6,782	12/25/2033	1.
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		06/01/2020	Paydown		452,624	452,624	457,133	453,997		(1,374)		(1,374)		452,624				9,110	06/15/2033	1.
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		06/01/2020	Paydown		271,346	271,346	273,296	271,875		(529)		(529)		271,346				5,577	06/15/2033	1.
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		06/01/2020	Paydown		178,262	178,262	168,473	169,092		9,170		9,170		178,262				3,832	06/15/2033	1.
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		06/01/2020	Paydown		135,838	135,838	128,834	134,362		1,475		1,475		135,838				2,827	07/15/2033	1.
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		06/01/2020	Paydown		89,824	89,824	84,828	88,656		1,169		1,169		89,824				1,866	07/15/2033	1.
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		06/01/2020	Paydown		192,018	192,018	163,096	181,534		10,484		10,484		192,018				4,042	07/15/2033	1.
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		06/01/2020	Paydown		130,703	130,703	128,648	128,771		1,933		1,933		130,703				2,735	07/15/2033	1.
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		06/01/2020	Paydown		416,359	416,359	397,083	398,246		18,113		18,113		416,359				8,933	04/25/2034	1.
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		06/01/2020	Paydown		257,693	257,693	255,540	255,618		2,074		2,074		257,693				5,903	07/25/2034	1.
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		06/01/2020	Paydown		92,802	92,802	104,287	95,079		(2,277)		(2,277)		92,802				3,002	07/25/2034	1.
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		05/27/2020	Paydown			(993)	(352)	(22,354)	134	21,868		22,002		(352)		352	352	(5)	07/25/2034	6*
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		06/01/2020	Paydown		101,683	97,888	34,711	(32,983)	(14,844)	148,164		133,320		100,338		1,346	1,346	2,898	07/25/2034	6*
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		05/27/2020	Paydown					(20,325)	128	20,197		20,325						303	07/25/2034	6*
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		06/01/2020	Paydown		431,491	431,491	413,399	415,128		16,363		16,363		431,491				8,555	08/25/2034	1.
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		06/01/2020	Paydown		606,085	606,085	614,229	606,835		(750)		(750)		606,085				14,896	02/25/2035	1.
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		06/01/2020	Paydown		475,597	475,597	459,037	460,050		15,547		15,547		475,597				9,858	11/25/2034	1.
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		06/01/2020	Paydown		255,280	255,280	249,228	249,560		5,719		5,719		255,280				5,811	01/25/2035	1.
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35		06/01/2020	Paydown		893,517	893,517	894,634	893,517						893,517				22,119	01/25/2035	1.
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35		06/01/2020	Paydown		457,204	457,204	459,918	456,723		481		481		457,204				10,771	01/25/2035	1.
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		06/01/2020	Paydown		208,054	208,054	199,815	200,297		7,758		7,758		208,054				4,468	12/25/2034	1.
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		06/01/2020	Paydown		472,638	472,638	392,881	456,353		16,285		16,285		472,638				9,908	01/25/2035	1.
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		06/01/2020	Paydown		1,437,539	1,437,539	1,453,935	1,440,926		(3,388)		(3,388)		1,437,539				32,371	05/25/2035	1.
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		06/01/2020	Paydown		517,172	517,172	523,353	517,457		(286)		(286)		517,172				12,559	06/25/2035	1.
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		06/01/2020	Paydown		622,373	622,373	592,439	611,555		10,818		10,818		622,373				13,688	07/25/2035	1.
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		06/01/2020	Paydown		530,549	530,549	535,331	530,552		(3)		(3)		530,549				12,149	08/25/2035	1.
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		06/01/2020	Paydown		893,514	893,514	908,522	895,184		(1,670)		(1,670)		893,514				19,821	07/25/2035	1.
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		06/01/2020	Paydown		255,695	255,695	246,439	246,910		8,785		8,785		255,695				5,650	10/25/2035	1.
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		06/01/2020	Paydown		380,349	380,349	369,355	370,010		10,338		10,338		380,349				8,045	07/15/2033	1.
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		06/01/2020	Paydown		56,508	56,508	55,768	55,810		698		698		56,508				1,280	08/15/2033	1.
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		06/01/2020	Paydown		273,695	273,695	248,207	266,272		7,423		7,423		273,695				6,353	09/15/2033	1.
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		06/01/2020	Paydown		287,123	287,123	285,338	285,416		1,706		1,706		287,123				6,023	09/15/2033	1.
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		06/01/2020	Paydown		485,430	485,430	481,231	481,437		3,993		3,993		485,430				10,557	09/15/2033	1.
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		06/01/2020	Paydown		403,180	403,180	387,468	388,399		14,782		14,782		403,180				7,949	09/15/2033	1.
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		06/01/2020	Paydown		109,751	109,751	103,676	104,006		5,744		5,744		109,751				2,411	09/15/2033	1.
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEQ 5.500% 10/15/33		06/01/2020	Paydown		490,977	490,977	442,800	481,710		9,267		9,267		490,977				11,258	10/15/2033	1.
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		06/01/2020	Paydown		370,499	370,499	365,491	365,758		4,741		4,741		370,499				8,418	10/15/2033	1.
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		06/01/2020	Paydown		361,291	361,291	326,968	353,363		7,928		7,928		361,291				8,247	10/15/2033	1.
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		06/01/2020	Paydown		401,275	401,275	394,136	394,528		6,747		6,747		401,275				9,401	10/15/2033	1.
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		06/01/2020	Paydown		1,331,244	1,331,244	1,141,333	1,282,520		48,724		48,724		1,331,244				25,134	10/15/2033	1.
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		06/01/2020	Paydown		180,795	180,795	177,057	177,265		3,530		3,530		180,795				4,074	10/15/2033	1.
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		06/01/2020	Paydown		247,056	247,056	201,042	229,417		17,639		17,639		247,056				5,519	10/15/2033	1.
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		06/01/2020	Paydown		242,824	242,824	238,450	238,695		4,129		4,129		242,824				5,879	10/15/2033	1.
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		06/01/2020	Paydown		219,179	219,179	218,357	218,406		773		773		219,179				4,911	11/15/2033	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		06/01/2020	Paydown		266,935	266,935	264,070	264,223		2,711		2,711		266,935				6,369	11/15/2033	1
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		06/01/2020	Paydown		137,356	137,356	136,218	136,268		1,088		1,088		137,356				3,215	11/15/2033	1
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		06/01/2020	Paydown		204,144	204,144	202,471	202,545		1,599		1,599		204,144				4,695	11/15/2033	1
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		06/01/2020	Paydown		761,331	761,331	752,504	752,925		8,406		8,406		761,331				17,357	12/15/2033	1
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		06/01/2020	Paydown		610,616	610,616	608,137	608,207		2,409		2,409		610,616				13,717	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		06/01/2020	Paydown		455,111	455,111	386,844	437,229		17,882		17,882		455,111				10,675	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		06/01/2020	Paydown		435,504	435,504	364,607	404,388		31,116		31,116		435,504				10,135	11/15/2033	1
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		06/01/2020	Paydown		279,847	279,847	273,692	274,043		5,804		5,804		279,847				6,180	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		06/01/2020	Paydown		115,723	115,723	114,828	114,867		856		856		115,723				2,727	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		06/01/2020	Paydown		276,418	276,418	270,521	270,827		5,592		5,592		276,418				6,459	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		06/01/2020	Paydown		322,998	322,998	315,626	316,073		6,925		6,925		322,998				6,506	01/15/2034	1
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		06/01/2020	Paydown		270,889	270,889	265,744	266,058		4,830		4,830		270,889				5,845	02/15/2034	1
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		06/01/2020	Paydown		39,294	39,294	33,081	37,110		2,185		2,185		39,294				888	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		06/01/2020	Paydown		533,899	533,899	463,675	508,876		25,023		25,023		533,899				12,060	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		06/01/2020	Paydown		841,457	841,457	841,457	841,457						841,457				18,798	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		06/01/2020	Paydown		287,172	287,172	283,396	283,598		3,574		3,574		287,172				5,748	03/15/2034	1
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		06/01/2020	Paydown		288,477	288,477	266,841	280,336		8,141		8,141		288,477				6,598	01/25/2036	1
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		06/01/2020	Paydown		80,308	80,308	78,525	78,627		1,681		1,681		80,308				1,794	12/25/2035	1
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		06/01/2020	Paydown		68,182	68,182	67,105	67,142		1,040		1,040		68,182				1,426	01/25/2036	1
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		06/01/2020	Paydown		100,533	100,533	99,241	99,283		1,250		1,250		100,533				2,102	01/25/2036	1
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		06/01/2020	Paydown		260,673	260,673	219,199	251,592		9,081		9,081		260,673				6,303	04/15/2034	1
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		06/01/2020	Paydown		244,002	244,002	239,965	240,183		3,819		3,819		244,002				5,309	04/15/2034	1
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		06/01/2020	Paydown		89,911	89,911	74,991	84,061		5,850		5,850		89,911				2,167	05/15/2034	1
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		06/01/2020	Paydown		105,925	105,925	105,216	105,246		679		679		105,925				2,519	05/15/2034	1
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		06/01/2020	Paydown		69,472	69,472	67,996	68,154		1,318		1,318		69,472				1,591	05/15/2034	1
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		06/01/2020	Paydown		964,289	964,289	928,542	954,115		10,173		10,173		964,289				21,611	05/15/2034	1
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		06/01/2020	Paydown		188,291	188,291	156,752	178,853		9,437		9,437		188,291				4,014	06/15/2034	1
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		06/01/2020	Paydown		104,095	104,095	112,162	105,332		(1,237)		(1,237)		104,095				3,315	02/15/2034	1
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		06/01/2020	Paydown		385,323	385,323	381,034	381,269		4,054		4,054		385,323				9,817	06/15/2034	1
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		06/01/2020	Paydown		608,685	608,685	558,659	597,227		11,458		11,458		608,685				15,045	06/15/2034	1
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		06/01/2020	Paydown		459,558	459,558	381,577	434,835		24,723		24,723		459,558				11,214	06/15/2034	1
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		06/01/2020	Paydown		248,916	248,916	274,469	253,133		(4,217)		(4,217)		248,916				7,819	11/15/2033	1
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		06/01/2020	Paydown		160,438	160,438	158,858	158,935		1,503		1,503		160,438				3,366	06/15/2034	1
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		06/01/2020	Paydown		64,836	64,836	71,320	65,937		(1,100)		(1,100)		64,836				2,037	11/15/2033	1
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		06/01/2020	Paydown		745,978	745,978	751,689	746,539		(562)		(562)		745,978				18,889	06/15/2034	1
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		06/01/2020	Paydown		108,265	108,265	107,994	108,022		243		243		108,265				2,459	06/15/2034	1
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		06/01/2020	Paydown		282,441	282,441	259,272	273,762		8,679		8,679		282,441				6,182	04/25/2036	1
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		06/01/2020	Paydown		75,167	75,167	73,440	74,323		844		844		75,167				1,847	04/25/2036	1
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		06/01/2020	Paydown		350,362	350,362	349,486	349,497		865		865		350,362				8,777	07/15/2034	1
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		06/01/2020	Paydown		112,467	112,467	109,550	109,690		2,777		2,777		112,467				2,562	05/25/2036	1
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		06/01/2020	Paydown		490,425	490,425	466,210	482,988		7,438		7,438		490,425				11,338	05/25/2036	1
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		06/01/2020	Paydown		305,993	305,993	303,344	303,393		2,600		2,600		305,993				7,497	05/25/2036	1
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		06/01/2020	Paydown		265,848	265,848	267,510	266,154		(305)		(305)		265,848				6,908	05/25/2036	1
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		06/01/2020	Paydown		226,410	226,410	223,150	223,229		3,181		3,181		226,410				6,689	05/25/2036	1
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		06/01/2020	Paydown		47,132	47,132	46,113	46,147		986		986		47,132				1,089	06/25/2036	1
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		06/01/2020	Paydown		458,222	458,222	447,161	447,744		10,479		10,479		458,222				11,052	06/25/2036	1
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		06/01/2020	Paydown		2,969	2,969	2,745	2,863		107		107		2,969				74	06/25/2036	1
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		06/01/2020	Paydown		346,350	346,350	342,707	342,800		3,550		3,550		346,350				9,535	06/25/2036	1
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		06/01/2020	Paydown		263,897	263,897	217,550	249,879		14,018		14,018		263,897				5,535	08/15/2034	1
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		06/01/2020	Paydown		338,623	338,623	336,660	336,726		1,896		1,896		338,623				7,077	08/15/2034	1
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		06/01/2020	Paydown		452,208	452,208	447,635	447,843		4,364		4,364		452,208				10,426	08/15/2034	1
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		06/01/2020	Paydown		74,845	74,845	63,244	71,169		3,676		3,676		74,845				1,655	08/15/2034	1
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		06/01/2020	Paydown		306,109	306,109	303,578	303,686		2,424		2,424		306,109				6,876	08/15/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		06/01/2020	Paydown		236,065	236,065	234,885	234,958		1,108		1,108		236,065				6,295	09/15/2034	1.
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		06/01/2020	Paydown		109,467	109,467	109,056	109,083		383		383		109,467				2,474	09/15/2034	1.
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		06/01/2020	Paydown		342,573	342,573	340,257	340,348		2,224		2,224		342,573				7,857	09/15/2034	1.
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		06/01/2020	Paydown		188,535	188,535	187,846	187,862		673		673		188,535				4,458	09/15/2034	1.
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		06/01/2020	Paydown		340,705	340,705	296,414	325,942		14,764		14,764		340,705				7,064	10/15/2034	1.
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		06/01/2020	Paydown		358,133	358,133	359,028	358,133						358,133				8,144	10/15/2034	1.
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		06/01/2020	Paydown		282,029	282,029	281,324	281,333		696		696		282,029				6,928	10/15/2034	1.
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		06/01/2020	Paydown		338,724	338,724	341,794	339,546		(822)		(822)		338,724				7,795	10/15/2034	1.
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		06/01/2020	Paydown		242,796	242,796	243,403	242,796						242,796				5,659	11/15/2034	1.
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		06/01/2020	Paydown		204,846	204,846	173,607	194,724		10,121		10,121		204,846				4,227	11/15/2034	1.
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		06/01/2020	Paydown		277,435	277,435	276,741	276,750		685		685		277,435				6,329	11/15/2034	1.
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		06/01/2020	Paydown		87,126	87,126	73,227	83,051		4,075		4,075		87,126				1,744	11/15/2034	1.
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		06/01/2020	Paydown		229,177	229,177	227,668	227,725		1,452		1,452		229,177				5,880	11/15/2034	1.
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		06/01/2020	Paydown		310,182	310,182	304,758	305,038		5,144		5,144		310,182				6,349	11/15/2034	1.
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		06/01/2020	Paydown		168,992	168,992	144,832	160,461		8,532		8,532		168,992				3,896	11/15/2034	1.
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		06/01/2020	Paydown		259,151	259,151	221,047	245,377		13,773		13,773		259,151				5,059	11/15/2034	1.
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		06/01/2020	Paydown		137,191	137,191	115,883	129,643		7,548		7,548		137,191				2,933	11/15/2034	1.
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		06/01/2020	Paydown		379,554	379,554	371,233	371,652		7,902		7,902		379,554				7,735	11/15/2034	1.
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		06/01/2020	Paydown		202,430	202,430	184,346	197,185		5,245		5,245		202,430				4,322	12/15/2034	1.
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		06/01/2020	Paydown		168,948	168,948	163,139	163,431		5,518		5,518		168,948				3,335	12/15/2034	1.
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		06/01/2020	Paydown		564,832	564,832	473,841	540,462		24,370		24,370		564,832				10,728	12/15/2034	1.
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		06/01/2020	Paydown		629,405	629,405	620,259	625,888		3,517		3,517		629,405				14,497	02/15/2035	1.
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		06/01/2020	Paydown		89,908	89,908	88,725	88,768		1,140		1,140		89,908				2,260	07/25/2036	1.
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		06/01/2020	Paydown		23,032	23,032	22,945	22,945		87		87		23,032				580	07/25/2036	1.
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		06/01/2020	Paydown		303,846	303,846	300,902	301,871		1,974		1,974		303,846				7,325	07/25/2036	1.
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		06/01/2020	Paydown		75,798	75,798	75,822	75,798						75,798				1,999	06/25/2036	1.
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		06/01/2020	Paydown		141,461	141,461	140,091	140,477		984		984		141,461				3,494	06/25/2026	1.
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		06/01/2020	Paydown		10,884	10,884	10,740	10,803		81		81		10,884				289	07/25/2036	1.
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		06/01/2020	Paydown		42,398	42,398	41,488	41,569		829		829		42,398				1,094	07/25/2036	1.
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		06/01/2020	Paydown		233,080	233,080	230,708	230,810		2,270		2,270		233,080				5,449	03/15/2035	1.
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		06/01/2020	Paydown		389,462	389,462	391,165	389,541		(79)		(79)		389,462				8,799	04/15/2035	1.
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		06/01/2020	Paydown		254,733	254,733	253,619	253,644		1,089		1,089		254,733				5,484	04/15/2035	1.
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		06/01/2020	Paydown		300,417	300,417	300,604	300,417						300,417				7,177	05/15/2035	1.
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		06/01/2020	Paydown		370,703	370,703	367,761	367,886		2,817		2,817		370,703				8,689	05/15/2035	1.
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		06/01/2020	Paydown		298,798	298,798	296,487	296,582		2,216		2,216		298,798				7,012	05/15/2035	1.
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		06/01/2020	Paydown		335,548	335,548	340,738	336,956		(1,408)		(1,408)		335,548				7,744	05/15/2035	1.
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		06/01/2020	Paydown		415,247	415,247	414,388	414,385		862		862		415,247				9,606	05/15/2035	1.
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		06/01/2020	Paydown		256,627	256,627	257,429	256,627						256,627				5,875	05/15/2035	1.
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		05/01/2020	Paydown		65,506	65,506	64,814	64,851		655		655		65,506				1,339	06/15/2035	1.
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		06/01/2020	Paydown		289,795	289,795	290,066	289,795						289,795				6,494	06/15/2035	1.
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		06/01/2020	Paydown		280,614	280,614	275,577	275,797		4,818		4,818		280,614				6,508	06/15/2035	1.
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		06/01/2020	Paydown		326,219	326,219	328,155	326,541		(322)		(322)		326,219				7,562	08/15/2035	1.
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		06/01/2020	Paydown		132,390	132,390	129,079	129,268		3,122		3,122		132,390				2,633	08/15/2035	1.
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		06/01/2020	Paydown		267,154	267,154	263,350	263,553		3,601		3,601		267,154				6,724	08/15/2035	1.
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		06/01/2020	Paydown		292,053	292,053	283,097	289,447		2,606		2,606		292,053				6,812	08/15/2035	1.
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		06/01/2020	Paydown		282,920	282,920	272,045	278,782		4,138		4,138		282,920				6,847	09/15/2035	1.
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		06/01/2020	Paydown		233,174	233,174	232,519	232,642		532		532		233,174				5,291	09/15/2035	1.
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		06/01/2020	Paydown		121,788	121,788	119,328	120,973		815		815		121,788				2,791	10/15/2035	1.
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		06/01/2020	Paydown		168,003	168,003	162,650	162,977		5,025		5,025		168,003				3,385	10/15/2035	1.
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		06/01/2020	Paydown		494,199	494,199	489,199	492,143		2,055		2,055		494,199				11,216	10/15/2035	1.
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		06/01/2020	Paydown		513,845	513,845	500,357	509,314		4,531		4,531		513,845				11,703	12/15/2035	1.
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		06/01/2020	Paydown		153,019	153,019	146,892	151,561		1,458		1,458		153,019				3,777	03/15/2036	1.
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		06/01/2020	Paydown		53,790	53,790	52,723	53,217		573		573		53,790				1,169	10/25/2036	1.
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		06/01/2020	Paydown		32,375	32,375	31,292	31,710		664		664		32,375				835	09/25/2036	1.
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		06/01/2020	Paydown		4,941	4,941	4,841	4,884		57		57		4,941				124	08/25/2036	1.
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		06/01/2020	Paydown		20,923	20,923	21,001	20,923						20,923				576	08/25/2036	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		06/01/2020	Paydown		147,061	147,061	149,726	147,284		(223)		(223)		147,061				3,735	08/25/2036	1.
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		06/01/2020	Paydown		255,710	255,710	254,771	254,766		944		944		255,710				6,578	09/25/2036	1.
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36		06/01/2020	Paydown		305,005	305,005	296,713	301,525		3,480		3,480		305,005				7,563	07/25/2036	1.
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		06/01/2020	Paydown		273,495	273,495	264,264	270,980		2,515		2,515		273,495				6,782	09/25/2036	1.
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		06/01/2020	Paydown		112,648	112,648	113,493	112,648						112,648				2,954	10/25/2036	1.
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		06/01/2020	Paydown		422,755	422,755	418,891	419,269		3,486		3,486		422,755				10,170	10/25/2033	1.
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		06/01/2020	Paydown		114,234	114,234	111,755	111,886		2,348		2,348		114,234				2,670	11/25/2036	1.
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		06/01/2020	Paydown		4,834	4,834	4,747	4,749		85		85		4,834				108	11/25/2036	1.
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		06/01/2020	Paydown		279,312	279,312	284,374	280,277		(965)		(965)		279,312				7,187	04/15/2036	1.
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		06/01/2020	Paydown		143,421	143,421	145,612	143,780		(358)		(358)		143,421				3,626	05/15/2036	1.
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		06/01/2020	Paydown		12,945	12,945	12,988	12,945						12,945				273	03/25/2037	1.
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		06/01/2020	Paydown		19,867	19,867	19,467	19,478		388		388		19,867				431	03/25/2037	1.
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		06/01/2020	Paydown		108,740	108,740	108,536	108,530		210		210		108,740				2,581	02/25/2037	1.
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		06/01/2020	Paydown		193,948	193,948	190,751	192,133		1,815		1,815		193,948				3,982	02/25/2037	1.
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		06/01/2020	Paydown		8,761	8,761	8,741	8,740		21		21		8,761				216	03/25/2037	1.
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		06/01/2020	Paydown		8,178	8,178	8,315	8,225		(48)		(48)		8,178				199	03/25/2037	1.
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		06/01/2020	Paydown		113,965	113,965	114,517	113,965						113,965				2,351	03/25/2037	1.
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		06/01/2020	Paydown		681,069	681,069	677,930	678,033		3,036		3,036		681,069				17,894	05/15/2036	1.
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		06/01/2020	Paydown		123,701	123,701	122,206	122,255		1,446		1,446		123,701				3,073	06/15/2036	1.
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		06/01/2020	Paydown		409,475	409,475	415,809	411,424		(1,949)		(1,949)		409,475				10,220	06/15/2036	1.
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		06/01/2020	Paydown		350,848	350,848	351,615	350,848						350,848				9,013	06/15/2036	1.
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		06/01/2020	Paydown		293,562	293,562	289,057	289,209		4,353		4,353		293,562				7,625	07/15/2036	1.
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		06/01/2020	Paydown		427,686	427,686	418,258	418,583		9,103		9,103		427,686				9,454	06/25/2037	1.
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		06/01/2020	Paydown		21,506	21,506	21,363	21,364		142		142		21,506				578	06/25/2037	1.
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		06/01/2020	Paydown		512,670	512,670	505,121	505,378		7,292		7,292		512,670				11,940	04/25/2037	1.
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		06/01/2020	Paydown		136,857	136,857	138,760	137,179		(322)		(322)		136,857				3,970	04/25/2037	1.
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		06/01/2020	Paydown		9,724	9,724	9,649	9,650		74		74		9,724				242	05/25/2047	1.
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		06/01/2020	Paydown		23,397	23,397	23,324	23,324		73		73		23,397				620	05/25/2037	1.
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		06/01/2020	Paydown		195,422	195,422	199,330	196,123		(701)		(701)		195,422				4,872	08/25/2037	1.
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		06/01/2020	Paydown		32,042	32,042	32,400	32,063		(21)		(21)		32,042				857	06/25/2037	1.
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		06/01/2020	Paydown		83,433	83,433	80,862	80,876		2,557		2,557		83,433				2,478	07/25/2047	1.
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		06/01/2020	Paydown		24,195	24,195	23,526	23,541		653		653		24,195				605	07/25/2037	1.
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		06/01/2020	Paydown		29,111	29,111	28,216	28,240		871		871		29,111				713	07/25/2037	1.
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		06/01/2020	Paydown		65,931	65,931	64,273	64,297		1,634		1,634		65,931				1,696	08/25/2037	1.
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		06/01/2020	Paydown		70,643	70,643	68,963	69,006		1,637		1,637		70,643				1,671	07/25/2037	1.
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		06/01/2020	Paydown		345,171	345,171	335,704	335,850		9,321		9,321		345,171				8,719	08/25/2037	1.
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		06/01/2020	Paydown		4,706	4,706	4,600	4,602		104		104		4,706				116	08/25/2037	1.
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		06/01/2020	Paydown		316,131	316,131	313,464	314,499		1,632		1,632		316,131				8,149	09/25/2037	1.
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		06/01/2020	Paydown		27,516	27,516	25,720	26,616		899		899		27,516				549	05/25/2038	1.
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		06/01/2020	Paydown		182,900	182,900	180,936	180,970		1,930		1,930		182,900				4,919	03/25/2038	1.
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		06/01/2020	Paydown		642,266	642,266	529,468	610,875		31,391		31,391		642,266				13,702	04/25/2038	1.
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		06/01/2020	Paydown		6,380	6,380	6,311	6,321		60		60		6,380				160	03/25/2048	1.
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		06/01/2020	Paydown		224,126	224,126	225,106	224,126						224,126				5,851	08/15/2036	1.
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		06/01/2020	Paydown		1,959	1,959	1,964	1,959						1,959				49	09/15/2036	1.
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		06/01/2020	Paydown		77,279	77,279	76,516	76,537		742		742		77,279				1,527	11/15/2036	1.
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		06/01/2020	Paydown		2,272	2,272	2,278	2,273		(1)		(1)		2,272				57	11/15/2036	1.
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		06/01/2020	Paydown		121,964	121,964	121,916	121,903		61		61		121,964				2,912	11/15/2036	1.
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		06/01/2020	Paydown		282,417	282,417	282,019	282,007		409		409		282,417				7,055	12/15/2036	1.
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		06/01/2020	Paydown		82,074	82,074	81,019	81,040		1,034		1,034		82,074				2,204	01/15/2037	1.
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		06/01/2020	Paydown		163,154	163,154	161,038	162,358		797		797		163,154				3,846	02/15/2037	1.
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		06/01/2020	Paydown		319,421	319,421	327,207	322,169		(2,748)		(2,748)		319,421				7,940	02/15/2037	1.
31397F-FP-2	FHR 3271 FP FLT PT 0.485% 02/15/37		06/15/2020	Paydown		2,104	2,104	2,105	2,104						2,104				14	02/15/2037	1.
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		06/01/2020	Paydown		15,729	15,729	15,589	15,592		138		138		15,729				387	05/15/2037	1.
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		06/01/2020	Paydown		145,416	145,416	146,277	145,644		(228)		(228)		145,416				3,740	06/15/2037	1.
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		06/01/2020	Paydown		3,122	3,122	3,002	3,005		117		117		3,122				78	07/15/2037	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		06/01/2020	Paydown		131,846	131,846	127,719	127,823		4,023		4,023		131,846				3,295	07/15/2037	1
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		06/01/2020	Paydown		285,455	285,455	281,385	284,113		1,343		1,343		285,455				7,561	07/15/2037	1
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		06/01/2020	Paydown		38,059	38,059	36,974	37,003		1,055		1,055		38,059				951	07/15/2037	1
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		06/01/2020	Paydown		9,122	9,122	8,898	8,906		217		217		9,122				228	07/15/2037	1
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		06/01/2020	Paydown		251,796	251,796	264,385	253,863		(2,068)		(2,068)		251,796				6,399	07/15/2037	1
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		06/01/2020	Paydown		421,982	421,982	435,004	424,555		(2,573)		(2,573)		421,982				11,609	08/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		06/01/2020	Paydown		264,573	264,573	254,104	254,455		10,118		10,118		264,573				6,036	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		06/01/2020	Paydown		622,902	622,902	529,466	599,056		23,845		23,845		622,902				13,306	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		06/01/2020	Paydown		257,383	257,383	243,369	244,094		13,289		13,289		257,383				5,448	07/25/2038	1
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		06/01/2020	Paydown		282,314	282,314	267,428	277,477		4,837		4,837		282,314				6,093	05/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		06/01/2020	Paydown		192,269	192,269	182,903	183,193		9,076		9,076		192,269				4,317	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		06/01/2020	Paydown		361,027	361,027	344,137	344,714		16,313		16,313		361,027				8,187	08/25/2038	1
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		06/01/2020	Paydown		124,240	124,240	118,882	121,857		2,383		2,383		124,240				2,716	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		06/01/2020	Paydown		49,418	49,418	49,681	49,433		(14)		(14)		49,418				1,450	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		06/01/2020	Paydown		62,638	62,638	61,837	61,842		795		795		62,638				1,258	01/15/2038	1
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		06/01/2020	Paydown		595,838	595,838	591,741	593,655		2,183		2,183		595,838				9,818	02/25/2041	1
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		06/01/2020	Paydown		817,729	817,729	792,245	806,622		11,107		11,107		817,729				12,957	03/25/2041	1
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		06/01/2020	Paydown		29,530	29,530	28,822	28,828		703		703		29,530				677	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		06/01/2020	Paydown		102,081	102,081	97,229	97,450		4,631		4,631		102,081				2,226	05/15/2038	1
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		06/01/2020	Paydown		346,611	346,611	343,655	345,103		1,508		1,508		346,611				5,642	07/25/2041	1
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		06/01/2020	Paydown		372,750	372,750	359,837	360,430		12,320		12,320		372,750				8,337	06/15/2038	1
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		06/01/2020	Paydown		120,772	120,772	113,629	113,902		6,870		6,870		120,772				2,530	06/15/2038	1
31402D-MP-2	FN 725866 4.500% 09/01/34		06/01/2020	Paydown		94,101	94,101	90,205	90,503		3,598		3,598		94,101				1,701	09/01/2034	1
31403J-5L-6	FN 750651 4.500% 09/01/33		06/01/2020	Paydown		1,741	1,741	1,669	1,683		58		58		1,741				33	09/01/2033	1
31406K-GM-6	FN 812104 4.500% 02/01/35		06/01/2020	Paydown		770	770	737	740		31		31		770				14	02/01/2035	1
31406M-HW-9	FN 813945 4.500% 12/01/20		06/01/2020	Paydown		181	181	179	180		1		1		181				3	12/01/2020	1
31407E-VL-4	FN 828719 7.500% 07/01/35		06/01/2020	Paydown		159	159	167	166		(7)		(7)		159				5	07/01/2035	1
31409A-PF-0	FN 865422 4.660% 02/01/36		06/01/2020	Paydown		88	88	89	89		(1)		(1)		88				2	02/01/2036	1
3140J7-2P-9	FN BM3481 4.000% 02/01/48		06/01/2020	Paydown		743,846	743,846	760,815	760,127		(16,280)		(16,280)		743,846				11,858	02/01/2048	1
3140J8-DH-3	FN BM3703 4.000% 03/01/48		06/01/2020	Paydown		1,268,525	1,268,525	1,304,598	1,303,123		(34,598)		(34,598)		1,268,525				21,325	03/01/2048	1
31410D-U7-3	FN 886306 4.144% 07/01/36		06/01/2020	Paydown		97	97	99	98		(1)		(1)		97				2	07/01/2036	1
31410G-7C-1	FN 889291 5.000% 04/01/23		06/01/2020	Paydown		942	942	942	941		2		2		942				20	04/01/2023	1
31410G-CT-8	FN 888482 4.500% 05/01/35		06/01/2020	Paydown		609	609	583	585		24		24		609				12	05/01/2035	1
31412T-B9-3	FN 933964 5.000% 07/01/23		06/01/2020	Paydown		118	118	118	118						118				2	07/01/2023	1
31414R-B5-3	FN 973560 4.500% 03/01/23		06/01/2020	Paydown		107	107	105	106		1		1		107				2	03/01/2023	1
31414T-JR-3	FN 975572 4.500% 06/01/23		06/01/2020	Paydown		179	179	176	177		2		2		179				3	06/01/2023	1
31415L-LF-2	FN 983326 5.000% 07/01/23		06/01/2020	Paydown		431	431	430	430		1		1		431				9	07/01/2023	1
31418B-MF-0	FN MA2157 4.000% 01/01/45		06/01/2020	Paydown		835,588	835,588	893,557	890,195		(54,606)		(54,606)		835,588				14,027	01/01/2045	1
35563M-AH-9	STACR SERIES 2019-HQA1 CLASS M2 144A 2.535% 02/25/49		06/25/2020	Paydown		1,424,666	1,424,666	1,435,406	1,434,838		(10,172)		(10,172)		1,424,666				22,156	02/25/2049	4FE
35564M-AH-8	STACR 2019-HQA2 M2 EXCH FLT 2.235% 04/25/49		06/25/2020	Paydown		3,704,672	3,704,672	3,552,943	2,995,010		152,174		152,174		3,704,672				49,727	04/25/2049	4FE
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.240% 07/25/49		06/25/2020	Paydown		4,808,558	4,808,558	4,788,580	4,388,338		19,158		19,158		4,808,558				63,094	07/25/2049	3FE
35564X-AH-4	FREDDIE MAC STACR SERIES 2019-HQA3 CLASS M2 144A 2.035% 09/25/49		06/25/2020	Paydown		319,398	319,398	313,409			5,989		5,989		319,398				537	09/25/2049	4FE
359757-AN-1	FULLER ROAD MANG CO NYST UNIVE SR-SEC 5.850% 09/01/35		05/11/2020	Redemption 100.0000		46,285,000	46,285,000	46,285,000	46,285,000						46,285,000				1,353,836	09/01/2035	1FE
45201L-VF-9	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 4.440% 07/01/33		05/18/2020	Call 100.0000		(1,640,000)	(1,640,000)	(1,640,000)	(1,640,000)						(1,640,000)				27,234	07/01/2033	1FE
45201L-VG-7	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.54 4.540% 07/01/38		05/18/2020	Call 0.0000															28,753	07/01/2038	1FE
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2020	Call 100.0000		970,000	970,000	970,000	970,000						970,000				26,049	05/01/2026	1FE
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38		05/01/2020	Call 100.0000		270,000	270,000	270,000	270,000						270,000				8,976	05/01/2038	1FE
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2020	Call 100.0000		1,560,000	1,560,000	1,552,294	1,557,191		114		114		1,557,305		2,695	2,695	45,240	04/01/2025	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		05/01/2020	Call 100.0000		125,000	125,000	123,789	124,406		22		22		124,428		572	572	3,419	05/01/2027	1FE
64972G-WA-8	NEW YORK CITY NY MUNI WTR FINA 5.790% 06/15/41		06/15/2020	Call 100.0000		4,995,000	4,995,000	5,057,221			(62,221)		(62,221)		4,995,000				144,605	06/15/2041	1
64972G-WC-4	NEW YORK CITY NY MUNI WTR FINA 5.790% 06/15/41		06/15/2020	Call 100.0000		3,330,000	3,330,000	3,383,580			(53,580)		(53,580)		3,330,000				96,404	06/15/2041	1FE
64972G-WC-4	NEW YORK CITY NY MUNI WTR FINA 5.790% 06/15/41		04/13/2020	Taxable Exchange		1,677,771	1,665,000	1,691,790			(16,684)		(16,684)		1,675,106		2,664	2,664	31,599	06/15/2041	1FE
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24		06/15/2020	Call 100.0000		1,180,000	1,180,000	1,180,000	1,180,000						1,180,000				37,170	06/15/2024	1FE
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2020	Call 100.0000		615,000	615,000	615,000	615,000						615,000				18,662	04/01/2027	1FE
92812Q-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		06/01/2020	Call 100.0000		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				26,371	06/01/2043	1FE
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2020	Call 100.0000		875,000	875,000	875,000	875,000						875,000				20,239	06/01/2038	1FE
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2020	Redemption 100.0000		1,015,000	1,015,000	1,011,864	1,013,653		1,347		1,347		1,015,000				28,928	05/01/2026	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						257,832,991	257,819,999	256,290,239	244,202,356	(14,582)	923,195		908,613		258,894,381		(1,061,391)	(1,061,391)	6,256,745	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		05/16/2020	Paydown		1,364	1,364	1,364	1,364						1,364				36	01/16/2038	3FE
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		06/30/2020	Redemption 100.0000		251,908	251,908	251,908	251,908						251,908				3,938	12/31/2024	1
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		06/01/2020	Paydown		20,452	20,452	20,886	20,526		(75)		(75)		20,452				490	12/25/2032	1FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		06/01/2020	Paydown		12,231	12,231	12,481	12,338		(107)		(107)		12,231				291	02/25/2033	1FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		06/01/2020	Paydown		150,804	150,804	149,561	149,659		1,145		1,145		150,804				4,740	05/25/2033	1FM
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		06/01/2020	Paydown		32,376	32,376	32,376	32,376						32,376				461	03/01/2026	1FE
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		06/30/2020	Redemption 100.0000		2,949,401	2,949,401	2,949,401	2,610,774		338,626		338,626		2,949,401				101,409	12/30/2027	1PL
00130H-BT-1	AES CORP/THE SR UNSEC 4.875% 05/15/23		06/03/2020	TENDER SALE		15,829,180	16,143,000	16,431,038	16,195,007		(17,841)		(17,841)		16,177,166		(347,986)	(347,986)	437,206	05/15/2023	3FE
00130H-CA-1	AES CORP/THE SR UNSEC 4.500% 03/15/23		06/03/2020	TENDER SALE		23,874,000	24,000,000	24,000,000	24,000,000						24,000,000		(126,000)	(126,000)	780,000	03/15/2023	3FE
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		06/30/2020	Redemption 100.0000		391,648	391,648	391,648	390,756		892		892		391,648				5,709	10/31/2038	1
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		06/30/2020	Redemption 100.0000		456,623	456,623	456,623	456,623						456,623				6,871	03/31/2039	1
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		06/30/2020	Redemption 100.0000		153,562	153,562	153,562	153,562						153,562				3,142	06/30/2039	1
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		06/30/2020	Redemption 100.0000		169,333	169,333	169,333	169,333						169,333				2,891	08/31/2039	1
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		06/30/2020	Redemption 100.0000		386,356	386,356	386,356	386,356						386,356				6,818	09/30/2039	1
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		06/30/2020	Redemption 100.0000		403,963	403,963	403,963	403,963						403,963				7,128	09/30/2039	1
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		06/30/2020	Redemption 100.0000		158,368	158,368	158,368	158,368						158,368				2,703	09/30/2039	1
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		06/30/2020	Redemption 100.0000		1,978,187	1,978,187	1,978,187	1,978,187						1,978,187				49,257	06/30/2043	2PL
00253C-HK-6	AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32		04/18/2020	Paydown		(2,883)			(217)		12		12		(205)		(2,679)	(2,679)	52	01/25/2032	1FM
00253C-HK-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		06/01/2020	Paydown		4,988	4,988	4,986	4,973		15		15		4,988				135	03/25/2033	1FM
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		06/01/2020	Redemption 100.0000		229,209	229,209	229,209	229,209						229,209				3,583	08/01/2024	1
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		06/15/2020	Redemption 100.0000		1,023,053	1,023,053	1,023,053	1,023,053						1,023,053				20,088	02/15/2029	1PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		06/02/2020	Paydown		876,765	876,765	876,544	876,567		198		198		876,765				14,127	12/02/2033	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 1.760% 04/25/34		06/25/2020	Paydown		9,498	9,498	8,588	8,936		562		562		9,498				85	04/25/2034	1FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.630% 11/25/39		04/01/2020	Paydown		67,867	67,867	62,922	65,530		2,336		2,336		67,867				965	11/25/2039	1FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		06/15/2020	Paydown		180,113	180,113	180,107	180,108		5		5		180,113				3,610	11/15/2048	1FE
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.165% 06/25/35		06/25/2020	Paydown		127,222	127,222	115,965	123,661		3,561		3,561		127,222				750	06/25/2035	1FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		06/15/2020	Redemption 100.0000		40,611	40,611	40,611	40,611						40,611				780	10/15/2047	1FE
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		06/15/2020	Redemption 100.0000		113,472	113,472	113,472	113,472						113,472				1,762	07/15/2036	1
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		06/10/2020	Redemption 100.0000		39,214	39,214	39,214	39,102		112		112		39,214				735	11/10/2039	1
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		06/15/2020	Redemption 100.0000		23,869	23,869	23,869	23,869						23,869				686	10/15/2032	2
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		06/15/2020	Redemption 100.0000		23,901	23,901	23,901	23,901						23,901				691	03/15/2034	2
018490-AN-2	ALLERGAN INC CO.GUARNT 3.375% 09/15/20		05/14/2020	Taxable Exchange		40,330,444	39,950,000	39,828,952	39,940,103		5,132		5,132		39,945,235		385,208	385,208	895,130	09/15/2020	2FE
01877K-AC-7	ALLIANCE PIPELINE L.P. SR 7.877% 12/31/25		06/30/2020	Redemption 100.0000		1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				56,911	12/31/2025	2FE
01877K-AD-5	ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25		06/30/2020	Redemption 100.0000		82,500	82,500	82,811	82,676		(176)		(176)		82,500				1,894	12/31/2025	2FE
02134#-AA-9	ALTA WIND VIII-LLC 3.970% 12/31/35		05/15/2020			535,999	535,999	535,999	535,999						535,999				10,640	12/31/2035	2PL
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		06/01/2020	Paydown		304,987	317,328	133,869	121,174		188,424		188,424		309,597		(4,611)	(4,611)	7,537	08/25/2036	1FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		06/01/2020	Paydown		299,552	335,995	131,243	120,909		191,541		191,541		312,450		(12,898)	(12,898)	8,430	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/01/2020	Paydown		496,294	495,209	112,419	86,463		409,652		409,652		496,115		179	179	12,814	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 0.635% 02/25/37		06/25/2020	Paydown		115,596	122,572	45,654	39,384		78,424		78,424		117,808		(2,212)	(2,212)	910	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		06/01/2020	Paydown		287,938	341,127	75,102	63,927		233,584		233,584		297,511		(9,573)	(9,573)	7,889	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		06/01/2020	Paydown		261,989	283,022	141,848	137,002		134,925		134,925		271,927		(9,938)	(9,938)	6,983	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		06/01/2020	Paydown		272,777	270,512	158,129	150,487		121,047		121,047		271,534		1,244	1,244	6,720	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		06/01/2020	Paydown		247,797	246,140	53,721	52,111		195,340		195,340		247,451		346	346	6,127	08/25/2037	1FM
023138-AA-8	AMBAC ASSURANCE CORP SUBORD 5.100% 06/07/20		05/12/2020	Redemption 0.0198			51	66	53		(53)		(53)							06/07/2020	6*
023138-AA-8	AMBAC ASSURANCE CORP SUBORD 5.100% 06/07/20		06/07/2020	Maturity		144	144	187	152		(8)		(8)		144				7	06/07/2020	6*
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		04/22/2020	Redemption 100.0000		1,333,365	1,333,365	1,333,365	1,333,365						1,333,365				32,467	10/22/2023	2PL
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		06/01/2020	Paydown		453,379	453,379	385,372	428,377		25,002		25,002		453,379				11,184	12/25/2035	1FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 2.305% 10/25/34		06/01/2020	Paydown		340,853	340,853	330,201	332,089		8,764		8,764		340,853				4,580	10/25/2034	1FM
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 0.905% 02/25/45		06/25/2020	Paydown		287,641	287,641	246,265	287,641						287,641				2,514	02/25/2045	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 2.015% 09/25/45		06/01/2020	Paydown		344,747	344,747	324,218	324,673		20,075		20,075		344,747				4,388	09/25/2045	1FM
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		06/01/2020	Paydown		4,114	4,915		(1,558)		5,672		5,672		4,114				198	02/18/2024	6*
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		06/01/2020	Paydown		4,561	4,561	4,561		4,561			4,561		4,561				158	05/18/2023	6*
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 6.500% 12/18/23		06/01/2020	Paydown		5,717	5,717	5,639		5,717			5,717		5,717				185	12/18/2023	6*

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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 and Admini-strative Symbol
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.260% 05/25/34		06/01/2020	Paydown		501,373	501,373	501,373	501,373						501,373				7,820	05/25/2034	1FM
03073E-AJ-4	AMERISOURCEBERGEN CORP SR UNSEC 3.500% 11/15/21		06/18/2020	Call 104.2896		25,968,110	24,900,000	24,864,642	24,892,425		1,830		1,830		24,894,255		5,745	5,745	1,583,748	11/15/2021	2FE
035287-AG-6	ANIXTER INC CO.GUARNT 5.500% 03/01/23		06/23/2020	TENDER SALE		18,552,188	19,275,000	19,506,250	19,403,604		(18,133)		(18,133)		19,385,471		(833,283)	(833,283)	859,879	03/01/2023	3FE
035287-AJ-0	ANIXTER INC CO.GUARNT 6.000% 12/01/25		06/23/2020	TENDER SALE		14,437,500	15,000,000	15,017,546	15,016,791		(1,166)		(1,166)		15,015,626		(578,126)	(578,126)	505,000	12/01/2025	3FE
037389-AW-3	AON CORP CO.GUARNT 5.000% 09/30/20		06/30/2020	Call 101.1199		15,167,983	15,000,000	14,945,550	14,995,031		3,287		3,287		14,998,318		1,682	1,682	730,483	09/30/2020	2FE
03765@-AA-5	APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34		06/15/2020	Redemption 100.0000		36,781	36,781	36,781	36,781						36,781				1,020	09/15/2034	2
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		06/15/2020	Redemption 100.0000		403,807	403,807	405,826	405,495		(1,688)		(1,688)		403,807				6,969	06/15/2028	1Z
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		06/01/2020	Paydown		171,933	171,933	109,275	126,185		45,748		45,748		171,933				3,878	12/21/2042	5FE
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		06/30/2020	Redemption 100.0000		1,775,095	1,775,095	1,775,095	1,775,095						1,775,095				108,457	09/30/2023	2PL
043436-AS-3	ASBURY AUTOMOTIVE GROUP SERIES 144A 4.500% 03/01/28		04/28/2020	Call 100.0000		24,000	24,000	24,000							24,000				123	03/01/2028	4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP SERIES 144A 4.750% 03/01/30		04/01/2020	Call 100.0000		(10,000)	(10,000)	(10,000)							(10,000)				(54)	03/01/2030	4FE
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 1.430% 06/15/33		06/15/2020	Paydown		100,802	100,802	95,384	100,802						100,802				1,056	06/15/2033	1FM
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 2.285% 03/25/32		06/25/2020	Paydown		1,708	1,708	532	559		1,148		1,148		1,708				28	03/25/2032	1FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		05/31/2020	Redemption 100.0000		257,999	257,999	257,999	257,999						257,999				4,631	02/28/2047	1
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 2.262% 05/26/46		06/01/2020	Paydown		379,988	379,988	332,489	350,764		29,224		29,224		379,988				4,125	05/26/2046	1FM
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.395% 04/25/37		06/25/2020	Paydown		60,425	60,425	53,778	55,574		4,851		4,851		60,425				399	04/25/2037	1FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.330% 04/25/37		06/25/2020	Paydown		166,471	166,471	148,159	153,113		13,358		13,358		166,471				1,031	04/25/2037	1FM
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23		04/01/2020	Redemption 100.0000		58,409	58,409	58,409	58,409						58,409				1,451	04/01/2023	1FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		04/01/2020	Redemption 100.0000		774,344	774,344	778,958	775,963		(1,619)		(1,619)		774,344				23,215	04/01/2024	1FE
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35		06/15/2020	Redemption 100.0000		500,174	500,174	500,174	500,174						500,174				7,234	08/15/2035	1PL
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		06/25/2020	Paydown		241,563	241,563	241,502	241,518		45		45		241,563				2,909	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		06/25/2020	Paydown		79,823	79,823	79,812	79,815		8		8		79,823				1,060	05/25/2029	2FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		06/15/2020	Redemption 100.0000		211,261	211,261	211,261	211,261						211,261				3,752	03/15/2037	1PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		06/30/2020	Redemption 100.0000		150,358	150,358	144,664	145,788		4,570		4,570		150,358				2,774	01/31/2036	3
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		06/30/2020	Redemption 100.0000		41,164	41,164	41,164	41,164						41,164				789	01/30/2036	3
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		06/02/2020	Paydown		320,014	320,014	320,007	320,008		6		6		320,014				3,911	10/04/2032	1FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		06/02/2020	Paydown		79,998	79,998	79,993	79,994		4		4		79,998				1,190	10/04/2032	2FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		06/02/2020	Paydown		256,373	256,373	256,321	256,325		48		48		256,373				4,674	02/02/2034	2FE
05643#-AA-6	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22		06/30/2020	Redemption 100.0000		1,800,002	1,800,002	1,800,002	1,800,002						1,800,002				61,560	09/30/2022	1
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		06/01/2020	Paydown		15,436	15,436	14,466	14,676		760		760		15,436				386	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		06/01/2020	Paydown		32,624	32,624	33,087	33,014		(390)		(390)		32,624				815	11/25/2032	1FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		06/01/2020	Paydown		36,244	36,244	35,453	35,498		746		746		36,244				830	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		06/01/2020	Paydown		89,741	99,210	88,474	91,192		7,234		7,234		98,426		(8,685)	(8,685)	2,517	10/25/2035	2FM
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		06/01/2020	Paydown		195,717	199,022	149,269	158,704		39,645		39,645		198,349		(2,632)	(2,632)	3,982	06/25/2035	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		06/01/2020	Paydown		60,691	88,940	56,079	59,738		20,005		20,005		79,743		(19,053)	(19,053)	2,374	10/25/2035	1FM
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 4.075% 11/25/33		06/01/2020	Paydown		191,031	191,031	177,420	179,342		11,690		11,690		191,031				3,577	11/25/2033	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 4.354% 08/25/34		06/01/2020	Paydown		423,587	423,587	349,939	297,287		126,300		126,300		423,587				8,512	08/25/2034	1FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 3.709% 12/25/34		06/01/2020	Paydown		126,545	126,545	123,698	124,074		2,471		2,471		126,545				1,771	12/25/2034	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		06/01/2020	Paydown		69,178	74,517	68,591	74,836		(289)		(289)		74,547		(5,369)	(5,369)	1,970	09/25/2035	3FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		06/01/2020	Paydown		13,827	26,930	18,496	14,947		6,143		6,143		21,090		(7,262)	(7,262)	660	03/25/2036	1FM
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		06/01/2020	Paydown		128,376	131,511	84,743	72,654		57,426		57,426		130,080		(1,704)	(1,704)	2,649	01/25/2036	1FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		06/01/2020	Paydown		6,405	14,019	9,686	9,981		1,843		1,843		11,824		(5,419)	(5,419)	350	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		06/01/2020	Paydown		8,027	17,567	8,699	8,475		4,134		4,134		12,609		(4,582)	(4,582)	439	05/25/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		06/01/2020	Paydown		132,655	132,655	131,738	131,765		890		890		132,655				3,560	09/25/2036	2FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		06/01/2020	Paydown		279,738	350,175	329,608	339,519		8,468		8,468		347,987		(68,249)	(68,249)	9,692	08/25/2036	3FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		06/01/2020	Paydown		91,057	94,594	25,653	8,761		82,613		82,613		91,374		(317)	(317)	2,774	09/25/2036	1FM
05951V-AA-7	BAFC 2006-1 1A1 CSTR SSNR AS 3.799% 12/20/36		06/01/2020	Paydown		157,945	157,945	150,980	151,251		6,693		6,693		157,945				2,854	12/20/2036	1FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		06/01/2020	Paydown		184	184	189	184						184				5	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		06/01/2020	Paydown		47,335	47,335	45,560	45,737		1,597		1,597		47,335				1,063	07/20/2032	1FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		06/01/2020	Paydown		80,663	80,663	78,146	78,361		2,302		2,302		80,663				2,130	09/20/2034	1FM
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 4.012% 05/25/35		06/01/2020	Paydown		53,189	53,189	50,463	50,663		2,526		2,526		53,189				1,116	05/25/2035	1FM
06405L-AB-7	BANK OF NY MELLON CORP SR UNSEC 0.611% 06/04/21		06/04/2020	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				18,861	06/04/2021	1FE
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 3.521% 04/25/34		06/01/2020	Paydown		14,652	14,652	14,602	14,604		49		49		14,652				239	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 3.269% 07/25/34		06/01/2020	Paydown		299,572	299,572	299,759	299,522		50		50		299,572				5,131	07/25/2034	1FM
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		06/30/2020	Redemption 100.0000		176,934	176,934	176,934	176,304		629		629		176,934				4,326	10/08/2025	2PL
073879-KC-1	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.160% 11/25/34		06/25/2020	Paydown		814,398	814,398	713,519	758,587		55,811		55,811		814,398				6,658	11/25/2034	1FM
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35		06/01/2020	Paydown		2,274,514	2,274,514	1,783,993	1,667,523		606,991		606,991		2,274,514				53,450	02/25/2035	1FM
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		06/01/2020	Paydown		592,151	592,151	477,385	422,820		169,332		169,332		592,151				11,570	04/25/2035	1FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 2.420% 02/25/36		06/01/2020	Paydown		214,384	214,384	205,534	209,485		4,899		4,899		214,384				3,456	02/25/2036	1FM
07387B-AQ-6	BSCMS 2005-PWR9 E SUB AFC 5.143% 09/11/42		06/01/2020	Paydown		2,106,209	2,106,209	2,117,648	2,106,209						2,106,209				54,161	09/11/2042	1FM
07387B-FY-4	BSCMS 2006-T22 D SUB CSTR 5.972% 04/12/38		06/01/2020	Paydown		2,567,455	2,567,455	2,269,574	2,507,312		60,144		60,144		2,567,455				52,361	04/12/2038	1FM
07387V-AA-7	BSABS 2007-HE7 1A1 FLT IRC SSNR 1.185% 10/25/37		06/25/2020	Paydown		192,491	192,491	177,260	184,534		7,957		7,957		192,491				1,868	10/25/2037	1FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.355% 06/25/47		06/25/2020	Paydown		620,157	620,157	515,505	524,360		95,797		95,797		620,157				4,066	06/25/2047	1FM
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.365% 06/25/37		06/25/2020	Paydown		2,094,311	2,094,311	1,855,813	1,889,293		205,018		205,018		2,094,311				12,060	06/25/2037	1FM
081437-AP-0	BEMIS COMPANY INC CO.GUARNT 3.100% 09/15/26		04/21/2020	Tax Free Exchange		11,202,425	11,600,000	11,156,005	11,185,477		16,948		16,948		11,202,425				217,758	09/15/2026	2FE
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		06/15/2020	Redemption 100.0000		36,721	36,721	36,721	36,721						36,721				872	12/15/2031	2
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		06/15/2020	Redemption 100.0000		51,028	51,028	51,299	51,174		(146)		(146)		51,028				1,321	09/15/2030	2
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		06/15/2020	Redemption 100.0000		32,180	32,180	32,180	32,180						32,180				848	10/15/2033	2
08866#-AA-0	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34		06/15/2020	Redemption 100.0000		35,505	35,505	35,505	35,505						35,505				986	01/15/2034	2
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		06/15/2020	Redemption 100.0000		37,889	37,889	37,889	37,889						37,889				1,062	12/15/2033	2
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		06/15/2020	Redemption 100.0000		34,739	34,739	34,739	34,739						34,739				952	03/15/2034	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		06/15/2020	Redemption 100.0000		46,247	46,247	46,247	46,247						46,247				1,321	08/15/2033	2.
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		06/15/2020	Redemption 100.0000		57,069	57,069	57,069	57,069						57,069				1,630	03/15/2034	2.
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		06/15/2020	Redemption 100.0000		289,481	289,481	289,481	287,834		1,648		1,648		289,481				9,390	06/15/2032	1.
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		06/15/2020	Redemption 100.0000		34,250	34,250	34,250	34,250						34,250				974	07/15/2033	2.
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		06/15/2020	Redemption 100.0000		26,173	26,173	26,173	26,173						26,173				659	01/15/2037	2.
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		06/15/2020	Redemption 100.0000		61,967	61,967	61,967	61,967						61,967				1,029	06/15/2032	1.
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		06/15/2020	Redemption 100.0000		595,137	595,137	595,137	595,137						595,137				8,980	09/15/2025	1.
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		06/15/2020	Redemption 100.0000		145,769	145,769	145,769	145,769						145,769				2,554	03/15/2043	1.
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		06/20/2020	Redemption 100.0000		170,459	170,459	170,459	170,459						170,459				3,239	09/20/2031	1FE
11120V-AB-9	BRIXMOR OPERATING PART SR UNSEC 3.875% 08/15/22		06/29/2020	TENDER SALE		24,212,598	23,075,000	23,107,275	23,088,061		(2,487)		(2,487)		23,085,574		1,127,023	1,127,023	779,903	08/15/2022	2FE
11120V-AC-7	BRIXMOR OPERATING PART SR UNSEC 4.125% 06/15/26		04/29/2020	WELLS FARGO		3,149,972	3,100,000	3,079,168	3,085,599		649		649		3,086,247		63,725	63,725	48,308	06/15/2026	2FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		06/01/2020	Redemption 100.0000		156,498	156,498	156,498	155,641		857		857		156,498				4,923	01/01/2030	1.
11134L-AF-6	BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24		05/21/2020	Taxable Exchange		6,043,918	5,750,000	5,744,810	5,746,423		321		321		5,746,744		297,174	297,174	177,172	01/15/2024	2FE
11135F-AK-7	BROADCOM INC SERIES 144A 4.110% 09/15/28		05/21/2020	TENDER SALE		185	185	185							185					09/15/2028	2FE
11215#-AA-2	BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39		06/30/2020	Redemption 100.0000		138,115	138,115	138,115	138,115						138,115				3,329	06/30/2039	2PL
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		06/01/2020	Redemption 100.0000		252,863	252,863	252,863	252,863						252,863				4,198	07/01/2035	1.
12189T-AQ-7	BURLINGTN NORTH SANTA FE SR UNSEC 8.125% 04/15/20		04/15/2020	Maturity		10,000,000	10,000,000	9,958,900	9,998,842		1,158		1,158		10,000,000				406,250	04/15/2020	1FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		06/15/2020	Paydown		125,876	125,876	125,800	125,859		17		17		125,876				1,908	10/15/2044	1FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		06/15/2020	Paydown		85,034	85,034	85,009	85,022		12		12		85,034				1,362	04/15/2047	1FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		06/15/2020	Paydown		109,329	109,329	109,314	109,319		10		10		109,329				1,891	04/15/2047	1FE
124857-AG-8	CBS CORP CO.GUARNT 3.375% 03/01/22		05/28/2020	TENDER SALE		49,875,000	50,000,000	49,212,791	49,804,250		35,401		35,401		49,839,651		35,349	35,349	1,251,563	03/01/2022	2FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 0.304% 07/25/37		06/25/2020	Paydown		45,663	45,663	23,343	21,986		23,677		23,677		45,663				273	07/25/2037	1FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		06/15/2020	Redemption 100.0000		90,351	90,351	91,198	90,952		(602)		(602)		90,351				2,505	01/15/2036	2.
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		06/15/2020	Redemption 100.0000		28,459	28,459	28,459	28,459						28,459				592	05/15/2044	1FE
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		06/15/2020	Redemption 100.0000		12,776	12,776	12,776	12,776						12,776				247	01/15/2044	1PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		06/15/2020	Redemption 100.0000		41,949	41,949	41,949	41,949						41,949				754	08/15/2043	1PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.257% 12/25/36		06/01/2020	Paydown		99,339	99,339	85,020	87,400		11,940		11,940		99,339				1,539	12/25/2036	1FM
12502@-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22		06/10/2020	Redemption 100.0000		79,309	79,309	79,309	79,309						79,309				1,858	02/10/2022	2.
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		06/10/2020	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				20,498	07/10/2022	1FE
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		06/10/2020	Redemption 100.0000		78,713	78,713	78,713	78,713						78,713				1,679	06/10/2023	2.
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		06/15/2020	Redemption 100.0000		47,637	47,637	47,637	47,637						47,637				1,019	06/15/2042	1PL
12514@-AA-0	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37		06/30/2020	Redemption 100.0000		296,527	296,527	296,527	296,527						296,527				7,087	06/30/2037	6PL

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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 and Admini-strative Symbol
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		06/30/2020	Redemption 100.0000		1,292,638	1,292,638	1,292,638	1,292,638						1,292,638				28,503	12/31/2028	2.
12536#-AA-2	CGPC PT TRUST-WAG S30 RBS SR-SEC 6.590% 11/01/32		06/01/2020	Redemption 100.0000		285,198	285,198	285,198	285,198						285,198				7,837	11/01/2032	2.
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		06/10/2020	Redemption 100.0000		1,277,477	1,277,477	1,277,477	1,277,477						1,277,477				30,093	12/10/2023	1.
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		06/10/2020	Redemption 100.0000		827,705	827,705	827,705	827,705						827,705				14,837	01/10/2030	2.
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		06/10/2020	Redemption 100.0000		634,764	634,764	634,764	634,764						634,764				8,731	07/31/2027	1.
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		06/10/2020	Redemption 98.4129		703,289	714,631	714,631	703,392		(103)		(103)		703,289				17,042	04/10/2041	1.
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		06/05/2020	Redemption 100.0000		369,346	369,346	369,346	369,346						369,346				6,574	08/05/2033	2.
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		06/10/2020	Redemption 100.0000		117,706	117,706	117,706	117,706						117,706				2,325	12/10/2033	1.
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		06/10/2020	Redemption 100.0000		400,026	400,026	400,026	400,026						400,026				7,838	07/10/2040	2.
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		06/01/2020	Paydown		258,665	258,665	168,009	115,164		143,500		143,500		258,665				4,863	05/25/2036	1FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		06/01/2020	Paydown		21,329	21,329	10,942	10,414		10,915		10,915		21,329				649	09/25/2036	1FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		06/01/2020	Paydown		208,743	328,806	180,491	178,654		94,133		94,133		272,787		(64,044)	(64,044)	7,798	10/25/2036	1FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		06/01/2020	Paydown		104,707	164,932	95,055	93,777		44,555		44,555		138,332		(33,625)	(33,625)	3,912	10/25/2036	1FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		06/01/2020	Paydown		320,632	366,687	183,993	159,065		180,893		180,893		339,958		(19,325)	(19,325)	9,086	01/25/2037	1FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2020	Paydown		353,614	353,832	222,438	207,324		146,415		146,415		353,739		(125)	(125)	9,056	02/25/2037	1FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2020	Paydown		150,185	150,284	61,956	32,765		117,440		117,440		150,206		(20)	(20)	3,848	02/25/2037	1FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		06/01/2020	Paydown		28,448	28,474				28,448		28,448		28,448				729	02/25/2037	1FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		06/01/2020	Paydown		228,514	228,682	141,751	132,937		95,673		95,673		228,610		(96)	(96)	5,651	09/25/2037	1FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		06/01/2020	Paydown		164,075	164,196	109,647	103,954		60,197		60,197		164,150		(75)	(75)	4,395	09/25/2037	1FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		06/01/2020	Paydown		278,258	330,072	224,019	206,495		103,634		103,634		310,128		(31,870)	(31,870)	7,881	08/25/2037	1FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2020	Paydown		91,488	93,355	30,945	30,173		61,907		61,907		92,080		(592)	(592)	2,402	05/25/2037	1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		06/01/2020	Paydown		93,815	93,802	43,309	41,765		52,046		52,046		93,811		4	4	2,369	07/25/2037	1FM
12509-BM-0	CIGNA HOLDING CO CO.GUARNT 5.125% 06/15/20		06/15/2020	Maturity		44,365,000	44,365,000	45,035,294	44,402,846		(37,846)		(37,846)		44,365,000				1,136,853	06/15/2020	2FE
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		06/16/2020	Redemption 100.0000		128,389	128,389	128,389	128,389						128,389				2,998	08/16/2033	1.
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		06/10/2020	Redemption 100.0000		82,915	82,915	82,915	82,915						82,915				1,834	10/10/2038	1.
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		06/15/2020	Redemption 100.0000		109,449	109,449	109,449	109,449						109,449				1,948	03/15/2033	1.
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		06/15/2020	Redemption 100.0000		211,376	211,376	211,376	211,376						211,376				3,798	03/15/2036	1.
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		06/15/2020	Redemption 100.0000		973,180	973,180	973,180	973,180						973,180				15,984	10/15/2029	1.
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		06/10/2020	Redemption 100.0000		1,198,663	1,198,663	1,198,663	1,198,663						1,198,663				18,013	09/10/2035	1.
12563L-AE-7	CLIF 2017-1A A SEQ 3.620% 05/18/42		06/18/2020	Paydown		406,723	406,723	406,678	406,680		43		43		406,723				6,138	05/18/2042	1FE
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		06/01/2020	Paydown		196,607	235,878	165,543	179,906		46,805		46,805		226,711		(30,104)	(30,104)	5,711	11/25/2036	1FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		06/01/2020	Paydown		231,307	270,002	167,402	172,629		83,322		83,322		255,950		(24,643)	(24,643)	6,493	07/25/2037	1FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		06/01/2020	Paydown		111,635	130,311	78,734	87,017		37,141		37,141		124,158		(12,522)	(12,522)	3,134	07/25/2037	1FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		06/10/2020	Redemption 100.0000		163,578	163,578	163,578	163,578						163,578				2,882	10/10/2041	1.
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		06/10/2020	Redemption 100.0000		796,928	796,928	796,928	796,928						796,928				11,224	12/10/2036	1.
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		06/10/2020	Redemption 100.0000		251,865	251,865	251,865	251,865						251,865				3,755	08/10/2032	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		06/05/2020	Redemption 100.0000		20,051	20,051	20,051	20,051						20,051				441	04/05/2050	1.
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		06/10/2020	Redemption 100.0000		543,110	543,110	543,110	543,110						543,110				9,287	12/10/2026	1.
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		06/10/2020	Redemption 100.0000		1,800,958	1,800,958	1,809,963	1,811,779		(10,821)		(10,821)		1,800,958				39,127	08/10/2038	1PL
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		06/10/2020	Redemption 100.0000		573,105	573,105	573,105	573,105						573,105				9,477	02/10/2029	1.
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		06/10/2020	Redemption 100.0000		48,434	48,434	48,434	48,376		59		59		48,434				1,186	11/30/2043	2.
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		06/01/2020	Paydown		133,982	133,982	50,245	45,178		88,804		88,804		133,982				1,475	02/25/2037	1FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		06/01/2020	Paydown		100,570	100,882	68,889	48,242		52,472		52,472		100,714		(144)	(144)	2,362	03/25/2037	1FM
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		06/01/2020	Paydown		1,465,350	1,465,350	1,456,192	1,456,390		8,961		8,961		1,465,350				27,812	03/25/2044	1FM
12649#-AA-6	CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30		04/24/2020	Call 131.2709		39,008,407	29,715,953	29,715,953	29,715,953						29,715,953				9,960,629	07/15/2030	1S
12649#-AA-6	CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30		04/15/2020	Redemption 100.0000		123,974	123,974	123,974	123,974						123,974				2,593	07/15/2030	1S
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		06/15/2020	Redemption 100.0000		38,919	38,919	38,919	38,919						38,919				664	01/15/2034	1.
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		06/15/2020	Redemption 100.0000		143,290	143,290	143,290	143,290						143,290				2,275	08/15/2037	1.
12652*-AA-4	CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29		06/15/2020	Redemption 100.0000		280,392	280,392	280,392	280,392						280,392				7,441	08/15/2029	1.
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		06/15/2020	Redemption 100.0000		1,742,184	1,742,184	1,742,184	1,742,184						1,742,184				35,662	03/15/2026	2.
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		06/15/2020	Redemption 100.0000		118,116	118,116	118,116	118,116						118,116				2,212	05/15/2025	1.
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		06/15/2020	Redemption 100.0000		116,127	116,127	117,288	116,977		(850)		(850)		116,127				2,091	10/15/2032	1.
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		06/18/2020	Redemption 100.0000		194,447	194,447	194,447	194,447						194,447				4,053	01/18/2032	1.
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		06/10/2020	Redemption 100.0000		241,566	241,566	241,566	241,566						241,566				5,658	12/10/2027	2.
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		06/10/2020	Redemption 100.0000		256,887	256,887	257,003	256,926		(39)		(39)		256,887				6,200	01/10/2026	2FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		06/10/2020	Redemption 100.0000		83,002	83,002	79,936	81,434		1,569		1,569		83,002				1,873	10/10/2027	2.
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		06/10/2020	Redemption 100.0000		357,582	357,582	356,995	357,271		311		311		357,582				8,999	12/10/2028	2FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		05/11/2020	Call 100.0000		2,556,837	2,556,837	2,556,837	2,556,837						2,556,837				759,401	01/10/2029	2.
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		06/10/2020	Redemption 100.0000		771,118	771,118	771,118	771,118						771,118				20,042	01/10/2029	2.
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		06/10/2020	Redemption 100.0000		87,675	87,675	87,675	87,675						87,675				2,271	03/10/2028	2.
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		06/01/2020	Paydown		73,091	73,091				73,091		73,091		73,091				1,269	02/25/2036	1FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		06/01/2020	Paydown		199,965	203,875	130,037	151,802		51,118		51,118		202,919		(2,955)	(2,955)	3,009	04/25/2036	1FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		06/01/2020	Paydown		70,551	70,551	16,720	16,623		53,927		53,927		70,551				1,118	05/25/2036	1FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36		06/01/2020	Paydown		41,481	41,481	10,336	11,706		29,775		29,775		41,481				693	05/25/2036	1FM
126671-4B-9	CWL 2004-2 M3 MEZ FLT STEP 1.535% 04/25/34		06/25/2020	Paydown		25,217	25,217	17,245	20,969		4,248		4,248		25,217				268	04/25/2034	1FM
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.266% 01/25/33		04/01/2020	Paydown		286	286				286		286		286				5	01/25/2033	1FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 0.935% 03/25/34		06/25/2020	Paydown		214,598	214,598	164,704	185,476		29,122		29,122		214,598				1,877	03/25/2034	1FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 0.725% 12/25/34		06/25/2020	Paydown		66,062	66,062	62,428	64,002		2,060		2,060		66,062				523	12/25/2034	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35																				
126673-FZ-0			06/01/2020	Paydown		572,882	572,882	572,855	571,192		1,690		1,690		572,882				12,332	02/25/2035	1FM
	CWL 2004-10 AF5A STEP AFC AS 4.575%																				
126673-JA-1	02/25/35		06/01/2020	Paydown		191,752	191,752	191,747	191,361		391		391		191,752				3,900	02/25/2035	1FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		06/01/2020	Paydown		55,185	55,185	46,590	48,878		6,306		6,306		55,185				1,025	10/25/2035	1FM
	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35																				
126673-ND-0			06/01/2020	Paydown		588,896	588,896	579,196	586,667		2,229		2,229		588,896				11,903	04/25/2035	1FM
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		06/01/2020	Paydown		7,370	7,370	6,945	7,234		136		136		7,370				139	03/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		06/01/2020	Paydown		6,668	6,668	5,453	6,200		468		468		6,668				114	04/25/2035	1FM
	CWL 2004-13 AF5B STEP AFC AS 5.103%																				
126673-SN-3	05/25/35		06/01/2020	Paydown		423,260	423,260	401,649	411,452		11,809		11,809		423,260				7,535	05/25/2035	1FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.613% 04/25/35		06/01/2020	Paydown		1,298	1,298	1,207	1,265		33		33		1,298				27	04/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		06/01/2020	Paydown		26,219	26,219	23,073	24,809		1,410		1,410		26,219				506	10/25/2035	1FM
	CWL 2005-2 M4 MEZ FLT STEP IRC 1.250%																				
12673-ZF-2	08/25/35		06/25/2020	Paydown		737,766	737,766	665,142	703,582		34,183		34,183		737,766				7,180	08/25/2035	1FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		06/01/2020	Paydown		25,032	25,032	22,842	23,864		1,168		1,168		25,032				476	08/25/2035	1FM
	CWALT 2005-1CB 1A3 Z SSNR AS 5.500%																				
12667F-2J-3	03/25/35		06/01/2020	Paydown		564,625	572,244	501,002	514,629		56,845		56,845		571,474		(6,849)	(6,849)	12,556	03/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		06/01/2020	Paydown		110,009	109,704	88,749	92,474		17,278		17,278		109,752		257	257	2,335	04/25/2035	1FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35																				
12667F-5J-0			06/01/2020	Paydown		176,860	176,860	168,994	174,893		1,967		1,967		176,860				4,233	04/25/2035	2FM
	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35																				
12667F-5Z-4			06/01/2020	Paydown		234,670	234,670	203,444	201,902		32,768		32,768		234,670				4,971	04/25/2035	1FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		05/01/2020	Paydown			124,071	100,364	101,888		(167)		(167)		101,721		(101,721)	(101,721)	1,706	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		06/01/2020	Paydown		1,946,869	1,946,869	1,765,557	1,886,680		60,189		60,189		1,946,869				46,522	03/25/2034	1FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		06/01/2020	Paydown		1,191,097	1,191,097	1,144,504	1,177,979		13,118		13,118		1,191,097				26,311	04/25/2034	1FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		06/01/2020	Paydown		199,551	199,551	136,921	113,307		86,244		86,244		199,551				5,474	01/25/2035	1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		06/01/2020	Paydown		3,229,040	3,229,040	3,115,147	3,186,663		42,376		42,376		3,229,040				73,407	02/25/2035	1FM
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																				
12667F-HJ-2			06/01/2020	Paydown		72,647	72,647	71,443	71,517		1,129		1,129		72,647				1,673	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		06/01/2020	Paydown		579,181	579,181	598,909	584,951		(5,770)		(5,770)		579,181				14,171	07/25/2034	1FM
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																				
12667F-MJ-6	08/25/34		06/01/2020	Paydown		177,685	177,685	168,569	169,059		8,626		8,626		177,685				4,650	08/25/2034	1FM
	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35																				
12667F-N8-4			06/01/2020	Paydown		127,544	128,049	128,749	128,079		(30)		(30)		128,049		(505)	(505)	5,914	02/25/2035	2FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		06/01/2020	Paydown		1,699,501	1,699,501	1,672,397	1,683,178		16,324		16,324		1,699,501				42,955	09/25/2034	1FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																				
12667F-RY-3			06/01/2020	Paydown		75,335	75,335	61,100	61,524		13,812		13,812		75,335				1,955	10/25/2034	1FM
	CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34																				
12667F-VN-2			06/01/2020	Paydown		87,521	87,521	72,836	74,044		13,477		13,477		87,521				2,357	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		06/01/2020	Paydown		11,288	12,845	3,785	3,794		7,954		7,954		11,748		(460)	(460)	290	03/25/2035	1FM
	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35																				
12667F-X9-1			06/01/2020	Paydown		1,602	1,792	710	247		1,382		1,382		1,629		(26)	(26)	41	03/25/2035	1FM
	CWALT 2004-28CB M SUB CSTR NAS 5.170%																				
12667F-YZ-2	01/25/35		06/01/2020	Paydown			202,901												9,520	01/25/2035	6FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																				
12667F-ZH-1			06/01/2020	Paydown		753,661	753,661	740,795	745,475		8,187		8,187		753,661				16,854	01/25/2035	1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		06/01/2020	Paydown		703,941	703,941	672,613	698,446		5,495		5,495		703,941				15,728	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		06/01/2020	Paydown		65,922	66,861	31,425	18,661		47,520		47,520		66,181		(259)	(259)	1,541	05/25/2035	1FM
	CWALT 2005-10CB 1A5 SSNR NAS 5.500%																				
12667G-BA-0	05/25/35		06/01/2020	Paydown		636,156	659,138	609,370	603,445		53,765		53,765		657,209		(21,054)	(21,054)	14,746	05/25/2035	1FM
	CWALT 2005-9CB 1A1 FLT IRC AS 0.685%																				
12667G-EK-5	05/25/35		06/25/2020	Paydown		171,137	170,402	128,560	124,759		45,839		45,839		170,598		539	539	1,250	05/25/2035	1FM
	CWALT 2005-9CB 1A5 FLT IRC AS 0.685%																				
12667G-EP-4	05/25/35		06/25/2020	Paydown		84,731	84,367	61,032	61,482		22,982		22,982		84,464		267	267	619	05/25/2035	1FM
	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35																				
12667G-FB-4			06/01/2020	Paydown		862,003	862,003	781,519	776,775		85,228		85,228		862,003				20,301	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		06/01/2020	Paydown		311,094	309,757	225,407	231,112		78,986		78,986		310,097		997	997	6,797	05/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		06/01/2020	Paydown		60,901	60,901	38,782	31,570		29,331		29,331		60,901				1,374	06/25/2035	1FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		06/01/2020	Paydown		177,799	177,799	165,176	171,686		6,113		6,113		177,799				4,010	06/25/2035	2FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		06/01/2020	Paydown		206,953	215,292	108,182	78,824		131,142		131,142		209,966		(3,012)	(3,012)	4,890	06/25/2035	1FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		06/01/2020	Paydown		694,725	694,725	611,419	611,038		83,688		83,688		694,725				15,395	06/25/2035	1FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		06/01/2020	Paydown		144,307	145,366	106,259	108,603		36,491		36,491		145,095		(788)	(788)	3,491	06/25/2035	1FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		06/01/2020	Paydown		401,675	401,675	367,436	384,654		17,020		17,020		401,674		1	1	9,628	07/25/2035	1FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		06/01/2020	Paydown		96,969	101,332	43,584	23,683		74,275		74,275		97,958		(989)	(989)	2,362	07/25/2035	1FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		06/01/2020	Paydown		256,022	329,686	239,885	233,725		74,002		74,002		307,728		(51,705)	(51,705)	7,368	07/25/2035	1FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 0.685% 07/25/35		06/25/2020	Paydown		119,302	119,113	57,931	55,716		63,500		63,500		119,216		87	87	902	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		06/01/2020	Paydown		84,600	84,465	42,922	31,064		53,486		53,486		84,551		49	49	2,009	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		06/01/2020	Paydown		105,196	109,130	43,063	38,366		68,167		68,167		106,534		(1,338)	(1,338)	2,341	07/25/2035	1FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		06/01/2020	Paydown		211,149	207,313	189,526	185,260		22,469		22,469		207,730		3,419	3,419	4,739	09/25/2035	1FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 0.500% 08/25/35		06/25/2020	Paydown		72,151	67,398	25,032	18,439		52,380		52,380		70,820		1,331	1,331	571	08/25/2035	1FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 0.735% 08/25/35		06/25/2020	Paydown		85,715	84,875	58,477	55,921		29,240		29,240		85,161		554	554	672	08/25/2035	1FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		06/15/2020	Redemption 100.0000		62,472	62,472	62,472	62,472						62,472				2,146	01/15/2034	2
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		06/01/2020	Paydown		222,169	233,370	116,625	113,673		113,831		113,831		227,503		(5,334)	(5,334)	5,863	10/25/2035	1FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/01/2020	Paydown		475,442	475,528	90,962	86,132		389,326		389,326		475,457		(16)	(16)	10,643	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		06/01/2020	Paydown		203,937	203,937	182,881	182,626		21,312		21,312		203,937				4,362	11/25/2035	1FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		06/01/2020	Paydown		180,341	180,341	105,362	101,646		78,695		78,695		180,341				3,665	11/25/2035	1FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		06/01/2020	Paydown		93,543	93,543	51,750	45,502		48,041		48,041		93,543				1,901	11/25/2035	1FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		06/10/2020	Redemption 100.0000		776,334	776,334	776,334	776,334						776,334				22,110	10/10/2032	2
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		06/01/2020	Paydown		54,849	53,593	38,882	40,746		13,153		13,153		53,898		950	950	1,269	08/25/2035	1FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		06/01/2020	Paydown		19,288	18,780	15,967	16,139		2,715		2,715		18,854		434	434	447	08/25/2035	1FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		06/01/2020	Paydown		146,756	146,793	74,443	66,564		80,208		80,208		146,772		(16)	(16)	3,518	10/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		06/01/2020	Paydown		96,973	96,926	83,643	82,869		14,064		14,064		96,933		40	40	2,508	11/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		04/01/2020	Paydown		144,787	142,177	122,692	121,557		21,016		21,016		142,573		2,214	2,214	2,686	11/25/2035	2FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		06/01/2020	Paydown		322,516	402,656	279,534	274,396		101,977		101,977		376,373		(53,857)	(53,857)	10,052	11/25/2035	1FM
126694-RG-5	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35		06/01/2020	Paydown		171,705	171,705	108,588	102,926		68,778		68,778		171,705				3,990	12/25/2035	1FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		06/01/2020	Paydown		223,794	224,106	189,118	188,751		35,305		35,305		224,056		(262)	(262)	6,508	11/25/2035	1FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		06/01/2020	Paydown		91,258	91,426	73,682	63,163		28,209		28,209		91,372		(114)	(114)	2,314	01/25/2036	1FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		06/01/2020	Paydown		307,682	308,255	245,341	248,108		60,032		60,032		308,140		(458)	(458)	7,803	01/25/2036	1FM
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		06/01/2020	Paydown		436,079	432,972	261,801	265,331		168,866		168,866		434,197		1,882	1,882	10,747	05/25/2036	1FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		06/01/2020	Paydown		141,928	137,015	38,631	31,570		109,278		109,278		140,848		1,081	1,081	3,044	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		06/01/2020	Paydown		32,542	32,542	33,354	32,633		(91)		(91)		32,542				814	11/25/2032	1FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		06/01/2020	Paydown		3,318	3,318	3,318	3,318						3,318				92	11/25/2032	2FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		06/01/2020	Paydown		209,503	209,503	199,827	200,381		9,122		9,122		209,503				4,774	10/25/2033	1FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		06/01/2020	Paydown		114,013	114,013	112,700	112,740		1,273		1,273		114,013				2,925	08/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		06/01/2020	Paydown		117,186	117,186	116,843	116,834		352		352		117,186				3,137	08/25/2034	1FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		06/01/2020	Paydown		82,721	82,721	80,569	80,676		2,045		2,045		82,721				1,970	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		06/01/2020	Paydown		92,834	92,834	86,017	86,481		6,353		6,353		92,834				2,162	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		06/01/2020	Paydown		61,172	61,110				61,172		61,172		61,172				1,434	09/25/2035	1FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		06/01/2020	Paydown		116,481	116,370	60,943	37,040		79,407		79,407		116,447		34	34	2,519	09/25/2035	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		06/01/2020	Paydown		70,488	70,501	43,858	47,379		23,118		23,118		70,497		(9)	(9)	1,681	09/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.885% 11/20/34		06/01/2020	Paydown		70,381	70,381	61,898	58,491		11,890		11,890		70,381				1,153	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		06/01/2020	Paydown		510,475	510,475	447,356	461,787		48,688		48,688		510,475				13,544	12/25/2034	1FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		06/01/2020	Paydown		208,762	208,762	206,194	206,303		2,459		2,459		208,762				7,554	01/25/2035	1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.585% 08/25/35		06/25/2020	Paydown		55,264	55,264	39,687	36,263		19,000		19,000		55,264				416	08/25/2035	1FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2020	Paydown		53,901	53,941	38,245	31,413		22,510		22,510		53,924		(22)	(22)	1,381	08/25/2035	1FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 3.758% 05/20/35		06/01/2020	Paydown		199,951	199,951	187,761	189,212		10,739		10,739		199,951				2,822	05/20/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		06/01/2020	Paydown		225,335	225,335	160,567	131,407		93,929		93,929		225,335				4,771	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		06/01/2020	Paydown		344,946	345,457	241,186	210,180		135,075		135,075		345,255		(309)	(309)	6,893	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		06/01/2020	Paydown		37,213	37,230	16,932	7,499		29,718		29,718		37,216		(3)	(3)	973	09/25/2036	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		06/01/2020	Paydown		134,580	134,653				134,580		134,580		134,580				3,520	09/25/2036	1FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		06/01/2020	Paydown		197,334	197,441	52,853	36,673		160,679		160,679		197,352		(19)	(19)	4,954	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		06/01/2020	Paydown		144,477	144,555	31,432	20,071		124,416		124,416		144,487		(10)	(10)	3,930	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		06/01/2020	Paydown		138,949	139,024	31,158	20,139		118,820		118,820		138,959		(10)	(10)	3,634	09/25/2036	1FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		06/01/2020	Paydown		532,432	533,494	271,275	248,935		283,975		283,975		532,915		(483)	(483)	12,150	09/25/2036	1FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		06/10/2020	Redemption 100.0000		761,644	761,644	761,644	761,644						761,644				17,465	12/10/2033	2
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		06/15/2020	Redemption 100.0000		105,751	105,751	105,751	105,751						105,751				1,699	09/15/2043	1PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		06/30/2020	Redemption 100.0000		776,500	776,500	776,500	776,500						776,500				14,715	06/30/2032	2
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		06/30/2020	Redemption 100.0000		284,552	284,552	284,552							284,552				2,291	06/30/2032	2PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		06/20/2020	Redemption 100.0000		168,775	168,775	170,463	170,312		(1,537)		(1,537)		168,775				2,652	07/20/2047	1
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		06/15/2020	Redemption 100.0000		88,566	88,566	89,437	89,366		(800)		(800)		88,566				1,554	09/15/2047	1PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		06/15/2020	Redemption 100.0000		110,518	110,518	113,834	114,279		(3,761)		(3,761)		110,518				2,245	12/15/2041	1
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		06/30/2020	Redemption 100.0000		160,695	160,695	160,695	160,695						160,695				3,086	08/31/2037	2
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		06/15/2020	Redemption 100.0000		91,761	91,761	91,761	91,761						91,761				1,549	07/15/2043	1
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		06/15/2020	Redemption 100.0000		447,410	447,410	447,410	447,410						447,410				8,393	08/15/2027	1
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		06/15/2020	Redemption 100.0000		126,301	126,301	127,564	127,483		(1,182)		(1,182)		126,301				2,612	05/15/2048	1
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		06/15/2020	Redemption 100.0000		27,374	27,374	27,374	27,374						27,374				548	01/15/2042	2
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		06/10/2020	Redemption 100.0000		207,059	207,059	207,059	207,059						207,059				3,703	10/10/2039	2
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		04/10/2020	Redemption 100.0000		103,027	103,027	103,027	103,027						103,027				1,340	10/10/2039	2S
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		06/15/2020	Redemption 100.0000		243,431	243,431	243,431	243,431						243,431				4,342	07/15/2045	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		06/15/2020	Redemption 100.0000		109,701	109,701	109,701	109,701						109,701				1,834	05/15/2045	1.
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		06/10/2020	Redemption 100.0000		107,583	107,583	107,583	107,583						107,583				1,996	07/10/2056	1.
12705@-AA-9	CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC 3.720% 07/15/39		06/15/2020	Redemption 100.0000		87,357	87,357	87,357	87,357						87,357				2,050	07/15/2039	1PL
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		06/15/2020	Redemption 100.0000		48,666	48,666	48,666	48,666						48,666				829	04/15/2049	1.
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		06/15/2020	Redemption 100.0000		11,026	11,026	11,153	11,149		(123)		(123)		11,026				234	07/15/2054	1.
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		06/06/2020	Redemption 100.0000		570,957	570,957	570,957	570,957						570,957				17,222	12/28/2026	1.
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		06/15/2020	Redemption 100.0000		191,268	191,268	191,268	191,268						191,268				3,503	05/15/2043	2.
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		06/15/2020	Redemption 100.0000		113,033	113,033	113,033	113,033						113,033				2,113	11/15/2048	1.
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		06/20/2020	Redemption 100.0000		189,741	189,741	189,741	189,741						189,741				3,164	11/20/2029	2.
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		06/15/2020	Redemption 100.0000		471,025	471,025	471,025	471,025						471,025				7,018	05/15/2034	1.
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		06/10/2020	Redemption 100.0000		223,830	223,830	223,830	223,830						223,830				3,601	11/10/2041	2PL
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		06/15/2020	Redemption 100.0000		62,331	62,331	62,331	62,331						62,331				858	08/21/2039	2.
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		06/15/2020	Redemption 100.0000		40,907	40,907	40,907	40,907						40,907				606	03/31/2044	1.
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		04/15/2020	Redemption 100.0000		20,369	20,369	20,369	20,369						20,369				217	03/31/2044	1Z
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		06/10/2020	Redemption 100.0000		122,776	122,776	122,776	122,776						122,776				1,925	06/10/2034	1.
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		04/10/2020	Redemption 100.0000		61,117	61,117	61,117	61,117						61,117				687	06/10/2034	1Z
13057Q-AF-4	CALIFORNIA RESOURCES CRP CO.GUARNT 6.000% 11/15/24		05/07/2020	GOLDMAN SACHS & COMPANY		115,625	46,250,000	925,000	9,250,000			8,325,000	(8,325,000)		925,000		(809,375)	(809,375)		11/15/2024	6FE
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRN 10/17 TO 10/18 3.642% 08/15/37		06/15/2020	Redemption 100.0000		590,711	590,711	590,712	586,366		4,345		4,345		590,711				12,437	08/15/2037	1.
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		06/15/2020	Redemption 100.0000		15,429	15,429	15,429							15,429				53	01/15/2052	4Z
14041N-FN-6	CAPITAL ONE MULTI ASSET EXECUT SERIES 2017-A4 CLASS A4 1.990% 07/17/23		06/18/2020	THE TORONTO-DOMINION BANK		622,228	620,000	610,700			4,300		4,300		615,000		7,228	7,228	3,324	07/17/2023	1FE
14149Y-AT-5	CARDINAL HEALTH INC SR UNSEC 4.625% 12/15/20		06/22/2020	Call 102.0160		22,443,520	22,000,000	21,905,960	21,989,087		5,349		5,349		21,994,436		5,564	5,564	972,055	12/15/2020	2FE
141781-G#-5	CARGILL-INC SR-SEC 7.280% 06/30/23		06/30/2020	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,740	06/30/2023	1.
14313F-AD-1	CARMAX AUTO OWNER TRUST SERIES 2018-3 CLASS A3 3.130% 06/15/23		06/15/2020	Paydown		28,953	28,953	28,650			303		303		28,953				227	06/15/2023	1FE
14314A-AC-3	CARMAX AUTO OWNER TRUST SERIES 2018-1 CLASS A3 2.480% 11/15/22		06/15/2020	Paydown		403,679	403,679	398,886			4,794		4,794		403,679				1,658	11/15/2022	1FE
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		06/10/2020	Redemption 100.0000		232,177	232,177	232,177	232,177						232,177				3,712	08/10/2038	1.
14575H-AA-6	CAUTO 2016-1A A SEQ 4.550% 02/15/46		06/15/2020	Paydown		103,181	103,181	103,143	103,163		19		19		103,181				1,944	02/15/2046	1FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		06/10/2020	Redemption 100.0000		462,392	462,392	462,392	462,392						462,392				11,162	10/10/2028	1.
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		06/10/2020	Redemption 100.0000		529,684	529,684	529,684	529,684						529,684				12,533	07/10/2028	1.
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		06/15/2020	Paydown		269,446	269,446	269,367	269,375		70		70		269,446				5,516	08/15/2041	1FE
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		06/01/2020	Paydown		24,418	24,418	23,807	24,207		211		211		24,418				499	05/25/2033	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		06/01/2020	Paydown		11,645	11,645	12,020	11,853		(208)		(208)		11,645				264	07/25/2033	1FM
15135B-AS-0	CENTENE CORP SERIES 144A 4.625% 12/15/29		05/06/2020	Tax Free Exchange		11,450,000	11,450,000	11,450,000	11,450,000						11,450,000				220,651	12/15/2029	3FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		06/01/2020	Paydown		721	721	685	695		27		27		721				15	01/25/2032	1FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 0.830% 03/25/34		06/25/2020	Paydown		28,316	28,316	25,977	26,807		1,509		1,509		28,316				218	03/25/2034	1FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 5.159% 06/25/34		06/01/2020	Paydown		347,249	347,249	347,220	346,863		387		387		347,249				7,897	06/25/2034	1FM
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34		06/01/2020	Paydown		285,218	285,218	285,127	284,546		673		673		285,218				6,557	09/25/2034	1FM
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.815% 09/25/34		06/25/2020	Paydown		63,742	63,742	57,502	59,237		4,505		4,505		63,742				615	09/25/2034	1FM
152314-MC-1	CXHE 2005-A AF5 STEP AFC IRC AS 5.780% 01/25/35		06/01/2020	Paydown		243,534	243,534	243,413	242,802		732		732		243,534				5,806	01/25/2035	1FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		06/10/2020	Redemption 100.0000		8,310	8,310	8,310	8,310						8,310				155	01/10/2041	2
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		06/10/2020	Redemption 100.0000		140,010	140,010	140,010	140,010						140,010				2,822	01/10/2041	2
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		06/10/2020	Redemption 100.0000		560,153	560,153	560,153	560,153						560,153				12,484	03/10/2045	1
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		06/10/2020	Redemption 100.0000		468,568	468,568	468,568	468,568						468,568				6,621	05/10/2035	1
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		06/01/2020	Paydown		6,245	6,245	4,955	5,742		503		503		6,245				137	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		06/01/2020	Paydown		3,192	3,192	3,192	3,192						3,192				70	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		06/01/2020	Paydown		6,786	6,786	5,673	6,290		496		496		6,786				156	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		06/01/2020	Paydown		9,407	9,407	9,407	9,407						9,407				216	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		06/01/2020	Paydown		68,804	68,804	68,800	68,721		83		83		68,804				1,773	10/25/2032	1FM
161546-EG-7	CFAB 2003-1 2M1 MEZ FLT STEP NAS 1.160% 09/25/32		05/26/2020	Paydown		17,937	17,937	16,028	17,928		9		9		17,937				162	09/25/2032	1FM
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		06/01/2020	Paydown		81,494	81,494	81,492	81,411		83		83		81,494				2,227	03/25/2033	1FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		06/01/2020	Paydown			43,125	26,524	26,398		133		133		26,531		(26,531)	(26,531)	1	05/25/2032	6FM
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.106% 05/25/33		06/01/2020	Paydown		199,523	199,523	199,514	199,356		167		167		199,523				4,472	05/25/2033	1FM
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33		06/01/2020	Paydown		274,058	274,058	274,053	273,821		237		237		274,058				5,217	06/25/2033	1FM
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		05/01/2020	Paydown		39,816	39,816	7,317	1		39,815		39,815		39,816				2,194	09/25/2032	1FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 5.002% 11/25/34		06/01/2020	Paydown		580,175	580,175	573,916	574,520		5,655		5,655		580,175				11,636	11/25/2034	1FM
161546-HS-8	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33		06/01/2020	Paydown		299,344	299,344	299,327	299,000		344		344		299,344				6,390	11/25/2033	1FM
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		06/01/2020	Paydown			11,010	2,278	2,555						2,555		(2,555)	(2,555)	5	01/25/2033	1FM
161546-JH-0	CFAB 2004-2 1A5 STEP AFC SEQ 5.700% 02/26/35		06/01/2020	Paydown		210,179	210,179	207,728	208,095		2,084		2,084		210,179				4,659	02/26/2035	1FM
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 1.010% 02/26/35		06/25/2020	Paydown		43,288	43,288	38,672	41,028		2,260		2,260		43,288				386	02/26/2035	1FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		06/01/2020	Paydown		105,603	104,587	54,155	39,142		66,092		66,092		105,233		370	370	2,837	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		06/01/2020	Paydown		7,882	7,882	7,865	7,864		18		18		7,882				167	02/25/2034	1FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		06/01/2020	Paydown		474,822	474,822	430,159	453,189		21,633		21,633		474,822				11,324	02/25/2034	1FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.683% 12/25/35		06/01/2020	Paydown		62,433	62,436	20,931	3,164		59,269		59,269		62,433				958	12/25/2035	1FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.799% 12/25/35		06/01/2020	Paydown		308,265	308,265	229,489	184,663		123,602		123,602		308,265				5,007	12/25/2035	1FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		06/01/2020	Paydown		39,420	39,544	15,765	12,948		26,512		26,512		39,459		(39)	(39)	968	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		06/01/2020	Paydown		32,892	32,995	15,507	10,225		22,698		22,698		32,923		(31)	(31)	808	12/25/2036	1FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 3.988% 02/25/37		06/01/2020	Paydown		30,933	30,933	30,682	30,704		229		229		30,933				523	02/25/2037	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 3.925% 02/25/37		06/01/2020	Paydown		99,344	99,344	98,907	98,912		432		432		99,344				1,634	02/25/2037	1FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		06/01/2020	Paydown		351,493	372,633	227,344	217,324		146,207		146,207		363,531		(12,038)	(12,038)	9,493	07/25/2037	1FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		06/01/2020	Paydown		135,660	225,594	167,669	170,605		33,067		33,067		203,672		(68,013)	(68,013)	5,670	10/25/2036	3FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		06/01/2020	Paydown		146,414	146,424	79,558	91,825		54,595		54,595		146,420		(7)	(7)	3,598	10/25/2036	1FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 3.509% 07/25/37		06/01/2020	Paydown		852,096	852,096	847,965	862,054		(9,958)		(9,958)		852,096				14,219	07/25/2037	1FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.386% 07/25/37		06/01/2020	Paydown		39,076	39,076	3,161	531		38,544		38,544		39,076				553	07/25/2037	1FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		06/01/2020	Paydown		96,386	103,722	88,098	90,462		12,334		12,334		102,796		(6,409)	(6,409)	1,717	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		06/01/2020	Paydown		215,752	201,755	112,694	117,012		90,744		90,744		207,756		7,996	7,996	4,761	06/25/2035	1FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 0.415% 05/25/36		06/25/2020	Paydown		303,504	303,504	268,000	266,260		37,244		37,244		303,504				2,286	05/25/2036	1FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		06/05/2020	Redemption 100.0000		573,300	573,300	573,300	573,300						573,300				8,727	01/05/2036	1
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		06/01/2020	Paydown		28,019	29,552	18,221	17,331		11,571		11,571		28,903		(884)	(884)	793	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		06/01/2020	Paydown		185,645	231,075	18,986	2,086		183,969		183,969		186,056		(410)	(410)	6,654	12/25/2036	1FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		06/01/2020	Paydown		330,544	326,032	197,453	187,975		139,996		139,996		327,971		2,573	2,573	8,622	09/25/2037	1FM
171265-B#-7	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37		04/08/2020	Redemption 100.0000		(944,444)	(944,444)	(944,444)	(944,444)						(944,444)				16,970	03/15/2037	1
17208#-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		06/15/2020	Redemption 100.0000		123,510	123,510	123,510	123,510						123,510				1,931	10/15/2033	1
172441-AZ-0	CINEMARK USA INC CO.GUARNT 4.875% 06/01/23		04/27/2020	BARCLAYS BANK PLC		5,958,125	7,000,000	6,958,750	6,982,546		1,267		1,267		6,983,813		(1,025,688)	(1,025,688)	138,260	06/01/2023	3FE
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		06/01/2020	Paydown		233,101	233,101	218,836	227,130		5,971		5,971		233,101				4,711	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		06/01/2020	Paydown		4,065	4,065	3,683	3,817		248		248		4,065				108	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		06/01/2020	Paydown		383,799	383,799	313,156	357,392		26,407		26,407		383,799				7,966	05/25/2034	1FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.830% 03/25/36		06/01/2020	Paydown		17,356	17,356	6,798	6,747		10,609		10,609		17,356				186	03/25/2036	1FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 0.845% 02/25/35		06/25/2020	Paydown		13,332	13,332	11,932	12,374		958		958		13,332				108	02/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 4.576% 08/25/35		06/01/2020	Paydown		128,357	128,357	114,318	117,236		11,122		11,122		128,357				2,467	08/25/2035	1FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		06/01/2020	Paydown		100,783	104,202	89,393	85,850		17,758		17,758		103,609		(2,826)	(2,826)	2,519	07/25/2035	1FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		06/01/2020	Paydown		156,613	176,789	91,802	79,325		86,346		86,346		165,671		(9,058)	(9,058)	3,947	04/25/2036	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		06/01/2020	Paydown		254,876	254,876	185,059	200,778		54,098		54,098		254,876				6,973	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		06/01/2020	Paydown		60,078	82,081	65,088	64,267		12,989		12,989		77,256		(17,178)	(17,178)	2,048	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		06/01/2020	Paydown		238,630	572,125	543,312	569,477		1,107		1,107		570,584		(331,954)	(331,954)	12,767	04/25/2036	3FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 5.272% 09/25/36		06/01/2020	Paydown		1,754,231	1,754,231	1,452,898	1,545,131		209,100		209,100		1,754,231				39,307	09/25/2036	1FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.794% 12/10/49		06/01/2020	Paydown			4,276	2,895	2,895						2,895		(2,895)	(2,895)	65	12/10/2049	3FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.794% 12/10/49		06/01/2020	Paydown			5,856	3,319	3,327			8	(8)		3,319		(3,319)	(3,319)	89	12/10/2049	1FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.794% 12/10/49		06/01/2020	Paydown			17,104	11,482	11,482						11,482		(11,482)	(11,482)	260	12/10/2049	3FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		06/01/2020	Paydown		4,064	4,064				4,064		4,064		4,064				102	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		06/01/2020	Paydown		80,221	106,628	96,793	99,148		5,671		5,671		104,819		(24,599)	(24,599)	2,240	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		06/01/2020	Paydown		9,292	9,530				9,292		9,292		9,292				257	06/25/2037	1FM
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		06/05/2020	Redemption 100.0000		865,000	865,000	865,000	865,000						865,000				20,712	12/05/2026	1
200474-BC-7	COMM 2015-LC19 A4 SEQ 3.183% 02/10/48		04/02/2020	BMO CAPITAL MARKETS		15,520,313	15,000,000	15,449,108	15,231,970		(12,055)		(12,055)		15,219,914		300,398	300,398	165,781	02/10/2048	1FM
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		04/01/2020	Paydown		1,745,269	1,745,269	1,088,955	1,497,901		247,367		247,367		1,745,269				39,269	04/01/2029	1FM
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		05/29/2020	Paydown		2	1,155	723	(10,494)	821	10,652		11,473		979		(977)	(977)		10/01/2029	6*
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		04/01/2020	Paydown		105,209	105,209	65,801	90,425	(219)	15,003		14,784		105,209				2,367	10/01/2029	6*

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.834% 09/01/37		06/01/2020	Paydown		144	144	144	144						144				3	09/01/2037	6*
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		06/01/2020	Paydown		54	54	54	54						54				2	11/01/2037	6*
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.411% 03/01/38		06/01/2020	Paydown		2,342	2,342	2,342	2,342						2,342				47	03/01/2038	6*
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.122% 02/01/37		06/01/2020	Paydown		39,300	39,300	39,300	39,247	53			53		39,300				654	02/01/2037	6*
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.958% 06/01/37		06/01/2020	Paydown		899	899	899	899						899				22	06/01/2037	6*
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.588% 01/01/36		06/01/2020	Paydown		1,654	1,654	1,654	1,654						1,654				31	01/01/2036	6*
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 124.810% 06/01/38		06/01/2020	Paydown		1,093	1,093	1,093	1,093						1,093				19	06/01/2038	6*
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.274% 12/01/38		06/01/2020	Paydown		997	997	997	997						997				7	12/01/2038	6*
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		06/01/2020	Paydown		162	162	162	162						162				7	04/01/2039	6*
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.402% 08/01/39		06/01/2020	Paydown		460	460	460	460						460				11	08/01/2039	6*
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.663% 10/01/39		06/01/2020	Paydown		2,265	2,265	2,265	2,265						2,265				48	10/01/2039	6*
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.621% 12/01/39		06/01/2020	Paydown		1,362	1,362	1,362	1,362						1,362				27	12/01/2039	6*
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.602% 03/01/40		06/01/2020	Paydown		739	739	739	739						739				8	03/01/2040	6*
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.859% 06/01/40		06/01/2020	Paydown		266	266	266	266						266				3	06/01/2040	6*
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.803% 09/01/40		06/01/2020	Paydown		684	684	684	684						684				12	09/01/2040	6*
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		06/01/2020	Paydown		763	763	763	763						763				19	01/01/2041	6*
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 6.562% 04/01/41		06/01/2020	Paydown		391	391	391	391						391				10	04/01/2041	6*
20401@-BK-6	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R 4.731% 12/01/41		06/01/2020	Paydown		114	114	114	114						114				2	12/01/2041	6*
209111-EZ-2	CON EDISON CO OF NY INC SR UNSEC 4.450% 06/15/20		06/15/2020	Maturity		12,850,000	12,850,000	12,822,116	12,848,463		1,537		1,537		12,850,000				285,913	06/15/2020	2FE
209115-A*-5	CONSOLIDATED EDISON INC SR 8.710% 06/30/22		06/30/2020	Redemption 100.0000		91,661	91,661	114,485	97,429		(5,767)		(5,767)		91,661				3,992	06/30/2022	1
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.722% 03/15/27		06/01/2020	Paydown		1,848	1,848	535	519		1,329		1,329		1,848				50	03/15/2027	1FM
22101#-AA-6	HOWARD UNIVERSITY 5.910% 06/01/31		06/01/2020	Redemption 100.0000		213,249	213,249	213,249	213,249						213,249				6,302	06/01/2031	2PL
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		06/01/2020	Redemption 100.0000		330,189	330,189	330,189	330,189						330,189				7,453	01/01/2040	2
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		04/02/2020	Redemption 100.0000		(249)	(249)	(249)	(249)						(249)				10,257	03/30/2034	2PL
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		06/10/2020	Redemption 100.0000		770,092	770,092	770,092	770,092						770,092				12,735	12/10/2035	2
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		06/01/2020	Paydown		96	96					96			96				4	11/30/2027	1FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		06/01/2020	Paydown		147,174	147,174	145,082	146,623		551		551		147,174				4,254	09/25/2031	1FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		06/01/2020	Paydown		349,979	349,979	349,961	348,321		1,658		1,658		349,979				11,577	12/25/2031	1FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.053% 12/25/33		06/01/2020	Paydown		31,029	31,029	31,811	31,029						31,029				873	12/25/2033	1FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.386% 05/15/38		06/01/2020	Paydown															114	05/15/2038	6FE
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		06/01/2020	Paydown		120,507	120,507	111,039	114,773		5,734		5,734		120,507				2,347	05/25/2035	1FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43		06/01/2020	Paydown		209,190	209,190	220,695	214,694		(5,505)		(5,505)		209,190				4,611	01/25/2043	1FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 3.759% 04/25/34		06/01/2020	Paydown		105,779	105,779	101,978	102,377		3,402		3,402		105,779				1,771	04/25/2034	1FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 3.667% 06/25/34		06/01/2020	Paydown		47,803	47,803	45,480	45,753		2,050		2,050		47,803				816	06/25/2034	1FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.389% 10/15/39		06/01/2020	Paydown															34	10/15/2039	6FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		06/01/2020	Paydown		18,368	18,368	17,979	17,995		373		373		18,368				419	08/25/2034	1FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		06/01/2020	Paydown		241,555	241,555	243,594	241,555						241,555				6,177	08/25/2034	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		06/01/2020	Paydown		174,953	174,953	174,269	174,270		682		682		174,953				4,189	12/25/2034	1FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		06/10/2020	Redemption 100.0000		172,610	172,610	172,610	172,071		539		539		172,610				3,569	10/10/2033	2
22545#-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		06/01/2020	Paydown		45,180	45,180	44,382	44,557		623		623		45,180				892	02/25/2035	1FM
22545#-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		06/01/2020	Paydown		579,448	579,448	546,639	568,275		11,173		11,173		579,448				12,513	02/25/2035	1FM
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		06/10/2020	Redemption 100.0000		60,571	60,571	60,571	60,571						60,571				1,160	10/31/2039	1
22545@-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		04/10/2020	Redemption 100.0000		30,123	30,123	30,123	30,123						30,123				420	10/31/2039	2Z
22545L-BR-9	CSMC 2006-C5 AX IO CSTR NTL 1.092% 12/15/39		04/18/2020	Paydown																12/15/2039	6FE
22546@-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		06/10/2020	Redemption 100.0000		50,457	50,457	50,457	50,457						50,457				646	12/10/2029	1Z
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		06/01/2020	Paydown		526,710	526,710	513,642	514,195		12,515		12,515		526,710				11,227	10/25/2034	1FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		06/01/2020	Paydown		188,025	188,025	182,536	182,775		5,250		5,250		188,025				4,089	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		06/01/2020	Paydown		75,041	75,041	74,068	74,246		795		795		75,041				1,632	11/25/2034	1FM
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		06/20/2020	Redemption 100.0000		62,911	62,911	62,911	62,911						62,911				1,590	06/20/2035	1
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		06/15/2020	Redemption 100.0000		305,008	305,008	305,008	303,762		1,246		1,246		305,008				7,885	03/15/2031	1
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		06/15/2020	Redemption 100.0000		431,767	431,767	431,767	431,767						431,767				9,455	06/15/2032	1
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		04/15/2020	Redemption 100.0000		213,065	213,065	213,065	213,065						213,065				4,794	04/15/2023	1
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		06/15/2020	Redemption 100.0000		193,891	193,891	193,891	193,891						193,891				3,435	06/15/2031	1
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		06/07/2020	Redemption 100.0000		1,523,627	1,523,627	1,523,627	1,523,627						1,523,627				25,214	12/07/2023	3
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		06/15/2020	Redemption 100.0000		172,581	172,581	172,581	172,581						172,581				2,957	06/15/2043	1
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		06/15/2020	Redemption 100.0000		52,814	52,814	52,814	52,814						52,814				1,101	01/15/2039	2
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		06/20/2020	Redemption 100.0000		293,280	293,280	293,280	293,280						293,280				5,502	04/20/2033	1
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		06/30/2020	Redemption 100.0000		535,395	535,395	535,395	535,395						535,395				14,378	09/30/2038	2FE
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		06/15/2020	Redemption 100.0000		59,240	59,240	59,240	59,240						59,240				1,180	01/15/2034	1
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		06/15/2020	Redemption 100.0000		76,687	76,687	76,689	76,688		(1)		(1)		76,687				1,475	11/15/2034	1
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/15/2020	Redemption 100.0000		1,406,931	1,406,931	1,406,931	1,406,931						1,406,931				31,630	02/15/2034	1
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		06/15/2020	Redemption 100.0000		46,865	46,865	46,865	46,865						46,865				856	09/15/2045	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		06/15/2020	Redemption 100.0000		32,591	32,591	32,591	32,591						32,591				607	11/15/2034	1.
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		06/15/2020	Redemption 100.0000		197,283	197,283	203,199	202,415		(5,132)		(5,132)		197,283				3,814	12/15/2044	2.
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		06/15/2020	Redemption 100.0000		5,279	5,279	5,279	5,279						5,279				97	09/15/2045	1.
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		06/20/2020	Redemption 100.0000		90,196	90,196	90,196	89,853		343		343		90,196				1,406	03/20/2035	1.
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		06/15/2020	Redemption 100.0000		284,680	284,680	284,680	284,680						284,680				4,588	03/15/2036	1.
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		06/10/2020	Redemption 100.0000		112,745	112,745	116,027	115,631		(2,886)		(2,886)		112,745				2,026	12/10/2037	2.
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		06/15/2020	Redemption 100.0000		193,530	193,530	193,530	193,530						193,530				3,275	02/15/2038	1.
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		06/15/2020	Redemption 100.0000		255,197	255,197	257,361	257,332		(2,135)		(2,135)		255,197				3,691	10/15/2033	1.
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		06/20/2020	Redemption 100.0000		147,453	147,453	149,281	148,950		(1,497)		(1,497)		147,453				2,243	09/20/2031	1.
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		06/15/2020	Redemption 100.0000		225,422	225,422	225,422	225,422						225,422				4,411	12/15/2037	2.
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		06/15/2020	Redemption 100.0000		175,249	175,249	180,506	179,320		(4,071)		(4,071)		175,249				2,916	09/15/2036	1.
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		06/15/2020	Redemption 100.0000		163,223	163,223	163,223	163,223						163,223				3,636	12/15/2036	2.
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		06/15/2020	Redemption 100.0000		581,054	581,054	586,539	585,594		(4,540)		(4,540)		581,054				9,546	07/15/2036	1.
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		06/01/2020	Paydown		33,978	33,978	34,316	33,961		17		17		33,978				664	11/10/2046	1FM.
23305X-AJ-0	DBUBS 2011-LC2A D SUB CSTR 5.714% 07/10/44		04/23/2020	BARCLAYS BANK PLC		8,729,000	9,855,000	10,057,569	9,886,545		(9,856)		(9,856)		9,876,689		(1,147,689)	(1,147,689)	225,352	07/10/2044	2FM.
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		06/20/2020	Redemption 100.0000		310,387	310,387	310,387	310,387						310,387				4,645	07/20/2034	2.
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		06/05/2020	Redemption 100.0000		175,730	175,730	175,730	175,730						175,730				3,117	09/05/2033	1.
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		06/10/2020	Redemption 100.0000		1,737,910	1,737,910	1,737,910	1,737,910						1,737,910				39,103	01/10/2028	1.
23422*-AC-6	DAKOTA GASIFICATION CO SR 4.010% 05/08/45		05/08/2020	Redemption 100.0000		2,097,778	2,097,778	2,097,778	2,097,778						2,097,778				42,060	05/08/2045	1.
240019-BT-5	DAYTON POWER & LIGHT CO/ 1ST MORTG 3.950% 06/15/49		04/13/2020	Tax Free Exchange		14,904,859	15,000,000	14,903,250	14,904,372		487		487		14,904,859				194,208	06/15/2049	2FE.
24618#-AF-7	DELAWARE NORTH COS-INC 2010-SR-UNSEC 5.880% 06/30/20		06/30/2020	Maturity		22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				661,500	06/30/2020	2.
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		06/01/2020	Paydown		5,823	5,823	927	2,250		3,572		3,572		5,823				132	06/25/2027	1FM.
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		06/20/2020	Redemption 100.0000		3,037,715	3,037,715	3,037,715	3,037,715						3,037,715				85,500	11/20/2022	2PL.
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.685% 02/25/35		06/25/2020	Paydown		69,227	69,227	48,110	42,783		26,444		26,444		69,227				517	02/25/2035	1FM.
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 5.077% 06/25/35		06/01/2020	Paydown			86,392												1,431	06/25/2035	1FM.
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.080% 06/25/36		06/01/2020	Paydown		96,490	104,724	55,844	59,926		41,287		41,287		101,213		(4,723)	(4,723)	1,965	06/25/2036	1FM.
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000% 10/25/36		06/01/2020	Paydown		326,095	326,095	326,664	326,095						326,095				7,270	10/25/2036	1FM.
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		06/01/2020	Paydown		805	805	804	804		1		1		805				18	04/25/2033	1FM.
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		06/01/2020	Paydown		3,258	3,258	3,238	3,241		17		17		3,258				75	04/25/2033	1FM.
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		06/01/2020	Paydown		1,485	1,485	1,455	1,470		14		14		1,485				34	04/25/2033	1FM.

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
	DMSI 2007-WM1 A1 SC CSTR SSNR 3.232%																				
25157T-AA-2	06/27/37		06/01/2020	Paydown		846,038	846,038	848,916	855,051		(9,014)		(9,014)		846,038				13,536	06/27/2037	1FM
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		06/20/2020	Paydown		382,420	382,420	382,324	382,344		76		76		382,420				4,885	10/22/2029	1FE
	DISCOVERY COMMUNICATIONS CO.GUARNT 4.375%																				
25470D-AE-9	06/15/21		05/13/2020	TENDER SALE		24,717,619	23,900,000	23,751,103	23,874,034		6,583		6,583		23,880,617		837,002	837,002	444,391	06/15/2021	2FE
	DISCOVERY COMMUNICATIONS CO.GUARNT 3.300%																				
25470D-AF-6	05/15/22		05/13/2020	TENDER SALE		51,997,000	50,000,000	49,703,791	49,920,474		12,272		12,272		49,932,747		2,064,253	2,064,253	838,750	05/15/2022	2FE
	DISCOVERY COMMUNICATIONS CO.GUARNT 3.250%																				
25470D-AH-2	04/01/23		05/20/2020	TENDER SALE		4,931,403	4,925,000	4,895,070	4,914,074		1,243		1,243		4,915,317		16,085	16,085	102,707	04/01/2023	2FE
	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100%			Redemption 100.0000																	
25471*-AA-5	08/01/24		06/01/2020			1,895,113	1,895,113	1,895,113	1,895,113						1,895,113				32,467	08/01/2024	1
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		04/25/2020	Paydown		67,500	67,500	67,500	67,500						67,500				1,510	10/25/2045	2FE
25755T-AG-5	DPABS 2017-1A A2II SEQ 3.082% 07/25/47		04/25/2020	Paydown		37,500	37,500	37,500	37,500						37,500				578	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		04/25/2020	Paydown		125,000	125,000	125,000	125,000						125,000				2,574	07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		04/25/2020	Paydown		16,063	16,063	16,063	16,063						16,063				331	07/25/2048	2FE
	DPABS SERIES 2019-1A CLASS A2 144A 3.668%																				
25755T-AL-4	10/25/49		04/25/2020	Paydown		25,000	25,000	25,000	25,000						25,000				397	10/25/2049	2FE
	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900%																				
25857@-AA-7	08/01/36		06/01/2020	Paydown		1,163,152	1,163,152	1,163,152	1,163,152						1,163,152				18,352	08/01/2036	1PL
	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850%																				
25857@-AB-5	08/01/36		06/01/2020	Paydown		207,706	207,706	207,706	207,706						207,706				4,075	08/01/2036	2PL
	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000%																				
25858*-AA-8	03/22/38		05/01/2020	Paydown		997,125	997,125	997,125	997,125						997,125				15,192	03/22/2038	1PL
	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500%																				
25858*-AB-6	03/22/38		05/01/2020	Paydown		306,808	306,808	306,808	306,808						306,808				5,258	03/22/2038	2PL
	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC			Redemption 100.0000																	
25859@-AA-5	4.500% 12/15/39		05/01/2020			998,470	998,470	998,470	998,470						998,470				15,230	12/15/2039	1PL
	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC			Redemption 100.0000																	
25859@-AB-3	5.000% 12/15/39		05/01/2020			350,927	350,927	350,927	350,927						350,927				6,623	12/15/2039	2PL
	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC																				
25859@-AC-1	6.250% 12/15/39		06/01/2020	Paydown		71,902	71,902	71,902	71,902						71,902				1,836	12/15/2039	3PL
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption 100.0000																	
26061#-AA-5	12/15/41		06/15/2020			255,353	255,353	255,353	255,353						255,353				5,289	12/15/2041	2
	DOW MICHIGAN LEASE-BACKED PASS 4.860%			Redemption 100.0000																	
26061@-AA-7	05/15/42		06/15/2020			117,023	117,023	117,023	117,023						117,023				2,387	05/15/2042	2
26208L-AA-6	HONK 2015-1A A2 SEQ 5.216% 07/20/45		04/20/2020	Paydown		65,000	65,000	64,978	64,981		19		19		65,000				1,695	07/20/2045	2FE
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		04/20/2020	Paydown		41,875	41,875	41,875	41,875						41,875				972	04/20/2049	2FE
	HONK SERIES 2019-2A CLASS A2 144A 3.981%																				
26208L-AE-8	10/20/49		04/20/2020	Paydown		17,500	17,500	17,500	17,500						17,500				348	10/20/2049	2FE
26441Y-AW-7	DUKE REALTY LP CO.GUARNT 3.875% 10/15/22		06/26/2020	TENDER SALE		9,020,550	8,470,000	8,566,534	8,498,035		(5,342)		(5,342)		8,492,694		527,856	527,856	231,572	10/15/2022	2FE
	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390%			Redemption 100.0000																	
26885*-AA-3	11/08/44		06/08/2020			185,148	185,148	188,096	187,552		(2,404)		(2,404)		185,148				4,160	11/08/2044	2
	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680%																				
28258#-AB-2	11/30/25		04/30/2020	Call 100.0000		1,380,434	1,380,434	1,501,429	1,497,741		(5,939)		(5,939)		1,491,802		(111,367)	(111,367)	48,924	11/30/2025	3PL
	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350%			Redemption 100.0000																	
28621U-AA-1	12/31/32		06/30/2020			618,048	618,048	618,048	618,048						618,048				16,533	12/31/2032	2PL
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32		06/01/2020	Paydown			4,274	1,568	1,926		78		78		2,004		(2,004)	(2,004)	85	11/25/2032	1FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		06/01/2020	Paydown			48,106	19,269	25,581		716		716		26,297		(26,297)	(26,297)	252	08/25/2033	1FM
	EQABS 2004-3 AF5 STEP AFC AS 4.375%																				
294751-EV-0	07/25/34		06/01/2020	Paydown		454,016	454,016	451,888	452,329		1,687		1,687		454,016				8,156	07/25/2034	1FM
	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.342%																				
294751-FB-3	07/25/34		06/01/2020	Paydown		185,719	185,719	41,211	43,174		142,545		142,545		185,719				3,220	07/25/2034	1FM
	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.342%																				
294751-FC-1	07/25/34		06/01/2020	Paydown			47,168	138	113						138		(138)	(138)	360	07/25/2034	1FM
	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC			Redemption 100.0000																	
29854*-AA-4	3.750% 02/15/35		06/15/2020			107,115	107,115	107,115	107,115						107,115				1,674	02/15/2035	1
	EXPRESS SCRIPTS HOLDING CO.GUARNT 4.750%																				
30219G-AE-8	11/15/21		04/15/2020	Call 106.3760		21,275,200	20,000,000	19,844,000	19,961,572		5,699		5,699		19,967,271		32,729	32,729	1,671,033	11/15/2021	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	ARCHROCK PARTNERS LP/FIN CO.GUARNT 6.000%																				
30227C-AD-9	10/01/22		04/01/2020	Call 100.0000		23,750,000	23,750,000	23,362,541	23,590,103		13,278		13,278		23,603,381		146,619	146,619	712,500	10/01/2022	4FE
	FBI BOSTON LEASE-BKD PT TRUST- 4.220%			Redemption 100.0000																	
30291*-AA-3	10/13/36		06/15/2020			874,060	874,060	874,060	874,060						874,060				15,303	10/13/2036	1
				Redemption 100.0000																	
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		05/10/2020			6,674,291	6,674,291	6,674,291	6,674,291						6,674,291				86,874	05/10/2022	1
	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC			Redemption 100.0000																	
31304*-AA-6	5.600% 01/10/32		06/10/2020			473,994	473,994	473,994	473,994						473,994				11,067	01/10/2032	1
	FBI CINCINNATI LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
31305#-AA-1	5.600% 02/10/32		06/10/2020			319,750	319,750	319,750	319,750						319,750				7,465	02/10/2032	1
	FBI PORTLAND LEASE BKD TRUST-G SR-SEC			Redemption 100.0000																	
31306#-AA-0	5.600% 03/10/32		06/10/2020			360,888	360,888	360,888	360,888						360,888				8,425	03/10/2032	1
	FBI SAN DIEGO LEASE BKD TRUST- SR-SEC			Redemption 100.0000																	
31306@-AA-2	4.750% 04/26/33		06/10/2020			995,335	995,335	995,335	995,335						995,335				19,708	04/10/2033	1
	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC			Redemption 100.0000																	
31435@-AA-6	4.020% 11/15/39		06/15/2020			678,085	678,085	678,085							678,085				6,896	11/15/2039	2Z
	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540%			Redemption 100.0000																	
31562#-AA-9	09/15/30		06/15/2020			54,181	54,181	54,181	54,181						54,181				1,477	09/15/2030	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31564#-AA-7	6.750% 03/31/32		06/30/2020			187,119	187,119	187,119	187,119						187,119				5,267	03/31/2032	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565#-AA-6	7.210% 07/31/31		06/30/2020			127,495	127,495	127,495	127,495						127,495				3,833	07/31/2031	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		06/30/2020			199,472	199,472	199,472	199,472						199,472				6,380	01/31/2033	2
	FFML 2004-FF6 M1 MEZ FLT STEP IRC 1.115%																				
32027N-KJ-9	07/25/34		06/25/2020	Paydown		113,281	113,281	67,615	61,992		51,289		51,289		113,281				1,074	07/25/2034	1FM
	FHASI 2006-1 1A10 AD SSNR AS 6.000%																				
32051G-2H-7	05/25/36		06/01/2020	Paydown		128,648	180,649	141,313	127,096		37,646		37,646		164,742		(36,094)	(36,094)	4,630	05/25/2036	1FM
	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36																				
32051G-2J-3			06/01/2020	Paydown		521,403	732,190	563,935	506,416		158,843		158,843		665,259		(143,856)	(143,856)	18,767	05/25/2036	1FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 3.561% 10/25/34		06/01/2020	Paydown		146,734	146,734	138,563	139,711		7,024		7,024		146,734				2,420	10/25/2034	1FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		06/01/2020	Paydown		555,427	599,813	426,730	342,814		237,117		237,117		579,931		(24,504)	(24,504)	14,724	02/25/2037	1FM
	FIRST NAT BK-CATALYST VIDALIA/ SR-SEC			Redemption 100.0000																	
32485*-AD-9	12.480% 05/01/20		05/01/2020			7,946,630	7,946,630	7,946,630	7,946,630						7,946,630				495,870	05/01/2020	2PL
	FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950%			Redemption 100.0000																	
33632*-UJ-4	12/10/20		06/10/2020			284,858	284,858	284,858	278,715		6,143		6,143		284,858				11,307	12/10/2020	1
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		05/01/2020	Paydown		14,354	14,354				14,354		14,354		14,354				431	09/11/2023	1FM
				Redemption 100.0000																	
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		06/15/2020			475,723	475,723	475,723	475,723						475,723				9,460	11/15/2030	2
	DUKE ENERGY FLORIDA LLC 1ST MORTG 4.550%																				
341099-CM-9	04/01/20		04/01/2020	Maturity		14,920,000	14,920,000	14,911,496	14,919,745		255		255		14,920,000				339,430	04/01/2020	1FE
	FLORIDA SOUTHEAST CONNECTION-L 3.500%			Redemption 100.0000																	
34115#-AA-5	06/30/37		06/30/2020			544,789	544,789	544,789	544,789						544,789				9,534	06/30/2037	1PL
	FLORIDA SOUTHEAST CONNECTION-L SR-SEC			Redemption 100.0000																	
34115#-AB-3	4.260% 06/30/37		06/30/2020			801,968	801,968	801,968	801,968						801,968				17,082	06/30/2037	1PL
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		04/30/2020	Paydown		11,250	11,250	11,250	11,250						11,250				217	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		06/29/2020	BARCLAYS BANK PLC		2,343,441	2,914,850	2,914,850	2,914,850						2,914,850		(571,409)	(571,409)	97,676	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		04/30/2020	Paydown		55,000	55,000	55,000	55,000						55,000				1,401	04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		04/30/2020	Paydown		30,000	30,000	30,000	30,000						30,000				778	10/30/2048	2FE
	STACR 2019-DNA1 M2 EXCH FLT 2.835% 01/25/49																				
35563K-AH-3			06/25/2020	Paydown		6,015,978	6,015,978	6,020,705	5,494,634		1,270		1,270		6,015,978				104,783	01/25/2049	3FE
	STACR 2019-DNA2 M2 EXCH FLT 2.635% 03/25/49																				
35564L-AH-0			06/25/2020	Paydown		2,232,025	2,232,025	2,232,025	2,232,025						2,232,025				35,500	03/25/2049	4FE
				Redemption 100.0000																	
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		06/15/2020			1,282,307	1,282,307	1,282,307	1,282,307						1,282,307				26,480	12/15/2037	2PL
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		03/01/2020	Paydown		332	332				332		332		332				2	12/31/2035	6*
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		03/01/2020	Paydown		2,471	2,471				2,471		2,471		2,471				63	12/25/2024	6*
36164A-AA-1	GFG 2014-1A A SEQ 5.210% 07/15/40		06/20/2020	Call 0.0000															(208)	07/15/2040	1Z

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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 and Admini-strative Symbol
	GFORC 2005 RR2 4A4 SC SEQ CDO-CRE CD 5.336%																				
36170U-CQ-2	12/25/39		05/01/2020	Paydown		524,241	524,241				524,241		524,241		524,241				9,653	12/25/2039	6*
	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865%																				
361856-DX-2	09/25/34		06/01/2020	Paydown		86,902	(926,554)	(926,554)	(926,554)						(926,554)		1,013,456	1,013,456	2,532	09/25/2034	1FM
	GMACM 2005-AF1 A2 FLT AFC AD AS 0.780%																				
36185M-AJ-1	07/25/35		06/25/2020	Paydown		162,579	177,770	147,804	143,991		30,825		30,825		174,816		(12,236)	(12,236)	1,343	07/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		06/01/2020	Paydown		271,994	280,044	246,802	253,469		25,818		25,818		279,287		(7,293)	(7,293)	7,197	04/25/2036	1FM
	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			Redemption 100.0000																	
36187*-AA-7	5.940% 08/01/31		06/01/2020			84,341	84,341	84,893	84,637		(296)		(296)		84,341				2,089	08/01/2031	2
	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			Redemption 100.0000																	
36208#-AA-8	6.450% 07/15/27		06/15/2020			32,583	32,583	32,583	32,583						32,583				876	07/15/2027	2
	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332%																				
36228C-YQ-0	03/21/46		06/01/2020	Paydown		64,102	62,661	6,047	(116,216)		180,185		180,185		63,969		133	133	18,503	03/21/2046	6FE
	GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34																				
36228F-3P-9			06/01/2020	Paydown		124,927	124,927	122,870	123,038		1,890		1,890		124,927				2,533	04/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		06/01/2020	Paydown		118,033	118,033	120,763	119,715		(1,681)		(1,681)		118,033				3,002	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		06/01/2020	Paydown		11,753	11,753	11,385	11,402		351		351		11,753				249	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		06/01/2020	Paydown		181,931	181,931	174,466	174,846		7,085		7,085		181,931				4,747	06/25/2033	1FM
	GSR 2003-7F B1 SUB CSTR NAS 5.888% 06/25/33																				
36228F-VA-1			06/01/2020	Paydown		46,046	46,046	45,585	45,600		446		446		46,046				1,266	06/25/2033	1FM
	GSR 2003-7F B2 SUB CSTR NAS 5.888% 06/25/33																				
36228F-VB-9			06/01/2020	Paydown		12,525	12,525	12,325	12,333		191		191		12,525				361	06/25/2033	4FM
	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032%																				
3622EC-AK-2	05/25/37		06/01/2020	Paydown		140,296	140,296	78,877	78,901		61,395		61,395		140,296				1,489	05/25/2037	1FM
	GSAA 2006-18 AF4A STEP AFC AS 5.923%																				
3622EL-AD-8	11/25/36		06/01/2020	Paydown		374,254	374,254	191,519	179,730		194,524		194,524		374,254				2,762	11/25/2036	1FM
	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37																				
3622MP-AA-6			06/01/2020	Paydown		19,113	21,464	11,669	7,313		12,576		12,576		19,888		(775)	(775)	582	01/25/2037	1FM
	GSR 2007-1F 3A15 EXCH SEQ AS 6.000%																				
3622MP-BE-7	01/25/37		06/01/2020	Paydown		91,469	98,704	87,932	86,914		10,848		10,848		97,763		(6,293)	(6,293)	2,961	01/25/2037	1FM
	GSR 2007-1F 3A15 EXCH SEQ AS 6.000%																				
3622MP-BE-7	01/25/37		05/01/2020	Paydown		83,129	97,357	86,732	85,728		9,823		9,823		95,551		(12,422)	(12,422)	2,351	01/25/2037	2FM
	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37																				
3622MW-AR-4			06/01/2020	Paydown		41,383	46,436	17,117	15,432		27,588		27,588		43,020		(1,638)	(1,638)	1,163	05/25/2037	1FM
	GSR 2007-AR2 2A1 CSTR SSNR AS 4.092%																				
3622N6-AC-3	05/25/37		06/01/2020	Paydown		141,582	139,439	63,056	33,605		107,479		107,479		141,085		497	497	2,454	05/25/2037	1FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.805% 12/25/35		06/25/2020	Paydown		187,239	187,239	164,653	175,759		11,480		11,480		187,239				1,795	12/25/2035	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		06/01/2020	Paydown		29,667	31,714	18,872	15,760		14,919		14,919		30,679		(1,012)	(1,012)	818	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		06/01/2020	Paydown		126,250	126,250	55,610	50,585		75,666		75,666		126,250				978	03/25/2036	1FM
	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46																				
362334-NC-4			06/01/2020	Paydown		159,357	159,357	84,588	76,728		82,628		82,628		159,357				2,177	03/25/2046	1FM
	GSAA 2006-7 AF5A STEP AFC NAS 6.205%																				
362334-QC-1	03/25/46		06/01/2020	Paydown		108,666	108,666	91,271	97,468		11,198		11,198		108,666				1,499	03/25/2046	1FM
	GSAMP 2005-AHL2 A1B FLT STEP 0.495%																				
362341-B9-9	12/25/35		06/25/2020	Paydown		388,651	388,651	291,177	333,643		55,008		55,008		388,651				2,612	12/25/2035	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		06/01/2020	Paydown		157,620	157,620	147,892	152,338		5,282		5,282		157,620				3,615	09/25/2035	1FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		06/01/2020	Paydown		158,238	158,238	157,675	157,662		576		576		158,238				4,532	09/25/2035	1FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		06/01/2020	Paydown		141,002	146,677	31,859	3,994		137,163		137,163		141,158		(156)	(156)	3,674	12/25/2035	1FM
	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35																				
362341-Q8-5			06/01/2020	Paydown		184,237	184,237	107,026	100,403		83,834		83,834		184,237				4,632	12/25/2035	1FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.555% 10/25/35		06/25/2020	Paydown		281,295	281,295	258,613	268,955		12,340		12,340		281,295				2,490	10/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		06/01/2020	Paydown		201,822	207,766	116,713	74,271		129,581		129,581		203,852		(2,030)	(2,030)	4,959	01/25/2036	1FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		06/01/2020	Paydown		83,228	83,228	67,532	60,694		22,534		22,534		83,228				1,295	09/25/2035	1FM
	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC			Redemption 100.0000																	
36235@-AA-7	5.010% 10/21/32		06/15/2020			750,397	750,397	750,397	750,397						750,397				15,673	10/15/2032	1
	GSAA 2006-10 AF4 STEP AFC AS 6.295%																				
362375-AD-9	06/25/36		06/01/2020	Paydown		138,186	138,186	59,117	53,263		84,923		84,923		138,186				1,130	06/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 3.983% 05/25/35		06/01/2020	Paydown		92,551	92,551	84,404	82,860		9,690		9,690		92,551				1,806	05/25/2035	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 3.740% 05/25/35		06/01/2020	Paydown		123,840	123,840	108,149	107,087		16,753		16,753		123,840				2,113	05/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 3.047% 08/25/34		06/01/2020	Paydown		105,179	105,179	85,853	95,918		9,262		9,262		105,179				1,694	08/25/2034	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 4.138% 09/25/34		06/01/2020	Paydown		207,723	207,723	200,733	201,099		6,624		6,624		207,723				3,377	09/25/2034	1FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 3.928% 12/25/34		06/01/2020	Paydown		204,742	204,742	201,415	204,742						204,742				3,053	12/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.534% 08/25/34		06/01/2020	Paydown		420,739	420,739	420,728	420,425		314		314		420,739				8,179	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		06/01/2020	Paydown		23,154	23,154	23,176	23,154						23,154				528	12/25/2034	2FM
36242D-SS-3	GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34		06/01/2020	Paydown		382,599	382,599	382,599	382,599						382,599				7,450	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		06/01/2020	Paydown		274,457	274,457	213,830	206,587		67,870		67,870		274,457				8,105	01/25/2035	1FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		06/01/2020	Paydown		595,520	595,520	579,399	590,652		4,868		4,868		595,520				13,822	05/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		06/01/2020	Paydown		15,939	21,211	16,841	17,330		2,872		2,872		20,202		(4,263)	(4,263)	605	03/25/2035	1FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		06/15/2020	Redemption 100.0000		154,322	154,322	154,322	154,322						154,322				2,883	07/15/2033	1
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		06/15/2020	Redemption 100.0000		227,251	227,251	227,253	227,252		(1)		(1)		227,251				4,263	09/15/2033	1
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 0.365% 07/25/37		06/25/2020	Paydown		102,789	102,789	86,343	93,193		9,596		9,596		102,789				611	07/25/2037	1FM
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		06/15/2020	Redemption 100.0000		249,955	249,955	249,955	249,955						249,955				4,168	09/15/2033	1
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		06/15/2020	Redemption 100.0000		84,070	84,070	84,070	84,070						84,070				1,419	12/15/2062	1PL
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		06/15/2020	Paydown		7,114	7,114	7,114	6,873						7,114				489	12/15/2062	1PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		06/15/2020	Paydown		270,082	270,082	270,082	250,455						270,082				4,324	12/15/2062	1PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		06/15/2020	Paydown		6,606	6,606	6,606	5,846						6,606				118	12/15/2062	1PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		06/15/2020	Paydown		56,346	56,346	56,346							56,346				288	12/15/2062	1Z
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		06/15/2020	Paydown		13,586	13,586	13,586							13,586				52	12/15/2062	1Z
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		06/15/2020	Paydown		5,283	5,283	5,283							5,283				30	12/15/2062	1Z
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		06/15/2020	Paydown		629	629	629							629				3	12/15/2062	1Z
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		06/01/2020	Paydown		158,074	179,292	78,856	32,545		129,245		129,245		161,790		(3,716)	(3,716)	4,097	07/25/2037	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		06/01/2020	Paydown		98,958	112,242	90,053	85,122		23,793		23,793		108,915		(9,957)	(9,957)	2,565	07/25/2037	1FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.379% 06/23/46		06/01/2020	Paydown		189,724	203,373	8,258	8,258		182,020		182,020		190,278		(554)	(554)	6,125	06/23/2046	6FE
36720#-AC-3	GAS TRANSMISSION NW CORP C-SR 5.290% 06/01/20		06/01/2020	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				290,950	06/01/2020	1
36740L-AA-0	GATES GLOBAL LLC SERIES 144A 6.250% 01/15/26		06/09/2020	WELLS FARGO		7,057,960	7,000,000	7,000,000	7,000,000						7,000,000		57,960	57,960	239,636	01/15/2026	5FE
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		06/15/2020	Redemption 100.0000		517,466	517,466	517,466	517,466						517,466				12,967	10/15/2027	2
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		06/15/2020	Redemption 100.0000		66,194	66,194	66,194	66,194						66,194				1,297	01/15/2027	1
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		06/01/2020	Redemption 100.0000		910,923	910,923	906,368	910,089		834		834		910,923				34,886	05/01/2021	4
382388-AL-0	GOODRICH CORP SR UNSEC 7.000% 04/15/38		05/22/2020	Taxable Exchange		4,089,126	3,000,000	3,045,840	3,036,194		(447)		(447)		3,035,747		1,053,379	1,053,379	137,083	04/15/2038	2FE
382388-AU-0	GOODRICH CORP SR UNSEC 6.800% 07/01/36		06/10/2020	Taxable Exchange		13,642,820	10,000,000	9,996,084	9,998,278		26		26		9,998,304		3,644,516	3,644,516	640,333	07/01/2036	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38238Q-AF-3	GOODRICH CORP SR UNSEC 7.750% 05/19/25		06/10/2020	Taxable Exchange		25,063,500	20,000,000	19,894,000	19,960,863		2,781		2,781		19,963,644		5,099,856	5,099,856	1,011,806	05/19/2025	1FE
38238Q-AL-0	GOODRICH CORP SR UNSEC 7.100% 11/15/27		06/10/2020	Taxable Exchange		39,649,200	30,000,000	29,753,268	29,881,554		5,042		5,042		29,886,595		9,762,605	9,762,605	1,212,917	11/15/2027	1FE
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		06/15/2020	Redemption 100.0000		177,057	177,057	177,057	177,057						177,057				3,575	10/15/2034	1
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23		06/16/2020	Redemption 100.0000		269,700	269,700	270,425	282,702					(12,276)	269,700	(725)		(725)	8,900	06/16/2023	1PL
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		05/10/2020	Redemption 100.0000		854,846	854,846	854,846	854,846						854,846				30,817	02/10/2024	4FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		06/15/2020	Redemption 100.0000		362,546	362,546	362,546	361,305		1,241		1,241		362,546				6,393	11/15/2033	1
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		06/30/2020	Redemption 100.0000		1,287,422	1,287,422	1,287,422	1,287,422						1,287,422				33,537	12/31/2030	2PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		06/10/2020	Redemption 100.0000		19,371	19,371	19,371	19,371						19,371				303	12/10/2049	1FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		06/15/2020	Redemption 100.0000		15,316	15,316	15,316	15,316						15,316				269	08/15/2048	1PL
402479-CA-5	GULF POWER CO SR UNSEC 4.750% 04/15/20		04/15/2020	Maturity		15,000,000	15,000,000	14,997,600	14,999,916		84		84		15,000,000				356,250	04/15/2020	1FE
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		06/20/2020	Redemption 100.0000		492,800	492,800	492,743	492,740		60		60		492,800				9,511	09/20/2037	1PL
404119-BR-9	HCA INC CO.GUARNT 5.375% 02/01/25		06/04/2020	Various		29,369,125	26,650,000	27,100,000	26,913,315		(20,108)		(20,108)		26,893,207		2,475,918	2,475,918	1,216,325	02/01/2025	3FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		06/15/2020	Redemption 100.0000		44,751	44,751	44,751	44,751						44,751				738	01/15/2038	1
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		06/15/2020	Redemption 100.0000		373,479	373,479	373,479	373,479						373,479				10,652	06/15/2036	1
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		06/15/2020	Redemption 100.0000		75,954	75,954	75,954	75,954						75,954				2,027	06/15/2036	1
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.734% 03/19/35		06/19/2020	Paydown		246,423	246,423	211,726	215,268		31,155		31,155		246,423				1,931	03/19/2035	1FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.890% 06/20/35		06/22/2020	Paydown		134,233	134,233	128,654	129,060		5,172		5,172		134,233				1,295	06/20/2035	4FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.460% 10/20/45		06/22/2020	Paydown		134,412	134,412	114,166	116,497		17,915		17,915		134,412				1,085	10/20/2045	1FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		04/20/2020	Redemption 100.0000		372,873	372,873	372,873	372,873						372,873				7,985	10/20/2034	1FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		06/30/2020	Redemption 100.0000		262,686	262,686	262,686	262,686						262,686				3,909	04/30/2024	1
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		06/30/2020	Redemption 100.0000		399,297	399,297	399,297	399,297						399,297				5,909	11/30/2034	1
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		06/01/2020	Redemption 100.0000		541,056	541,056	541,056	541,056						541,056				10,127	03/01/2038	1
423074-AS-2	KRAFT HEINZ FOODS CO SECURED 4.875% 02/15/25		06/04/2020	Call 102.4380		15,486,577	15,118,000	15,118,000	15,118,000						15,118,000				960,226	02/15/2025	2FE
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		06/20/2020	Paydown		575,541	575,541	575,281	575,412		129		129		575,541				12,112	09/21/2040	1FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		06/20/2020	Paydown		124,222	124,222	124,211	123,877		345		345		124,222				2,778	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		06/20/2020	Paydown		174,339	174,339	174,282	173,888		451		451		174,339				3,408	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		06/20/2020	Paydown		196,439	196,439	196,423	196,114		325		325		196,439				3,152	09/20/2042	1FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		06/20/2020	Paydown		360,201	360,201	360,079	360,087		115		115		360,201				6,028	09/20/2048	1FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		06/20/2020	Paydown		99,875	99,875	99,862	99,863		12		12		99,875				1,710	09/20/2048	1FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		06/20/2020	Paydown		269,019	269,019	268,911	268,919		100		100		269,019				5,178	09/20/2047	1FE
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		06/01/2020	Redemption 100.0000		44,624	44,624	44,624	43,981						44,624				1,024	05/01/2054	1
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		06/01/2020	Redemption 100.0000		133,228	133,228	133,228	133,228						133,228				3,233	08/01/2041	1
42806D-BC-2	HERTZ 2016-4A A SEQ 2.650% 07/25/22		06/25/2020	Paydown		990,053	990,053	976,865	984,516		5,537		5,537		990,053				12,169	07/25/2022	1FE
42806D-BG-3	HERTZ 2017-2A A SEQ 3.290% 10/25/23		06/25/2020	Paydown		8,349,975	8,349,975	8,346,354	8,347,762		2,213		2,213		8,349,975				127,424	10/25/2023	1FE
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		06/25/2020	Paydown		5,339,971	5,339,971	5,339,388	5,339,596		376		376		5,339,971				81,490	02/25/2024	1FE
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		06/30/2020	Redemption 100.0000		571,917	571,917	571,917	571,917						571,917				11,753	12/31/2036	2PL

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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 and Admini-strative Symbol
431571-AD-0	HILLENBRAND INC 5.750% 06/15/25		06/30/2020	HSBC SECURITIES USA INC		802,125	775,000	775,000							775,000		27,125	27,125	1,981	06/15/2025	3FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		06/25/2020	Paydown		66,058	66,058	66,057			1		1		66,058				116	02/25/2039	1FE
437076-AT-9	HOME DEPOT INC SR UNSEC 3.950% 09/15/20		06/15/2020	Call 100.0000		10,500,000	10,500,000	10,486,140	10,498,845		742		742		10,499,587		413	413	311,063	09/15/2020	1FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		06/15/2020	Redemption 100.0000		112,633	112,633	113,759	113,299		(666)		(666)		112,633				1,822	01/15/2028	1
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		06/01/2020	Redemption 100.0000		277,045	277,045	277,045	277,045						277,045				5,092	01/01/2029	1
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 0.450% 10/25/35		06/25/2020	Paydown		70,556	70,556	65,198	67,695		2,862		2,862		70,556				550	10/25/2035	1FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 0.510% 10/25/35		06/25/2020	Paydown		29,740	29,740	27,481	28,533		1,207		1,207		29,740				247	10/25/2035	1FM
44040J-AB-4	HORZN SERIES 2019-2 CLASS B 144A 4.458% 11/15/39		04/15/2020	Paydown		11,905	11,905	11,905	11,905						11,905				177	11/15/2039	2FE
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31		06/22/2020	Call 100.0000		595,000	595,000	595,000	595,000						595,000				8,571	12/20/2031	1
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		06/15/2020	Redemption 100.0000		117,280	117,280	117,280	117,280						117,280				1,956	08/15/2022	1
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		06/25/2020	Redemption 100.0000		179,087	179,087	179,087	179,087						179,087				2,799	01/25/2038	1
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		06/30/2020	Redemption 100.0000		138,196	138,196	138,196	138,196						138,196				4,319	03/31/2042	3
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		06/01/2020	Paydown		22,658	22,658	22,115	21,979		679		679		22,658				648	08/20/2029	1FM
449670-FA-1	IMCHE 1998-5 M1 MEZ STEP AFC NAS 6.514% 12/20/29		06/01/2020	Paydown		33,521	33,521	33,521	33,521						33,521				517	12/20/2029	1FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		06/15/2020	Redemption 100.0000		107,610	107,610	107,610	107,610						107,610				2,266	06/15/2045	1
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.235% 06/25/35		06/25/2020	Paydown		121,203	121,203	110,976	115,200		6,003		6,003		121,203				1,222	06/25/2035	1FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 0.245% 05/25/37		06/25/2020	Paydown		1,392	1,392	353	259		1,133		1,133		1,392				5	05/25/2037	1FM
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 0.825% 03/25/35		06/25/2020	Paydown		230,033	230,033	188,627	192,297		37,737		37,737		230,033				1,880	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.845% 03/25/35		06/25/2020	Paydown		39,335	39,335	38,489	38,585		750		750		39,335				319	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 0.665% 08/25/35		06/25/2020	Paydown		302,751	302,751	261,375	256,417		46,334		46,334		302,751				2,221	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.725% 05/25/35		06/25/2020	Paydown		1,046,838	1,046,838	635,308	660,929		385,909		385,909		1,046,838				8,208	05/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 0.825% 08/25/35		06/25/2020	Paydown		610,734	610,734	367,805	375,324		235,410		235,410		610,734				4,888	08/25/2035	1FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.685% 08/25/35		06/25/2020	Paydown		83,278	83,278	71,373	74,190		9,088		9,088		83,278				619	08/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.705% 02/25/36		06/25/2020	Paydown		646,102	646,102	511,170	562,099		84,003		84,003		646,102				4,960	02/25/2036	1FM
45256H-AD-0	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.125% 12/01/23		06/01/2020	Paydown		106,672	106,672	110,307	106,831		(158)		(158)		106,672				2,070	12/01/2023	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		06/01/2020	Paydown		173,953	173,953	173,945	173,740		213		213		173,953				3,853	01/25/2051	1FM
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		06/30/2020	Redemption 100.0000		447,860	447,860	447,860	447,860						447,860				13,436	06/30/2038	2PL
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		06/01/2020	Paydown		136,832	136,832	105,428	104,938		31,894		31,894		136,832				3,336	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.405% 08/25/35		06/01/2020	Paydown		292,746	306,260	114,931	101,258		195,824		195,824		297,082		(4,336)	(4,336)	4,761	08/25/2035	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.395% 11/25/36		06/25/2020	Paydown		269,504	269,504	234,216	238,034		31,470		31,470		269,504				1,713	11/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.425% 06/25/37		06/25/2020	Paydown		727,192	727,192	690,412	693,825		33,367		33,367		727,192				4,697	06/25/2037	1FM
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2020	Call 100.0000		750,000	750,000	732,000	743,398		418		418		743,816		6,184	6,184	27,000	06/01/2025	2FE
460146-CE-1	INTERNATIONAL PAPER CO SR UNSEC 7.500% 08/15/21		06/12/2020	Redemption 107.9820		4,289,045	3,972,000	3,968,822	3,971,406		317,640		317,640		4,289,045				245,768	08/15/2021	2FE
461070-AJ-3	INTERSTATE POWER & LIGHT SR UNSEC 3.650% 09/01/20		06/27/2020	Call 100.0000		5,000,000	5,000,000	4,996,250	4,999,709		212		212		4,999,921		79	79	150,056	09/01/2020	2FE
46284P-AQ-7	IRON MOUNTAIN INC CO.GUARNT 6.000% 08/15/23		06/29/2020	Call 102.0000		25,500,000	25,000,000	25,000,000	25,000,000						25,000,000				1,808,333	08/15/2023	3FE
46284V-AB-7	IRON MOUNTAIN INC CO.GUARNT 4.375% 06/01/21		06/29/2020	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				202,222	06/01/2021	3FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		06/01/2020	Paydown		212,188	212,188	73,990	58,674		153,515		153,515		212,188				5,643	02/25/2036	1FM
46590L-AT-9	JPMDB 2016-C2 A4 SEQ 3.144% 06/15/49		05/22/2020	BARCLAYS BANK PLC		15,923,438	15,000,000	15,449,880	15,292,437		(18,579)		(18,579)		15,273,858		649,579	649,579	230,553	06/15/2049	1FM
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		06/15/2020	Paydown		594,959	594,959	594,959	594,959						594,959				9,143	02/15/2077	1PL
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		06/01/2020	Paydown		3,754,716	3,754,716	3,763,516	3,759,750		(5,034)		(5,034)		3,754,716				69,478	04/25/2049	1FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		06/15/2020	Paydown		35,735	35,735	37,525	37,255		(1,519)		(1,519)		35,735				570	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		06/15/2020	Paydown		63,838	63,838	71,100	70,292		(6,454)		(6,454)		63,838				1,825	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		06/15/2020	Paydown		182,381	182,381	207,086	204,584		(22,203)		(22,203)		182,381				3,901	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		06/15/2020	Paydown		193,940	193,940	201,882	201,317		(7,378)		(7,378)		193,940				3,446	02/16/2065	1FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		06/15/2020	Paydown		56,462	56,462	67,816	67,209		(10,748)		(10,748)		56,462				1,702	02/15/2067	2FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		06/15/2020	Paydown		32,458	32,458	33,594	33,518		(1,061)		(1,061)		32,458				906	10/17/2061	2FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		06/15/2020	Paydown		218,988	218,988	218,681	218,810		178		178		218,988				2,950	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		06/15/2020	Paydown		88,086	88,086	93,769	92,780		(4,693)		(4,693)		88,086				2,274	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		06/15/2020	Paydown		1,430,319	1,430,319	1,429,326	1,430,020		299		299		1,430,319				19,049	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		06/15/2020	Paydown		652,431	652,431	652,278	652,497		(66)		(66)		652,431				11,513	03/15/2062	1FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		06/15/2020	Paydown		270,452	270,452	281,731	281,066		(10,614)		(10,614)		270,452				6,439	03/17/2064	2FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		06/15/2020	Paydown		23,898	23,898	24,745	24,704		(806)		(806)		23,898				422	01/17/2073	1FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		06/15/2020	Paydown		376,029	376,029	429,320	419,867		(43,837)		(43,837)		376,029				9,018	01/15/2075	2FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		06/15/2020	Paydown		35,338	35,338	36,290	36,201		(863)		(863)		35,338				571	03/15/2063	1FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		06/15/2020	Paydown		186,586	186,586	195,353	194,936		(8,351)		(8,351)		186,586				3,764	03/16/2065	2FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		06/15/2020	Paydown		138,462	138,462	138,259	138,272		191		191		138,462				1,975	01/17/2073	1FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		06/15/2020	Paydown		278,732	278,732	286,899	286,180		(7,448)		(7,448)		278,732				4,934	01/15/2075	2FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		06/15/2020	Paydown		305,070	305,070	304,932	304,955		114		114		305,070				4,456	06/15/2077	1FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		06/15/2020	Paydown		124,591	124,591	124,561	124,564		26		26		124,591				2,288	06/15/2079	2FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		06/15/2020	Paydown		332,183	332,183	324,657	325,027		7,156		7,156		332,183				4,268	09/15/2072	1FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		06/15/2020	Paydown		145,408	145,408	145,282	145,282		126		126		145,408				2,435	09/17/2074	2FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		06/01/2020	Paydown		45,976	45,976	22,365	14,639		31,337		31,337		45,976				1,001	01/25/2036	1FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 07/25/20		04/01/2020	Paydown																07/25/2020	1FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 3.639% 04/25/36		06/01/2020	Paydown		13,363	13,363	366	466		12,897		12,897		13,363				214	04/25/2036	1FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		06/01/2020	Paydown		101,154	101,154	100,106	100,140		1,015		1,015		101,154				2,292	11/25/2034	1FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.822% 06/25/35		06/01/2020	Paydown		230,918	230,918	194,926	188,971		41,948		41,948		230,918				3,916	06/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		06/01/2020	Paydown		50,610	61,012	34,544	24,449		30,229		30,229		54,678		(4,068)	(4,068)	1,460	09/25/2035	1FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 4.090% 10/25/35		06/01/2020	Paydown		446,250	446,250	272,278	276,222		170,028		170,028		446,250				8,023	10/25/2035	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		06/01/2020	Paydown		191,851	154,867	92,722	64,139		112,908		112,908		177,047		14,803	14,803	5,152	01/25/2036	1FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 0.000% 01/12/39		06/01/2020	Paydown				5,562	362		(84)		(84)		278		(278)	(278)		01/12/2039	6FE
46625M-Q5-1	JPMCC 2003-CB7 G SUB CSTR 6.039% 01/12/38		06/01/2020	Paydown		1,361,992	1,361,992	1,355,148	1,359,439		2,553		2,553		1,361,992				28,863	01/12/2038	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36		06/01/2020	Paydown		185,556	185,556	65,519	59,895		125,661		125,661		185,556				1,616	07/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		06/01/2020	Paydown		188,576	296,404	187,531	165,108		81,638		81,638		246,746		(58,171)	(58,171)	6,871	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		06/01/2020	Paydown		186,679	256,040	176,909	185,382		51,517		51,517		236,899		(50,220)	(50,220)	5,908	07/25/2036	4FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		06/01/2020	Paydown		25,665	25,755	16,102	11,954		13,748		13,748		25,702		(37)	(37)	743	06/25/2037	1FM
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45		05/01/2020	Paydown		310,440	295,629	296,222	296,222		(622)		(622)		295,600		14,840	14,840	4,670	05/15/2045	1FM
466365-AA-1	JACK 2019-1A A2I SEQ 3.982% 08/25/49		05/25/2020	Paydown		48,570	48,570	48,527	47,500		43		43		48,570				956	08/25/2049	2FE
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		05/25/2020	Paydown		2,735	2,735	2,542			193		193		2,735				31	08/25/2049	2FE
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		05/25/2020	Paydown		1,695	1,695	1,565			130		130		1,695				21	08/25/2049	2FE
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		06/01/2020	Paydown		53,967	53,967	56,919	54,357		(390)		(390)		53,967				784	06/15/2045	1FM
46640L-AD-4	JPMBB 2013-C14 A4 AFC SEQ 4.133% 08/15/46		04/24/2020	JP MORGAN SECURITIES		4,109,930	3,900,000	4,016,984	3,941,408		(4,119)		(4,119)		3,937,289		172,641	172,641	65,813	08/15/2046	1FM
46640N-AE-8	JPMBB 2013-C15 A5 SEQ 4.131% 11/15/45		04/22/2020	WELLS FARGO		12,782,043	12,100,000	13,165,297	12,571,668		(39,540)		(39,540)		12,532,128		249,915	249,915	198,552	11/15/2045	1FM
46643A-BE-2	JPMBB 2014-C23 A5 SEQ 3.934% 09/15/47		05/08/2020	BARCLAYS BANK PLC		5,144,658	4,750,000	4,892,481	4,817,700		(5,352)		(5,352)		4,812,348		332,310	332,310	83,574	09/15/2047	1FM
46647T-AS-7	JPMCC 2017-JP5 A5 SEQ 3.723% 03/15/50		05/22/2020	DEUTSCHE BANK SECURITIES INCOR		16,531,641	15,000,000	15,729,727	15,552,978		(30,109)		(30,109)		15,522,870		1,008,771	1,008,771	273,035	03/15/2050	1FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.934% 11/25/48		06/01/2020	Paydown		13,680	13,680	13,807	13,766		(86)		(86)		13,680				225	11/25/2048	1FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.934% 11/25/48		06/01/2020	Paydown		44,911	44,911	44,125	44,301		611		611		44,911				738	11/25/2048	1FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.814% 12/25/48		06/01/2020	Paydown		38,727	38,727	38,929	38,886		(159)		(159)		38,727				616	12/25/2048	1FM
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.814% 12/25/48		06/01/2020	Paydown		37,583	37,583	36,802	36,900		683		683		37,583				598	12/25/2048	1FM
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		06/15/2020	Paydown		178,779	178,779	178,779							178,779				1,237,626	08/09/2038	1Z
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		06/15/2020	Paydown		371,991	371,991	371,991							371,991				612	06/15/2086	1Z
46665#-AA-3	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		06/15/2020	Redemption 100.0000		78,719	78,719	67,985			10,735		10,735		78,719				1,427	08/18/2036	1Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		05/15/2020	Paydown		369,344	369,344	369,344	116,839						369,344				3,835	08/09/2038	1Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		05/28/2020	Tax Free Exchange		80,430,576	80,430,576	80,430,576	27,155,008						80,430,576				875,576	08/09/2038	1Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		06/15/2020	Redemption 100.0000		2,106,297	2,106,297	2,106,297	2,106,297						2,106,297				26,438	05/15/2034	1PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		06/15/2020	Paydown		15,206	15,206	15,205			1		1		15,206				284	09/15/2043	1Z
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		06/15/2020	Redemption 100.0000		520,705	520,705	536,564	532,540		(11,835)		(11,835)		520,705				8,129	11/15/2032	1
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		06/30/2020	Redemption 100.0000		1,241,091	1,241,091	1,241,091	1,241,091						1,241,091				31,027	06/30/2037	2PL
48121@-AA-9	JRD HLDGS-LLC A-SR 4.040% 04/30/22		04/30/2020	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				57,714	04/30/2022	2PL
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2020			5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027	2PL
486606-H@-8	KAYNE ANDERSON MLP INV CO CC-SR-UNSEC 3.950% 05/03/22		04/24/2020	Call 101.0000		7,505,912	7,431,596	7,431,596	7,431,596						7,431,596				176,242	05/03/2022	1FE
486606-J#-4	KAYNE ANDERSON MLP INV CO GG-SR-UNSEC 3.670% 04/16/25		04/24/2020	Call 101.2743		5,991,735	5,916,342	5,916,342	5,916,342						5,916,342				134,556	04/16/2025	1FE
486606-J@-6	KAYNE ANDERSON MLP INV CO FF-SR-UNSEC 3.570% 04/16/23		04/24/2020	Call 101.0000		5,121,862	5,071,151	5,071,151	5,071,151						5,071,151				113,573	04/16/2023	1FE
486606-K#-2	KAYNE ANDERSON MLP INV CO KK-SR-UNSEC 3.930% 07/30/24		04/24/2020	Call 101.0000		14,511,943	14,368,260	14,368,260	14,368,260						14,368,260				339,749	07/30/2024	1FE
486606-M*-4	KAYNE ANDERSON MLP INV CO OO-SR-UNSEC 3.460% 10/29/24		04/24/2020	Call 101.0000		18,780,161	18,594,219	18,594,219	18,594,219						18,594,219				409,331	10/29/2024	1FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.111% 02/18/30		06/01/2020	Paydown															78	02/18/2030	6FE
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		04/15/2020	Paydown		198,508	198,508	198,436	200,450		(1,942)		(1,942)		198,508				3,834	11/15/2047	1PL

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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 and Admini-strative Symbol
	L3HARRIS TECH INC SR UNSEC 4.950% 02/15/21																				
502431-AA-7			05/01/2020	Tax Free Exchange		13,093,948	12,930,000	13,342,028	13,194,353		(100,405)		(100,405)		13,093,948				456,914	02/15/2021	2FE
	L3HARRIS TECH INC SR UNSEC 3.950% 05/28/24																				
502431-AC-3			05/01/2020	Tax Free Exchange		22,582,240	21,850,000	22,730,080	22,641,942		(59,702)		(59,702)		22,582,240				366,807	05/28/2024	2FE
	L3HARRIS TECH INC SR UNSEC 3.850% 12/15/26																				
502431-AD-1			05/01/2020	Tax Free Exchange		6,096,822	5,850,000	6,125,564	6,108,452		(11,630)		(11,630)		6,096,822				85,711	12/15/2026	2FE
	L3HARRIS TECH INC SR UNSEC 4.400% 06/15/28																				
502431-AE-9			05/01/2020	Tax Free Exchange		84,625,057	78,000,000	85,231,556	84,869,126		(244,069)		(244,069)		84,625,057				1,296,533	06/15/2028	2FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		06/15/2020	Paydown		72,842	72,842	71,429	71,729		1,114		1,114		72,842				1,127	01/15/2042	1FE
	LAREDO TX VA CLINIC PT TRUST-V SR-SEC			Redemption 100.0000																	
51703@-AA-9	3.700% 05/15/33		06/15/2020			103,666	103,666	103,666	103,666						103,666				1,599	05/15/2033	1
	LBUBS 2004-C6 XCL IO CSTR NTL 0.026%																				
52108H-N6-7	08/15/36		06/11/2020	Paydown															2	08/15/2036	6*
	LEBANON TN STATUTORY TRUST-PFG SR-SEC			Redemption 100.0000																	
52314#-AA-6	5.500% 06/30/25		06/30/2020			56,222	56,222	56,222	56,222						56,222				1,289	06/30/2025	2PL
				Redemption 100.0000																	
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		06/05/2020			551,975	551,975	551,975	551,975						551,975				16,665	12/05/2020	1
	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21			Redemption 100.0000																	
52465#-AG-0			06/10/2020			133,660	133,660	132,966	133,588		72		72		133,660				3,799	01/10/2021	2
				Redemption 100.0000																	
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		06/08/2020			519,442	519,442	552,779	520,146		(703)		(703)		519,442				15,384	06/08/2021	2
	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060%			Redemption 100.0000																	
52465#-BA-2	01/10/23		06/10/2020			307,979	307,979	339,241	315,757		(7,778)		(7,778)		307,979				9,067	01/10/2023	2
	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC			Redemption 100.0000																	
52467@-AR-6	7.190% 12/10/26		06/10/2020			199,072	199,072	199,072	199,072						199,072				5,969	12/10/2026	1
	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			Redemption 100.0000																	
52467@-BA-2	6.400% 01/01/28		06/01/2020			163,510	163,510	163,510	163,510						163,510				4,363	01/01/2028	2
	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			Redemption 100.0000																	
52467@-BG-9	7.000% 01/15/22		06/15/2020			173,883	173,883	186,157	174,927		(1,044)		(1,044)		173,883				5,076	01/15/2022	2
	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC			Redemption 100.0000																	
52467@-BP-9	6.370% 10/01/28		06/01/2020			37,789	37,789	37,789	37,789						37,789				1,004	10/01/2028	2
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		06/01/2020	Paydown		4,687	4,687								4,687					07/26/2024	6*
	LMT 2007-5 2A3 FLT SSNR AS 0.515% 06/25/37																				
52521R-AS-0			06/25/2020	Paydown		10,070	10,677	2,026	1,312		8,826		8,826		10,139		(69)	(69)	81	06/25/2037	1FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.310% 10/25/35		06/01/2020	Paydown		21,424	21,424	13,859	15,086		6,338		6,338		21,424				544	10/25/2035	1FM
	LXS 2006-8 3A3 STEP AFC AS 5.019% 06/25/36																				
52522H-AL-6			06/01/2020	Paydown		697,245	689,188	290,759	337,529		355,528		355,528		693,057		4,188	4,188	14,903	06/25/2036	1FM
	LXS 2006-17 WF42 STEP AFC AS 5.790%																				
52523K-AH-7	11/25/36		06/01/2020	Paydown		377,584	372,138	237,660	266,033		107,621		107,621		373,655		3,929	3,929	7,908	11/25/2036	1FM
	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850%			Redemption 100.0000																	
52706@-AA-4	05/15/34		06/15/2020			28,950	28,950	28,950	28,950						28,950				827	05/15/2034	2
	WELLS FARGO NAT BK-WAG CRANBER SR-SEC			Redemption 100.0000																	
52707#-AA-1	7.050% 05/15/34		06/15/2020			40,154	40,154	40,154	40,154						40,154				1,180	05/15/2034	2
	LOCKHEED MARTIN CORP SR UNSEC 3.350%																				
539830-AY-5	09/15/21		06/16/2020	Call 103.6020		16,116,325	15,556,000	15,513,999	15,547,846		2,139		2,139		15,549,985		6,015	6,015	952,617	09/15/2021	1FE
	LBMLT 2004-2 M1 MEZ FLT STEP IRC 0.980%																				
542514-FX-7	06/25/34		06/25/2020	Paydown		33,111	33,111	26,448	28,086		5,025		5,025		33,111				293	06/25/2034	1FM
	LBMLT 2004-3 M1 MEZ FLT STEP IRC 1.040%																				
542514-GM-0	07/25/34		06/25/2020	Paydown		43,622	43,622	32,825	36,373		7,249		7,249		43,622				409	07/25/2034	1FM
	LBMLT 2004-4 M2 MEZ FLT STEP 1.160%																				
542514-HJ-1	10/25/34		06/25/2020	Paydown		76,241	76,241	72,249	73,820		2,420		2,420		76,241				748	10/25/2034	1FM
	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970%			Redemption 100.0000																	
54709#-AA-5	12/10/26		06/10/2020			181,147	181,147	181,149	181,148		(1)		(1)		181,147				3,753	12/10/2026	1
	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510%			Redemption 100.0000																	
54868*-AA-6	03/25/35		06/25/2020			221,339	221,339	221,339	221,339						221,339				4,161	03/25/2035	1
	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250%																				
55265K-3V-9	12/25/33		06/01/2020	Paydown		275,617	275,617	240,432	261,583		14,034		14,034		275,617				4,993	12/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34																				
55265K-6P-9			06/01/2020	Paydown		144,038	144,038	144,534	144,018		20		20		144,038				2,609	02/25/2034	1FM
	MABS 2006-WMC3 A3 FLT STEP IRC 0.285%																				
55291K-AC-1	08/25/36		06/25/2020	Paydown		19,562	19,562	9,246	8,281		11,281		11,281		19,562				138	08/25/2036	1FM
55336V-AW-0	MPLX LP SERIES 144A 6.250% 10/15/22		05/20/2020	Tax Free Exchange		4,505,902	4,496,000	4,521,589	4,515,207		(9,306)		(9,306)		4,505,902				168,600	10/15/2022	2FE
55336V-BA-7	MPLX LP SERIES 144A 6.375% 05/01/24		05/21/2020	Tax Free Exchange		2,283,268	2,225,000	2,301,684	2,294,188		(10,919)		(10,919)		2,283,268				78,802	05/01/2024	2FE
55336V-BC-3	MPLX LP SERIES 144A 5.250% 01/15/25		05/20/2020	Tax Free Exchange		25,947,851	25,000,000	26,236,600	26,118,648		(170,797)		(170,797)		25,947,851				1,115,625	01/15/2025	2FE
55354G-AB-6	MSCI INC CO.GUARNT 5.750% 08/15/25		06/17/2020	Call 103.6884		16,590,144	16,000,000	16,000,000	16,000,000						16,000,000				1,361,922	08/15/2025	3FE
	MVM OWNER TRUST SERIES 2019-1A CLASS A 144A																				
55389P-AA-7	2.890% 11/20/36		06/20/2020	Paydown		97,657	97,657	91,748			5,909		5,909		97,657				481	11/20/2036	1FE
	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784%																				
55445R-AD-9	05/28/40		05/01/2020	Paydown															189	05/28/2040	6*
	MACH I SERIES 2019-1 CLASS A 144A 3.474%																				
55446M-AA-5	10/15/39		06/15/2020	Paydown		195,312	195,312	195,306	195,303		9		9		195,312				3,393	10/15/2039	1FE
	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC			Redemption 100.0000																	
55646#-AA-0	4.740% 01/15/50		06/15/2020			121,565	121,565	122,762	122,700		(1,135)		(1,135)		121,565				2,402	01/15/2050	1
55660C-AL-2	MAD 2013-650M D SUB CSTR 4.169% 10/12/32		06/01/2020	Paydown		25,000,000	25,000,000	24,182,815	24,869,386		130,614		130,614		25,000,000				512,706	10/12/2032	1FM
				Redemption 100.0000																	
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		06/30/2020			2,073,618	2,073,618	2,073,618	2,023,526		50,092		50,092		2,073,618				46,864	12/31/2030	2PL
	MAGELLAN MIDSTREAM PARTN SR UNSEC 4.250%																				
55907R-AA-6	02/01/21		06/19/2020	Call 102.3442		30,600,904	29,900,000	30,240,706	29,945,950		(19,553)		(19,553)		29,926,397		(26,397)	(26,397)	1,823,399	02/01/2021	2FE
	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003%			Redemption 100.0000																	
56475#-AB-0	12/10/28		06/10/2020			325,105	325,105	325,105	325,105						325,105				9,494	12/10/2028	1
	MARM 2005-7 2A1 CSTR PT SSNR AS 3.345%																				
576433-D4-5	09/25/35		06/01/2020	Paydown		62,374	62,374	42,667	37,073		25,302		25,302		62,374				906	09/25/2035	1FM
	MARM 2005-1 4A1 CSTR PT AS 3.487% 02/25/35																				
576433-XB-7			06/01/2020	Paydown		118,278	118,278	108,668	109,421		8,857		8,857		118,278				2,010	02/25/2035	1FM
	MARM 2005-1 7A1 CSTR PT AS 3.487% 02/25/35																				
576433-XE-1			06/01/2020	Paydown		20,849	20,849	19,897	19,920		929		929		20,849				310	02/25/2035	1FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		06/01/2020	Paydown		227,820	227,820	186,843	186,843		40,977		40,977		227,820				4,818	02/25/2035	1FM
	MALT 2003-6 B2 SUB CSTR NAS 5.668% 09/25/33																				
576434-GR-9			06/01/2020	Paydown		11,325	15,986				11,325		11,325		11,325				385	09/25/2033	1FM
	MALT 2003-7 B2 SUB CSTR NAS 5.936% 12/25/33																				
576434-JM-7			06/01/2020	Paydown			121,520												5,446	12/25/2033	1FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		06/01/2020	Paydown		243	243	236	237		6		6		243				6	04/25/2035	1FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		06/01/2020	Paydown		61,412	61,412	37,682	34,650		26,763		26,763		61,412				1,449	04/25/2035	1FM
	MARM 2006-2 1A1 CSTR PT SSNR AS 4.017%																				
576438-AA-3	04/25/36		06/01/2020	Paydown		199,629	199,629	86,406	5,084		194,545		194,545		199,629				4,190	04/25/2036	1FM
	MABS 2004-OPT1 M2 MEZ FLT STEP 1.835%																				
57643L-CJ-3	02/25/34		06/25/2020	Paydown		14,108	14,108	11,248	12,318		1,791		1,791		14,108				172	02/25/2034	1FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35		06/01/2020	Paydown		296,270	296,270	272,569	279,515		16,754		16,754		296,270				3,969	11/25/2035	1FM
	MASTR 2004-5 1A3 SEQ SSNR AS 5.500%																				
57643M-BK-9	05/25/34		06/01/2020	Paydown		191,337	191,337	179,412	179,962		11,376		11,376		191,337				4,293	05/25/2034	1FM
	MASTR 2004-6 2A11 SC Z SSNR AS 5.250%																				
57643M-CY-8	06/26/34		06/01/2020	Paydown		7,096	7,096	5,409	6,416		680		680		7,096				178	06/26/2034	1FM
	MASTR 2004-9 3A5 SC Z SSNR AS 5.250%																				
57643M-FM-1	07/25/34		06/01/2020	Paydown		18,960	18,960	16,661	17,972		988		988		18,960				415	07/25/2034	1FM
	MASTR 2006-1 1A11 SEQ SSNR AS 5.750%																				
57643M-MH-4	05/25/36		06/01/2020	Paydown		285,284	285,347	246,511	248,159		37,180		37,180		285,339		(55)	(55)	6,399	05/25/2036	1FM
				Redemption 100.0000																	
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		06/20/2020			1,864,942	1,864,942	1,864,942	1,864,942						1,864,942				40,082	09/20/2026	2PL
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		06/01/2020	Paydown		6	6				6		6		6					06/25/2028	1FM
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		05/15/2020	Paydown		207,230	207,230	199,262	200,627		6,603		6,603		207,230				3,430	12/15/2032	1FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 4.320% 11/25/35		06/25/2020	Paydown		95,785	95,785	90,788	89,994		5,791		5,791		95,785				1,800	11/25/2035	1FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 3.414% 04/25/35		06/01/2020	Paydown		42,768	42,768	41,324	41,446		1,322		1,322		42,768				739	04/25/2035	1FM
	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500%			Redemption 100.0000																	
59333#-AA-8	08/15/31		06/15/2020			412,939	412,939	412,939	412,939						412,939				7,746	08/15/2031	1
594918-AD-6	MICROSOFT CORP SR UNSEC 5.200% 06/01/39		05/13/2020	Taxable Exchange		29,138,380	20,000,000	19,957,200	19,966,040		427		427		19,966,466		9,171,914	9,171,914	520,000	06/01/2039	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
594918-AJ-3	MICROSOFT CORP SR UNSEC 4.500% 10/01/40		05/28/2020	Taxable Exchange		25,171,775	25,000,000	24,717,250	24,768,392		2,823		2,823		24,771,215		400,560	400,560	750,000	10/01/2040	1FE
594918-AU-8	MICROSOFT CORP SR UNSEC 3.750% 05/01/43		05/28/2020	Taxable Exchange		24,895,620	20,000,000	19,723,200	19,760,752		2,676		2,676		19,763,428		5,132,192	5,132,192	437,500	05/01/2043	1FE
594918-BL-7	MICROSOFT CORP SR UNSEC 4.450% 11/03/45		05/28/2020	Taxable Exchange		10,535,731	7,550,000	7,523,953	7,525,855		210		210		7,526,065		3,009,666	3,009,666	194,119	11/03/2045	1FE
594918-CA-0	MICROSOFT CORP SR UNSEC 4.250% 02/06/47		05/13/2020	Taxable Exchange		4,017,750	2,950,000	2,942,065	2,942,471		63		63		2,942,533		1,075,217	1,075,217	102,738	02/06/2047	1FE
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		04/20/2020	Redemption 100.0000		152,897	152,897	152,897	152,897						152,897				3,169	07/20/2043	1
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		06/15/2020	Redemption 100.0000		557,455	557,455	557,455	557,455						557,455				7,561	04/15/2036	1
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		06/15/2020	Redemption 100.0000		540,747	540,747	540,747	540,747						540,747				10,390	10/15/2038	2
61237W-AA-4	MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27		05/20/2020	Call 100.0000		1,500,000	1,500,000	1,501,275	1,500,231		(63)		(63)		1,500,168		(168)	(168)	29,220	05/20/2027	1FE
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		06/15/2020	Redemption 100.0000		130,398	130,398	130,398	130,398						130,398				2,120	06/15/2035	1
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 1.040% 03/25/34		06/25/2020	Paydown		213,649	213,649	202,433	206,148		7,501		7,501		213,649				1,898	03/25/2034	1FM
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		06/01/2020	Paydown		107	107								107				3	04/25/2027	6*
617453-AW-5	MSC 2006-IQ11 B SUB CSTR 6.053% 10/15/42		06/01/2020	Paydown		3,528,217	3,528,217	3,548,664	3,519,729		8,487		8,487		3,528,217				85,130	10/15/2042	1FM
61745M-5Q-2	MSC 2005-T19 E SUB CSTR 5.748% 06/12/47		05/01/2020	Paydown		321,615	321,615	309,999	320,716		899		899		321,615				6,235	06/12/2047	1FM
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.205% 10/25/33		06/25/2020	Paydown		74,571	74,571	69,911	71,663		2,908		2,908		74,571				728	10/25/2033	1FM
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.057% 07/15/33		06/01/2020	Paydown															17	07/15/2033	6FE
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		06/01/2020	Paydown		325,079	325,079	319,349	319,623		5,457		5,457		325,079				6,390	08/25/2034	1FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 3.725% 11/25/34		06/01/2020	Paydown		165,153	165,153	164,600	164,605		548		548		165,153				2,823	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		06/01/2020	Paydown		265,988	265,988	264,534	264,578		1,410		1,410		265,988				7,228	11/25/2034	1FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		06/01/2020	Paydown		658,354	658,354	640,867	649,851		8,503		8,503		658,354				17,889	11/25/2034	1FM
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS 6.012% 10/25/36		06/01/2020	Paydown		133,252	133,252	59,754	60,796		72,456		72,456		133,252				1,069	10/25/2036	1FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		06/01/2020	Paydown		55,725	55,725	21,316	18,293		37,432		37,432		55,725				371	08/25/2036	1FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.424% 08/25/36		06/01/2020	Paydown		38,955	38,955	14,687	12,600		26,355		26,355		38,955				259	08/25/2036	1FM
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36		06/01/2020	Paydown		177,591	177,591	78,187	69,177		108,414		108,414		177,591				3,556	11/25/2036	1FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		06/01/2020	Paydown		109,114	109,114	45,987	38,409		70,705		70,705		109,114				724	09/25/2046	1FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 0.295% 02/25/37		06/25/2020	Paydown		1,991	1,991	887	790		1,201		1,201		1,991				11	02/25/2037	1FM
61762D-AW-1	MSBAM 2013-C9 A4 SEQ 3.102% 05/15/46		04/23/2020	MORGAN STANLEY & CO. INC.		28,729,695	28,175,000	26,930,469	27,679,837		42,784		42,784		27,722,621		1,007,074	1,007,074	354,451	05/15/2046	1FM
61762X-AT-4	MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46		06/01/2020	Paydown		1,283,157	1,283,157	1,295,964	1,286,308		(3,151)		(3,151)		1,283,157				25,490	10/15/2046	1FM
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		06/01/2020	Paydown		3,958	3,958	4,055			(97)		(97)		3,958				13	12/15/2046	1FM
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		06/30/2020	Redemption 100.0000		53,526	53,526	53,526	53,526						53,526				1,227	06/30/2025	2PL
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 0.465% 10/25/35		06/25/2020	Paydown		469,423	469,423	446,740	451,678		17,745		17,745		469,423				3,632	10/25/2035	1FM
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.885% 08/25/35		06/25/2020	Paydown		112,943	112,943	103,908	105,857		7,086		7,086		112,943				945	08/25/2035	1FM
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.890% 08/25/35		06/25/2020	Paydown		71,567	71,567	63,068	64,832		6,735		6,735		71,567				600	08/25/2035	1FM
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.860% 12/25/35		06/25/2020	Paydown		157,232	157,232	135,434	139,529		17,703		17,703		157,232				1,283	12/25/2035	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		06/20/2020	Paydown		419,232	419,232	419,178	419,181		51		51		419,232				6,586	06/22/2043	1FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		06/15/2020	Redemption 100.0000		562,586	562,586	562,586	562,586						562,586				13,159	10/15/2031	1
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		05/31/2020	Redemption 100.0000		1,031,892	1,031,892	1,031,892	1,031,892						1,031,892				26,571	11/30/2035	2PL
62848B-AA-9	MVWOT 2018-1A A SEQ 3.450% 01/21/36		06/20/2020	Paydown		191,459	191,459	183,883			7,576		7,576		191,459				1,047	01/21/2036	1FE
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		06/28/2020	Redemption 100.0000		484,116	484,116	484,116	484,116						484,116				7,989	01/28/2038	1
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		06/30/2020	Redemption 100.0000		104,683	104,683	104,683	104,683						104,683				1,667	01/31/2038	1
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		06/10/2020	Redemption 100.0000		248,583	248,583	248,583	248,583						248,583				3,906	03/10/2045	1PL
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		04/15/2020	Redemption 100.0000		110,264	110,264	110,264	110,264						110,264				2,128	04/15/2041	1FE
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		04/01/2020	Redemption 100.0000		618,517	618,517	618,517	618,517						618,517				12,182	04/01/2040	2
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		06/10/2020	Redemption 100.0000		807,574	807,574	807,574	807,574						807,574				17,204	05/10/2031	1
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		04/15/2020	Redemption 100.0000		1,491,895	1,491,895	1,491,895	1,491,895						1,491,895				41,773	10/15/2023	1FE
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		06/15/2020	Redemption 100.0000		156,734	156,734	156,734	156,734						156,734				2,947	08/15/2038	2
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2020	Paydown		111,313	111,313	47,460	49,129		62,184		62,184		111,313				4,369	10/24/2024	5GI
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		06/30/2020	Redemption 100.0000		400,884	400,884	400,884	390,711		10,174		10,174		400,884				12,447	06/30/2027	1PL
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		06/05/2020	Redemption 100.0000		79,608	79,608	79,608	79,608						79,608				747	02/05/2034	1
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 5.081% 10/25/36		06/01/2020	Paydown		154,513	154,513	48,401	42,907		111,607		111,607		154,513				1,377	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS 5.036% 11/25/33		06/01/2020	Paydown		626,700	626,700	613,134	614,844		11,857		11,857		626,700				13,129	11/25/2033	1FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.676% 08/25/35		06/01/2020	Paydown		879,804	879,804	785,527	819,957		59,847		59,847		879,804				17,600	08/25/2035	1FM
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		06/01/2020	Paydown		37,312	37,312	39,043	38,477		(1,165)		(1,165)		37,312				699	11/26/2035	1FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		06/15/2020	Redemption 100.0000		1,421,242	1,421,242	1,453,240	1,430,570		(9,328)		(9,328)		1,421,242				48,283	05/15/2023	1
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		06/28/2020	Redemption 100.0000		183,098	183,098	183,098	183,098						183,098				4,397	06/28/2030	1
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		06/01/2020	Paydown		4,679	4,679	4,515	4,389		290		290		4,679				236	07/25/2024	1FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		06/03/2020	Redemption 100.0000		753,299	753,299	753,299							753,299				8,869	02/03/2032	1PL
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		04/03/2020	Redemption 100.0000		374,609	374,609	374,609							374,609				3,016	02/03/2032	1Z
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2020	Redemption 100.0000		358,400	358,400	358,400	358,400						358,400				7,526	05/01/2030	1
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		06/15/2020	Redemption 100.0000		478,307	478,307	478,307	478,307						478,307				9,831	10/15/2030	2
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		06/15/2020	Redemption 100.0000		56,297	56,297	56,297	56,297						56,297				1,101	10/15/2030	2
66989H-AD-0	NOVARTIS CAPITAL CORP CO.GUARNT 4.400% 04/24/20		04/24/2020	Maturity		31,500,000	31,500,000	31,259,655	31,490,979		9,021		9,021		31,500,000				693,000	04/24/2020	1FE
67084*-AA-6	OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28		06/15/2020	Redemption 100.0000		42,715	42,715	42,715	42,715						42,715				1,149	02/15/2028	2
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		06/09/2020	Paydown		845,306	845,306	845,108	845,143		163		163		845,306				14,256	02/09/2030	1PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		05/09/2020	Paydown		139,932	139,932	134,985	135,624		4,308		4,308		139,932				2,478	02/09/2030	3FE
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		06/09/2020	Paydown		343,104	343,104	330,975	332,540		10,564		10,564		343,104				5,845	02/09/2030	3PL

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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 and Admini-strative Symbol
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		06/15/2020	Redemption 100.0000		65,896	65,896	65,896	65,896						65,896				1,181	02/15/2041	1PL
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		06/10/2020	Redemption 100.0000		258,704	258,704	258,704	258,704						258,704				7,497	01/10/2024	1
68267L-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2017-1A CLASS A1 144A 2.370% 09/14/32		06/18/2020	GOLDMAN SACHS & COMPANY		4,248,472	4,243,168	4,208,692			3,598		3,598		4,212,291		36,181	36,181	18,995	09/14/2032	1FE
68267L-AA-6	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2017-1A CLASS A1 144A 2.370% 09/14/32		06/14/2020	Paydown		890,384	890,384	883,149			7,234		7,234		890,384				2,711	09/14/2032	1FE
68268L-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2015-3A CLASS A 144A 3.630% 11/20/28		06/18/2020	GOLDMAN SACHS & COMPANY		3,723,836	3,725,000	3,715,873			1,088		1,088		3,716,961		6,875	6,875	24,039	11/20/2028	1FE
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		06/15/2020	Redemption 100.0000		1,180,086	1,180,086	1,180,086	1,180,086						1,180,086				23,211	04/15/2030	1
68282#-AA-0	1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42		06/15/2020	Redemption 100.0000		132,213	132,213	134,554	134,078		(1,865)		(1,865)		132,213				2,550	03/15/2042	1
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		06/08/2020	Paydown		310,130	310,130	310,094	310,100		31		31		310,130				3,925	11/08/2030	1FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		06/30/2020	Redemption 100.0000		316,074	316,074	316,074	316,074						316,074				5,007	10/31/2039	2
69073T-AR-4	OWENS-BROCKWAY CO.GUARNT 5.875% 08/15/23		05/07/2020	JP MORGAN SECURITIES		8,047,625	8,000,000	7,937,520	7,967,889		2,842		2,842		7,970,730		76,895	76,895	344,687	08/15/2023	4FE
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		04/29/2020	JP MORGAN SECURITIES		10,100,000	10,000,000	10,000,000	10,000,000						10,000,000		100,000	100,000	272,222	01/15/2022	4FE
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		05/18/2020	Redemption 107.1540		8,945,216	8,348,000	8,348,000	8,348,000		597,216		597,216		8,945,216				246,962	01/15/2022	4FE
69121P-DE-0	OWNIT 2006-2 A2B STEP 5.633% 01/25/37		06/01/2020	Paydown		88,115	88,115	88,115	88,115						88,115				1,226	01/25/2037	1FM
69336Q-AF-9	PHHMC 2007-4 A6 CSTR AD AS 5.896% 07/18/37		06/01/2020	Paydown		55	55	53	54						55				1	07/18/2037	1FM
69336Q-AG-7	PHHMC 2007-4 A7 CSTR Z NAS 5.896% 07/18/37		06/01/2020	Paydown		905	905	877	901		4		4		905				22	07/18/2037	1FM
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.765% 06/18/37		04/01/2020	Paydown		69,342	69,342	62,700	63,690		5,652		5,652		69,342				1,108	06/18/2037	1FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		06/18/2020	Redemption 100.0000		73,733	73,733	73,734	73,733						73,733				2,112	12/18/2034	2
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		06/15/2020	Redemption 100.0000		280,746	280,746	280,746	280,746						280,746				8,663	12/15/2028	2
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		04/15/2020	Redemption 100.0000		139,200	139,200	139,200	139,200						139,200				3,123	12/15/2028	2S
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		06/30/2020	Redemption 100.0000		60,546	60,546	60,546	60,546						60,546				1,355	03/31/2054	2PL
69410*-AB-5	PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50		06/02/2020	Call 100.0000		147,476	147,476	147,476	147,476						147,476				7,783	05/10/2050	1PL
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		06/02/2020	Call 100.0000		110,607	110,607	110,607	110,607						110,607				2,999	11/10/2038	1PL
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		06/02/2020	Call 100.0000		147,476	147,476	147,476	147,476						147,476				2,709	11/10/2038	1Z
69410*-AH-2	PACEWELL 3-LLC A-5-SR-UNSEC 4.250% 05/01/51		06/03/2020	Call 100.0000		221,214	221,214	221,214							221,214				1,097	05/01/2051	1Z
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 2.059% 09/25/34		06/25/2020	Paydown		579,382	579,382	552,131	551,689		27,693		27,693		579,382				7,749	09/25/2034	1FM
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		06/01/2020	Redemption 100.0000		299,998	299,998	299,998	298,773		1,224		1,224		299,998				9,062	12/01/2024	4
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 02/23/21		11/23/2019	Redemption 100.0000		516,581	516,581	492,450	379,246		137,335		137,335		516,581					01/23/2021	3FE
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		06/15/2020	Redemption 100.0000		272,656	272,656	272,656	272,656						272,656				7,178	04/15/2027	1
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		05/15/2020	Redemption 100.0000		136,039	136,039	133,490	133,692		2,347		2,347		136,039				3,591	11/15/2044	1PL
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		05/30/2020	Redemption 100.0000		30,986	30,986	32,131	32,123		(1,137)		(1,137)		30,986				528	11/30/2042	1Z
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		06/01/2020	Redemption 100.0000		34,130	34,130	35,337	35,337		(1,207)		(1,207)		34,130				343	09/02/2051	1Z
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		06/20/2020	Redemption 100.0000		202,244	202,244	209,120	208,854		(6,610)		(6,610)		202,244				5,214	12/20/2040	1PL

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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 and Admini-strative Symbol
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		06/15/2020	Redemption 100.0000		96,548	96,548	96,548	96,548						96,548				1,880	08/15/2040	1.
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		06/15/2020	Paydown		83,220	83,220	83,219	83,219						83,220				1,242	06/15/2044	1FE
723787-AL-1	PIONEER NATURAL RESOURCE SR UNSEC 3.450% 01/15/21		05/27/2020	TENDER SALE		13,712,850	13,950,000	13,915,125	13,942,517		2,881		2,881		13,945,398		(232,548)	(232,548)	417,105	01/15/2021	2FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		06/05/2020	Paydown		62,500	62,500	62,500	62,500						62,500				1,458	09/05/2048	2FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		06/05/2020	Paydown		112,500	112,500	112,500	112,500						112,500				2,194	12/05/2049	2FE
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.815% 11/25/35		06/01/2020	Paydown		501,167	501,167	499,132	500,665		502		502		501,167				8,279	11/25/2035	1FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		06/15/2020	Redemption 100.0000		175,788	175,788	175,788	175,788						175,788				4,398	06/15/2033	1.
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		06/30/2020	Redemption 100.0000		96,486	96,486	96,486	96,318		168		168		96,486				2,440	05/01/2039	2PL
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		06/01/2020	Redemption 100.0000		873,371	873,371	873,371	873,371						873,371				16,070	12/01/2044	1.
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		06/01/2020	Paydown		93,369	93,369	92,334	92,522		848		848		93,369				2,408	10/25/2035	2FM
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		06/15/2020	Redemption 100.0000		383,086	383,086	383,086	382,364		722		722		383,086				6,442	11/15/2039	1.
74432Q-BM-6	PRUDENTIAL FINANCIAL INC SR UNSEC 5.375% 06/21/20		06/21/2020	Maturity		25,000,000	25,000,000	24,847,500	24,990,856		9,144		9,144		25,000,000				671,875	06/21/2020	1FE
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		06/10/2020	Redemption 100.0000		110,805	110,805	110,805	110,805						110,805				2,612	04/10/2026	2PL
74731@-BW-8	QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21		04/10/2020	Redemption 100.0000		2,000,000	2,000,000	2,072,300	2,011,965		(11,965)		(11,965)		2,000,000				78,100	04/10/2021	3.
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.525% 02/25/36		06/25/2020	Paydown		209,589	209,589	184,831	203,063		6,526		6,526		209,589				1,588	02/25/2036	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		06/01/2020	Paydown		346,318	346,318	290,907	340,973		5,345		5,345		346,318				8,156	05/26/2035	1FM
74955D-AA-9	RGS AEGCO FUNDING CORP SECURED 9.810% 12/07/21		06/07/2020	Redemption 100.0000		162,664	162,664	158,346	162,128		535		535		162,664				7,979	12/07/2021	2FE
74955D-AB-7	RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22		06/07/2020	Redemption 100.0000		5,618,959	5,618,959	5,450,644	5,598,618		20,341		20,341		5,618,959				275,891	12/07/2022	2FE
74955E-AA-7	RGS I&M FUNDING CORP SECURED 9.810% 12/07/21		06/07/2020	Redemption 100.0000		850,397	850,397	860,470	851,261		(864)		(864)		850,397				41,712	12/07/2021	2FE
74955E-AB-5	RGS I&M FUNDING CORP SECURED 9.820% 06/07/22		06/07/2020	Redemption 100.0000		3,245,094	3,245,094	3,140,162	3,094,472		150,623		150,623		3,245,094				159,334	06/07/2022	2FE
74957S-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		06/01/2020	Paydown		174,797	234,105	150,279	150,675		62,249		62,249		212,924		(38,127)	(38,127)	8,334	09/25/2036	1FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		06/01/2020	Paydown		194,163	217,184	152,501	157,413		53,380		53,380		210,793		(16,630)	(16,630)	6,091	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		06/01/2020	Paydown		389,812	436,029	319,213	328,763		95,796		95,796		424,558		(34,746)	(34,746)	12,228	06/25/2036	1FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		06/01/2020	Paydown		204,275	248,653	177,312	185,604		51,881		51,881		237,485		(33,210)	(33,210)	6,841	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		06/01/2020	Paydown		32,900	190,188	139,351	146,429		7,806		7,806		154,235		(121,336)	(121,336)	8,199	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		06/01/2020	Paydown		89,236	121,045	69,771	73,980		34,686		34,686		108,666		(19,430)	(19,430)	3,136	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		06/01/2020	Paydown		269,389	344,551	217,162	211,738		103,758		103,758		315,497		(46,108)	(46,108)	9,121	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		06/01/2020	Paydown		244,901	313,230	196,598	203,581		85,665		85,665		289,246		(44,345)	(44,345)	7,960	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		06/01/2020	Paydown		215,281	280,238	155,971	155,839		95,306		95,306		251,146		(35,865)	(35,865)	7,243	03/25/2037	1FM
74983@-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		06/30/2020	Redemption 100.0000		4,875,000	4,875,000	4,875,000	4,875,000						4,875,000				216,340	09/30/2022	6.
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		06/15/2020	Redemption 100.0000		5,044,800	5,044,800	5,044,800	5,044,800						5,044,800				111,572	02/15/2029	1PL
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		06/15/2020	Redemption 100.0000		1,687,479	1,687,479	1,687,479	1,687,479						1,687,479				80,184	02/15/2023	3PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		06/01/2020	Redemption 100.0000		143,378	143,378	143,378	143,378						143,378				4,544	10/01/2024	2PL
75281A-BA-6	RANGE RESOURCES CORP CO.GUARNT 5.000% 03/15/23		04/27/2020	BANK OF AMERICA		9,102,500	11,000,000	8,143,190	10,793,145		14,762	2,664,717	(2,649,955)		8,143,190		959,310	959,310	342,222	03/15/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26			Redemption 100.0000																	
75409#-AA-3			06/12/2020			1,225,000	1,225,000	1,225,000	1,225,000						1,225,000				53,304	09/12/2026	2
755111-BU-4	RAYTHEON COMPANY SR UNSEC 4.875% 10/15/40		05/22/2020	Taxable Exchange		12,559,530	10,000,000	9,141,500	9,277,089		8,394		8,394		9,285,483		3,274,047	3,274,047	318,229	10/15/2040	1FE
	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36																				
75971E-AF-3			05/01/2020	Paydown		384	384	179	179		205		205		384				8	11/25/2036	1FM
	RAMC 2004-1 AV1 FLT STEP IRC 0.945%																				
759950-CA-4	05/25/34		05/26/2020	Paydown		67,222	67,222	53,819	56,936		10,286		10,286		67,222				543	05/25/2034	1FM
	RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34																				
759950-CU-0			06/01/2020	Paydown		283,785	283,785	283,785	283,785						283,785				5,219	07/25/2034	1FM
	RAMC 2006-1 AF4 STEP AFC AS 0.448% 05/25/36																				
759950-GW-2			04/01/2020	Paydown		5,695	5,695	3,579	3,403		2,292		2,292		5,695				114	05/25/2036	1FM
	REP HS ACQUISITION CORP. 9.5%CASH 1.5 PIK																				
76027*-AA-7	11.000% 01/17/24		11/04/2019	Tax Free Exchange		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				213,889	01/17/2024	5GI
	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.892%																				
760985-6L-0	10/25/31		06/01/2020	Paydown		11,198	113,723	25,251	23,460		9,641		9,641		33,101		(21,903)	(21,903)	5,560	10/25/2031	1FM
	RAMP 2004-RS2 AI4 STEP AFC AS 5.630%																				
760985-Q3-8	02/25/34		06/01/2020	Paydown		224,536	224,536	224,536	224,536						224,536				4,605	02/25/2034	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		06/01/2020	Paydown		65,628	65,628	17,469	17,469		48,159		48,159		65,628				1,504	04/25/2035	1FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 07/25/20		06/01/2020	Paydown			1,253	1,150	1,253						1,253		(1,253)	(1,253)		07/25/2020	2FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		06/01/2020	Paydown		42,481	42,481	42,282	42,286		195		195		42,481				1,186	10/25/2029	1FM
	RASC 2003-KS4 AI5 STEP AFC AS 5.170%																				
76110W-RP-3	06/25/33		06/01/2020	Paydown		177,930	177,930	177,851	177,551		379		379		177,930				3,741	06/25/2033	1FM
	RASC 2003-KS7 AI5 STEP AFC AS 5.750%																				
76110W-SZ-0	09/25/33		06/01/2020	Paydown		456,691	456,691	453,893	454,474		2,217		2,217		456,691				8,899	09/25/2033	1FM
	RASC 2003-KS11 MII1 MEZ FLT STEP IR 1.070%																				
76110W-VV-5	01/25/34		06/25/2020	Paydown		29,947	29,947	26,393	27,803		2,144		2,144		29,947				278	01/25/2034	1FM
	RASC 2004-KS5 AI5 STEP AFC AS 4.696%																				
76110W-YD-2	06/25/34		05/01/2020	Paydown		99,135	99,135	98,139	98,305		831		831		99,135				1,922	06/25/2034	1FM
	RASC 2004-KS6 AI5 CSTR STEP AFC AS 4.982%																				
76110W-ZN-9	07/25/34		06/01/2020	Paydown		141,677	141,677	140,376	141,021		656		656		141,677				3,033	07/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		06/01/2020	Paydown		271,103	339,526	191,780	189,466		119,730		119,730		309,196		(38,093)	(38,093)	7,733	06/25/2035	1FM
	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.685%																				
761118-DN-5	08/25/35		06/25/2020	Paydown		48,156	111,507	63,834	62,594		21,391		21,391		83,986		(35,830)	(35,830)	812	08/25/2035	1FM
	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35																				
761118-DR-6			06/01/2020	Paydown		58,211	134,791	75,943	67,104		29,385		29,385		96,490		(38,278)	(38,278)	2,970	08/25/2035	1FM
	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35																				
761118-PQ-5			06/01/2020	Paydown		91,214	154,781	97,488	102,372		30,928		30,928		133,300		(42,086)	(42,086)	5,477	12/25/2035	1FM
	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36																				
76111X-N9-0			06/01/2020	Paydown		75,951	87,412	48,443	50,619		31,903		31,903		82,523		(6,572)	(6,572)	2,401	03/25/2036	1FM
	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34																				
76111X-RD-7			06/01/2020	Paydown		130,185	130,115	130,847	130,451		(336)		(336)		130,115		70	70	2,923	12/25/2034	1FM
	RFMSI 2005-SA4 2A1 CSTR AS 4.358% 09/25/35																				
76111X-YH-0			06/01/2020	Paydown		45,155	51,374	38,584	32,571		16,449		16,449		49,020		(3,865)	(3,865)	1,007	09/25/2035	1FM
	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.912%																				
76112B-HX-1	01/25/35		06/01/2020	Paydown		148,244	148,244	148,244	148,244						148,244				3,526	01/25/2035	1FM
	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34																				
76112B-QL-7			06/01/2020	Paydown		334,366	334,366	335,620	334,491		(125)		(125)		334,366				9,686	09/25/2034	1FM
	GMACM 2005-AR5 4A1 CSTR SSNR AS 3.847%																				
76112B-YD-6	09/19/35		06/01/2020	Paydown		299,003	299,003	176,969	176,969		122,034		122,034		299,003				5,038	09/19/2035	1FM
	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305%			Redemption 100.0000																	
76201*-AA-5	11/15/24		06/15/2020			486,917	486,917	491,786	488,932		(2,015)		(2,015)		486,917				12,801	11/15/2024	2
	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36																				
762010-AE-6			06/01/2020	Paydown		34,623	48,280	31,684	31,684		11,901		11,901		43,585		(8,962)	(8,962)	1,618	04/25/2036	1FM
	RICHMOND VA STATUTORY TRUST-PF SR-SEC			Redemption 100.0000																	
76541#-AA-0	5.500% 06/30/25		06/30/2020			83,719	83,719	83,719	83,719						83,719				1,920	06/30/2025	2PL
	RIO OIL FINANCE TRUST SR SEC 9.250%			Redemption 100.0000																	
76716X-AA-0	07/06/24		04/06/2020			384,400	384,400	387,008	385,527		(1,127)		(1,127)		384,400				17,779	07/06/2024	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	ROCKWELL COLLINS INC SR UNSEC 3.100%																				
774341-AC-5	11/15/21		05/22/2020	Taxable Exchange		22,544,559	22,050,000	22,053,050	22,049,883		(184)		(184)		22,049,699		494,860	494,860	389,244	11/15/2021	2FE
	ROCKWELL COLLINS INC SR UNSEC 3.700%																				
774341-AE-1	12/15/23		05/22/2020	Taxable Exchange		14,335,400	13,250,000	13,211,575	13,233,084		1,761		1,761		13,234,845		1,100,555	1,100,555	238,316	12/15/2023	2FE
	ROCKWELL COLLINS INC SR UNSEC 4.800%																				
774341-AF-8	12/15/43		05/22/2020	Taxable Exchange		19,956,205	16,600,000	16,531,940	16,539,065		605		605		16,539,670		3,416,535	3,416,535	387,333	12/15/2043	2FE
	ROCKWELL COLLINS INC SR UNSEC 4.350%																				
774341-AL-5	04/15/47		05/22/2020	Taxable Exchange		16,247,940	14,050,000	13,989,164	13,992,112		493		493		13,992,605		2,255,335	2,255,335	398,961	04/15/2047	2FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		04/25/2020	Paydown		46,250	46,250	46,250	46,250						46,250				1,206	07/25/2049	2FE
	SCP 2001PE LLC-PERKINELMER INC SR-SEC			Redemption 100.0000																	
78404@-AA-4	8.060% 11/30/22		06/30/2020			257,759	257,759	257,759	257,759						257,759				8,664	11/30/2022	2
	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC			Redemption 100.0000																	
78409@-AA-9	7.030% 01/01/25		06/10/2020			32,908	32,908	32,908	32,908						32,908				965	12/10/2024	1
	SFORT WORTH TX REALTY LLC-ALLS SR-SEC			Redemption 100.3561																	
78417#-AA-7	7.030% 01/01/25		06/10/2020			28,657	28,555	28,555	28,555		102		102		28,657				839	12/10/2024	1
78445G-AD-5	SLMA 2008-8 A4 FLT 2.491% 04/25/23		04/27/2020	Paydown		200,119	200,119	200,119	200,119						200,119				3,464	04/25/2023	4FE
	SMB PRIVATE EDUCATION LOAN TR SERIES 2015-A																				
78448P-AB-6	CLASS A2A 144A 2.490% 06/15/27		06/15/2020	Paydown		214,974	214,974	207,450			7,524		7,524		214,974				874	06/15/2027	1FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		06/15/2020	Paydown		261,744	261,744	261,696	261,702		42		42		261,744				4,581	02/15/2036	1FE
	STARM 2007-4 3A1 CSTR SSNR AS 4.034%																				
78473W-AF-0	10/25/37		06/01/2020	Paydown		346,603	492,813	453,388	452,789		28,357		28,357		481,146		(134,543)	(134,543)	7,166	10/25/2037	1FM
	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			Redemption 100.0000																	
78475#-AA-6	3.593% 03/31/37		06/30/2020			266,727	266,727	266,727	266,202		525		525		266,727				4,014	03/31/2037	1
	SSMC II BORROWER LLC-GSA NOAA 4.020%			Redemption 100.0000																	
78480*-AA-3	01/05/29		06/05/2020			519,781	519,781	519,781	519,781						519,781				8,710	01/05/2029	1PL
	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC			Redemption 100.0000																	
78482@-AA-9	5.411% 12/15/39		06/15/2020			227,485	227,485	228,622	228,523		(1,038)		(1,038)		227,485				5,132	12/15/2039	1PL
	SACRAMENTO FBI LEASE-BKD PT TR 4.370%			Redemption 100.0000																	
78616@-AA-8	09/15/36		06/15/2020			255,110	255,110	255,110	254,234		876		876		255,110				4,647	09/15/2036	1
	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21			Redemption 100.0000																	
78825#-AA-3			06/10/2020			215,397	215,397	215,397	215,397						215,397				6,800	04/10/2021	2
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		06/01/2020	Paydown		3,401	3,401	3,205	3,384		17		17		3,401				111	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		06/01/2020	Paydown		37,803	37,803	36,998	37,116		688		688		37,803				1,192	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		06/01/2020	Paydown		61,044	61,044	61,036	60,954		91		91		61,044				1,883	06/25/2028	4FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		06/15/2020	Paydown		45,799	45,799	45,126	43,568		2,231		2,231		45,799				2,533	08/25/2031	1FM
	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			Redemption 100.0000																	
80483N-AA-5	3.780% 08/15/35		06/15/2020			329,937	329,937	329,937	329,937						329,937				5,199	08/15/2035	1
	SAST 2003-3 AF5 STEP AFC AS 4.572% 12/25/33																				
805564-PA-3			06/01/2020	Paydown		56,154	56,154	56,154	56,154						56,154				1,079	12/25/2033	1FM
	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC			Redemption 100.0000																	
80585#-AA-9	7.170% 04/01/25		06/10/2020			27,384	27,384	27,384	27,384						27,384				819	04/10/2023	1
	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC			Redemption 100.0000																	
813098-AA-8	5.843% 07/10/29		06/10/2020			186,993	186,993	193,641	189,820		(2,827)		(2,827)		186,993				4,555	07/10/2029	2
	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.160%																				
81375W-BN-5	08/25/34		06/25/2020	Paydown		81,404	81,404	70,296	73,350		8,054		8,054		81,404				728	08/25/2034	1FM
	SABR 2005-FR2 M2 MEZ FLT STEP 1.160%																				
81375W-EF-9	03/25/35		06/25/2020	Paydown		121,831	121,831	95,104	118,962		2,869		2,869		121,831				1,084	03/25/2035	1FM
	CBASS 2006-CB1 AF3 STEP AFC AS 3.204%																				
81375W-HJ-8	01/25/36		06/01/2020	Paydown		282,532	282,532	208,536	220,388		62,143		62,143		282,532				3,625	01/25/2036	1FM
	CBASS 2006-CB1 AF4 STEP AFC NAS 3.204%																				
81375W-HK-5	01/25/36		06/01/2020	Paydown		75,286	75,286	58,006	61,003		14,283		14,283		75,286				966	01/25/2036	1FM
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		06/15/2020			51,636	51,636	51,636	51,636						51,636				1,389	06/15/2028	2
	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 1.015%																				
81744F-DB-0	08/20/34		06/20/2020	Paydown		78,419	78,419	74,596	74,756		3,663		3,663		78,419				683	08/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		06/01/2020	Paydown		5,991	5,991	6,120	6,107		(116)		(116)		5,991				67	12/25/2042	1FM
	SERVPRO MASTER ISSUER LLC SERIES 2019-1A																				
81743-AA-5	CALSS A2 144A 3.882% 10/25/49		04/25/2020	Paydown		23,067	23,067	22,995	17,456		73		73		23,067				438	10/25/2049	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		04/25/2020	Paydown		427,349	427,349	427,349	427,349						427,349				8,504	01/25/2044	1FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		05/01/2020	Paydown		4,275	4,275	4,275	4,275						4,275				82	11/01/2049	1FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		06/20/2020	Paydown		376,818	376,818	376,723	376,768		50		50		376,818				4,953	03/20/2034	2FE
82652K-AB-2	SRFC 2016-1A B SUB 3.670% 03/21/33		06/20/2020	Paydown		110,035	110,035	110,010	110,022		13		13		110,035				1,675	03/21/2033	2FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		06/20/2020	Paydown		281,542	281,542	281,539	281,539		3		3		281,542				6,023	09/20/2035	3FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		06/05/2020	Redemption 100.0000		453,564	453,564	453,564	453,564						453,564				7,203	12/05/2028	1
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		06/05/2020	Redemption 100.0000		201,276	201,276	201,276	201,276						201,276				3,264	12/05/2028	1
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		06/10/2020	Redemption 100.0000		175,435	175,435	175,435	175,435						175,435				3,152	12/31/2036	1
83001A-AB-8	SIX FLAGS ENTERTAINMENT CO.GUARNT 4.875% 07/31/24		04/22/2020	WELLS FARGO		6,300,000	7,000,000	7,000,000	7,000,000						7,000,000		(700,000)	(700,000)	250,250	07/31/2024	4FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CO.GUARNT 5.500% 04/15/27		04/28/2020	BARCLAYS BANK PLC		14,428,750	17,000,000	17,000,000	17,000,000						17,000,000		(2,571,250)	(2,571,250)	506,458	04/15/2027	4FE
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		06/10/2020	Redemption 100.0000		32,599	32,599	32,599	32,599						32,599				981	03/10/2025	1
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		06/30/2020	Redemption 100.0000		63,866	63,866	63,866	63,866						63,866				1,261	06/30/2035	2FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		06/20/2020	Paydown		289,120	289,120	297,680	297,983		(6,448)	2,416	(8,864)		289,120				5,639	11/20/2038	2FE
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		06/20/2020	Paydown		271,989	271,989	277,224	275,616		(1,463)	2,164	(3,627)		271,989				5,247	04/20/2044	2FE
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		06/20/2020	Paydown		33,750	33,750	33,628	33,647		103		103		33,750				566	02/20/2048	2FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		06/20/2020	Paydown		9,688	9,688	9,688							9,688				122	01/20/2050	2FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		06/22/2020	Paydown		27,500	27,500	27,500							27,500				391	01/20/2050	2FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		06/15/2020	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				41,071	06/15/2040	2
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		06/01/2020	Paydown		38,171	38,171	38,171	38,171						38,171				2,159	05/25/2027	1FM
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		06/01/2020	Paydown		17,360	17,360	9,174	9,813		7,547		7,547		17,360				494	12/25/2030	5FM
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		06/30/2020	Redemption 100.0000		125,850	125,850	125,850	125,850						125,850				2,423	03/31/2033	2PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		06/30/2020	Redemption 100.0000		80,170	80,170	80,290	80,256		(86)		(86)		80,170				2,125	03/29/2033	2PL
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		06/10/2020	Redemption 100.0000		34,463	34,463	34,463	34,463						34,463				1,025	02/10/2025	1
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		06/15/2020	Redemption 100.0000		60,515	60,515	60,515	60,515						60,515				1,009	06/15/2022	1
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/01/2020	Redemption 100.0000		1,042,038	1,042,038	1,042,038	1,042,038						1,042,038				26,051	04/01/2039	2PL
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		04/30/2020	Redemption 100.0000		168,047	168,047	168,047	168,047						168,047				4,159	04/30/2031	1PL
853496-AB-3	STANDARD INDUSTRIES INC SR UNSEC 5.500% 02/15/23		06/18/2020	Call 101.3750		6,490,028	6,402,000	6,422,779	6,407,160		(2,095)		(2,095)		6,405,065		(3,065)	(3,065)	384,387	02/15/2023	3FE
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 4.064% 01/25/37		06/01/2020	Paydown		43,160	43,160	38,868	39,863		3,297		3,297		43,160				781	01/25/2037	1FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		06/15/2020	Paydown		55,087	55,087	54,578	54,631		456		456		55,087				1,007	05/15/2043	1FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		06/30/2020	Redemption 100.0000		415,311	415,311	415,311	415,311						415,311				7,932	06/30/2047	2PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		06/15/2020	Redemption 100.0000		33,352	33,352	33,352	33,352						33,352				787	09/15/2025	1
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		06/10/2020	Redemption 100.0000		34,757	34,757	34,757	34,757						34,757				1,046	07/10/2025	1
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		06/20/2020	Paydown		36,020	36,020	36,008	36,009		11		11		36,020				423	11/20/2049	1FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 2.235% 11/25/34		06/01/2020	Paydown		72,673	72,673	64,769	65,312		7,361		7,361		72,673				809	11/25/2034	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	SARM 2006-1 6A1 CSTR PT SSNR AS 3.684%																				
863579-Q4-3	02/25/36		06/01/2020	Paydown		275,363	275,363	137,443	98,847		176,516		176,516		275,363				4,184	02/25/2036	1FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 0.890% 03/25/34		06/25/2020	Paydown		273,153	273,153	250,286	258,697		14,456		14,456		273,153				2,288	03/25/2034	1FM
	SAIL 2004-5 M2 MEZ FLT STEP 1.010% 05/25/34																				
86358E-JF-4			06/25/2020	Paydown		74,969	74,969	63,349	74,969						74,969				847	05/25/2034	1FM
	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.115%																				
86358E-PQ-3	01/25/35		06/25/2020	Paydown		252,599	252,599	218,064	236,851		15,748		15,748		252,599				2,328	01/25/2035	1FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		06/01/2020	Paydown		29	29				29		29		29				1	07/28/2028	1FM
	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32																				
86358R-XZ-5			06/01/2020	Paydown		11,264	11,264	10,532	10,624		639		639		11,264				165	02/25/2032	5FE
	SASC 2005-2XS 1A4 STEP AFC AS 5.860%																				
86359B-2E-0	02/25/35		06/01/2020	Paydown		1,032,536	1,032,536	1,032,052	1,032,536						1,032,536				22,104	02/25/2035	1FM
	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.668%																				
86359B-2H-3	02/25/35		06/01/2020	Paydown		32,973	32,973	32,973	32,973						32,973				232	02/25/2035	1FM
	SASC 2005-4XS 1A4B STEP AFC AS 5.750%																				
86359B-4V-0	03/25/35		06/01/2020	Paydown		621,460	621,460	561,953	582,373		39,087		39,087		621,460				13,195	03/25/2035	1FM
	SASC 2005-4XS 3A5 STEP AFC AS 5.340%																				
86359B-5H-0	03/25/35		06/01/2020	Paydown		2,699,845	2,699,845	2,698,157	2,694,526		5,319		5,319		2,699,845				54,618	03/25/2035	1FM
	SASC 2005-7XS 1A3 STEP AFC AS 5.540%																				
86359B-7H-8	04/25/35		06/01/2020	Paydown		675,637	675,637	675,531	674,149		1,487		1,487		675,637				13,941	04/25/2035	1FM
	SASC 2005-9XS 1A3A STEP AFC AS 5.750%																				
86359D-EM-5	06/25/35		06/01/2020	Paydown		616,653	616,653	616,461	615,122		1,531		1,531		616,653				14,984	06/25/2035	1FM
	LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35																				
86359D-MX-2			06/01/2020	Paydown		704,696	704,696	613,070	666,351		38,345		38,345		704,696				13,132	08/25/2035	1FM
	SAMI 2004-AR8 M MEZ FLT STEP AFC 0.869%																				
86359L-GN-3	05/19/35		06/19/2020	Paydown		136,839	136,839	120,076	121,714		15,124		15,124		136,839				1,114	05/19/2035	1FM
	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.365%																				
86364M-AD-2	09/25/47		06/25/2020	Paydown		717,635	717,635	575,902	589,944		127,690		127,690		717,635				4,675	09/25/2047	1FM
	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450%			Redemption 100.0000																	
86657#-AA-9	03/20/39		06/20/2020			73,072	73,072	73,072	73,072						73,072				1,282	03/20/2039	1
	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400%			Redemption 100.0000																	
86657#-AB-7	09/20/36		06/20/2020			100,222	100,222	100,222	100,222						100,222				1,715	09/20/2036	1
	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2																				
86772F-AA-9	CLASS A 144A 3.610% 01/30/55		04/30/2020	Paydown		38,788	38,788	38,769	38,769		19		19		38,788				708	01/30/2055	1FE
	TBW 2006-6 A4 STEP AFC IRC AS 5.920%																				
87222P-AE-3	01/25/37		06/01/2020	Paydown		267,057	267,057	76,024	66,233		200,824		200,824		267,057				5,349	01/25/2037	1FM
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		05/25/2020	Paydown		91,250	91,250	91,250	91,250						91,250				1,997	05/25/2046	2FE
87342R-AD-6	BELL 2018-1A A2I SEQ 4.318% 11/25/48		05/25/2020	Paydown		72,750	72,750	72,750	72,750						72,750				1,571	11/25/2048	2FE
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		05/25/2020	Paydown		122,500	122,500	122,500	122,500						122,500				3,026	11/25/2048	2FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		06/15/2020	Paydown		372,727	372,727	372,723	372,725		3		3		372,727				4,656	06/15/2028	1FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		06/15/2020	Paydown		157,235	157,235	156,751	156,927		309		309		157,235				2,865	06/15/2028	1FE
	TIAA 2001-C1A X IO CSTR NTL 8.394% 06/17/33																				
878091-AN-7			06/01/2020	Paydown		16,175		3,577		(61)			(61)		3,516		(3,516)	(3,516)	13,257	06/17/2033	6*
	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500%			Redemption 100.0000																	
88017#-AA-0	06/30/25		06/30/2020			78,473	78,473	78,473	78,473						78,473				1,799	06/30/2025	2PL
	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC			Redemption 100.0000																	
88104#-AA-4	4.590% 08/31/40		06/30/2020			311,540	311,540	311,540	311,540						311,540				7,150	08/31/2040	2PL
				Redemption 100.0000																	
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		06/30/2020			1,100,772	1,100,772	1,100,772	1,100,772						1,100,772				25,538	12/31/2032	3PL
	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190%			Redemption 100.0000																	
88105*-AA-7	09/30/32		06/30/2020			1,317,659	1,317,659	1,317,659	1,317,659						1,317,659				21,017	09/30/2032	2PL
	TMTS 2006-5 1A2B FLT STEP IRC 0.395%																				
881561-2F-0	07/25/37		06/25/2020	Paydown		171,724	171,724	149,145	160,520		11,205		11,205		171,724				1,131	07/25/2037	1FM
				CITIGROUP GLOBAL MARKETS																	
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		04/08/2020	INC					19		(19)		(19)							02/20/2048	1FE
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		04/08/2020	Paydown					(25)		25		25						3,429	02/20/2048	1FE
				Redemption 100.0000																	
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		06/30/2020			5,703,665	5,703,665	5,703,665	5,703,665						5,703,665				117,495	06/30/2034	2PL

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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 and Admini-strative Symbol
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.865% 03/25/37		06/25/2020	Paydown		214,611	214,683	166,448	154,231		60,430		60,430		214,661		(50)	(50)	2,213	03/25/2037	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		06/15/2020	Paydown		17,921	17,921	23,498	22,709		(4,789)		(4,789)		17,921				580	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		06/15/2020	Paydown		61,744	61,744	71,524	70,713		(8,969)		(8,969)		61,744				1,433	07/15/2059	1FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28		04/20/2020	Capital Distribution		1,104,475		1,104,475	1,104,475						1,104,475					10/20/2028	6*
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		04/24/2020	Capital Distribution		693,291		693,291	693,291						693,291					12/14/2037	6*
889175-BE-4	TOLEDO EDISON COMPANY 1ST MORTG 7.250% 05/01/20		05/01/2020	Maturity		1,680,000	1,680,000	1,676,690	1,679,860		140		140		1,680,000				60,900	05/01/2020	1FE
89054X-AB-1	TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39		04/07/2020	Redemption 100.0000		(3,135)	(3,135)	(3,135)	(3,135)						(3,135)				2,862	09/30/2039	5FE
89054X-AB-1	TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39		04/24/2020	Tax Free Exchange		5,342,337	5,342,337	5,342,337	5,342,337						5,342,337				147,582	09/30/2039	5FE
89054X-AD-7	TOPAZ SOLAR FARMS LLC SERIES 144A 4.875% 09/30/39		05/29/2020	Call 100.0000		10,743	10,743	10,743							10,743				86	09/30/2039	5FE
89147L-E*-7	TORTOISE ENERGY INFRAST CORP O-SR-UNSEC 3.780% 09/27/20		04/20/2020	Call 101.0000		4,104,640	4,064,000	4,064,000	4,064,000						4,064,000				124,277	09/27/2020	1FE
89147L-E@-5	TORTOISE ENERGY INFRAST CORP P-SR-UNSEC 4.390% 09/27/23		04/20/2020	Call 101.0000		4,104,640	4,064,000	4,064,000	4,064,000						4,064,000				137,774	09/27/2023	1FE
89147L-F#-2	TORTOISE ENERGY INFRAST CORP T-SR-UNSEC 4.160% 01/22/24		04/16/2020	Call 101.0000		3,420,533	3,386,667	3,386,667	3,386,667						3,386,667				136,009	01/22/2024	1FE
89147L-K#-6	TORTOISE ENERGY CAPITAL CORP. SR 4.160% 11/20/23		04/16/2020	Call 101.0000		1,368,213	1,354,667	1,457,892	1,401,075		(3,283)		(3,283)		1,397,792		(43,125)	(43,125)	35,932	11/20/2023	1FE
89147L-K*-0	TORTOISE ENERGY CAPITAL CORP. SR 4.210% 09/27/22		04/20/2020	Call 101.0000		5,472,853	5,418,667	5,825,609	5,565,348		(15,528)		(15,528)		5,549,821		(131,154)	(131,154)	178,389	09/27/2022	1FE
893647-AX-5	TRANSDIGM INC CO.GUARNT 6.500% 07/15/24		06/01/2020	CITIGROUP GLOBAL MARKETS INC		4,962,500	5,000,000	4,900,000	5,018,097		(4,754)	113,343	(118,097)		4,900,000		62,500	62,500	287,083	07/15/2024	4FE
89656B-AA-7	TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20		06/15/2020	Redemption 100.0000		209,782	209,782	209,782	209,782						209,782				6,202	07/15/2020	2
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		06/17/2020	Paydown		126,966	126,966	126,902	126,907		59		59		126,966				2,022	04/17/2049	1FE
89679H-AA-3	TCF 2017-1A A SEQ 3.520% 06/20/42		06/20/2020	Paydown		250,855	250,855	250,810	250,815		40		40		250,855				3,679	06/20/2042	1FE
89679H-AE-5	TCF 2017-2A A SEQ 3.620% 08/20/42		06/20/2020	Paydown		366,998	366,998	366,956	366,959		39		39		366,998				5,538	08/20/2042	1FE
89679H-AJ-4	TCF 2018-1A A SEQ 3.950% 03/20/43		06/20/2020	Paydown		375,000	375,000	374,929	374,933		67		67		375,000				6,172	03/20/2043	1FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		06/15/2020	Redemption 100.0000		218,271	218,271	218,271	218,271						218,271				3,548	07/15/2047	1
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		06/28/2020	Redemption 100.0000		721,424	721,424	721,424	721,424						721,424				10,803	05/28/2029	1PL
90278K-BF-7	UBSCM 2018-C14 C SUB CSTR 5.446% 12/15/51		04/23/2020	CREDIT SUISSE SECURITIES US LL		2,094,727	2,500,000	2,465,626	2,468,015		761		761		2,468,776		(374,050)	(374,050)	54,174	12/15/2051	1FM
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		06/15/2020	Redemption 100.0000		1,342,861	1,342,861	1,342,861	1,342,861						1,342,861				26,922	03/15/2040	1
907818-FF-0	UNION PACIFIC CORP SERIES 144A 3.839% 03/20/60		05/27/2020	Tax Free Exchange		17,605,519	18,000,000	17,604,148	17,604,359		1,160		1,160		17,605,519				358,947	03/20/2060	2FE
907825-AA-1	UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26		05/14/2020	Redemption 100.0000		515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026	1FE
912877-X*-3	U.S. TRUST CO OF NY TRST-1ST A SR-SEC 6.950% 12/15/20		06/15/2020	Redemption 100.0000		1,373,624	1,373,624	1,373,624	1,373,624						1,373,624				47,733	12/15/2020	2
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		06/30/2020	Redemption 100.0000		378,797	378,797	378,797							378,797				4,266	06/30/2050	1PL
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		04/30/2020	Paydown		(30,256)	(30,256)		(30,256)						(30,256)					05/15/2034	6*
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		06/15/2020	Redemption 100.0000		523,406	523,406	523,406	523,406						523,406				7,527	07/15/2036	1
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		06/15/2020	Redemption 100.0000		746,638	746,638	746,271	746,287		351		351		746,638				11,896	05/15/2035	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		06/15/2020	Redemption 100.0000		286,584	286,584	286,584	286,584						286,584				5,101	02/15/2037	1.
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		06/15/2020	Redemption 100.0000		116,850	116,850	116,850	116,850						116,850				2,309	10/15/2035	1.
91853@-AB-1	VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35		06/15/2020	Redemption 100.0000		191,803	191,803	191,803	191,803						191,803				3,590	12/15/2035	1.
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		06/15/2020	Redemption 100.0000		249,191	249,191	249,191	249,191						249,191				3,760	08/15/2036	2.
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		06/15/2020	Redemption 100.0000		45,508	45,508	45,508	45,508						45,508				875	04/15/2046	1PL
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 03/03/43		06/03/2020	Redemption 100.0000		51,897	51,897	51,897	51,897						51,897				1,025	03/03/2043	1.
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		06/15/2020	Redemption 100.0000		403,541	403,541	403,541	403,541						403,541				10,853	08/15/2023	1.
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		04/30/2020	Paydown		40,837	40,837	40,833	40,823		14		14		40,837				1,505	04/30/2048	3FE
92856P-A*-7	MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22		06/19/2020	Redemption 100.0000		1,323,660	1,323,660	799,157	799,157		524,503		524,503		1,323,660				43,866	12/19/2022	3.
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 3.861% 10/25/35		06/01/2020	Paydown		39,465	39,465	19,180	9,092		30,373		30,373		39,465				645	10/25/2035	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.465% 11/25/45		06/25/2020	Paydown		382,571	382,571	358,077	358,580		23,991		23,991		382,571				2,957	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.595% 11/25/45		06/25/2020	Paydown		595,882	595,882	541,805	549,143		46,740		46,740		595,882				5,251	11/25/2045	1FM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.525% 11/25/45		06/25/2020	Paydown		335,141	335,141	302,848	306,750		28,391		28,391		335,141				2,758	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.746% 12/25/35		06/01/2020	Paydown		515,718	515,718	470,191	454,953		60,765		60,765		515,718				8,750	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.571% 04/25/35		06/01/2020	Paydown		264,076	264,076	196,864	164,539		99,537		99,537		264,076				4,055	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		06/01/2020	Paydown		50,945	50,945	47,172	47,474		3,471		3,471		50,945				894	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.925% 04/25/45		06/25/2020	Paydown		580,200	580,200	542,500	574,045		6,155		6,155		580,200				5,031	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		06/01/2020	Paydown		729	729	706	707		22		22		729				16	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		06/01/2020	Paydown		161,034	161,034	158,834	158,938		2,096		2,096		161,034				3,071	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 3.848% 08/25/35		06/01/2020	Paydown		322,090	322,090	315,796	316,090		6,000		6,000		322,090				5,854	08/25/2035	1FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.145% 07/25/45		06/25/2020	Paydown		78,643	78,643	71,762	71,207		7,436		7,436		78,643				922	07/25/2045	1FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		06/01/2020	Paydown		360,920	360,920	337,461	349,974		10,946		10,946		360,920				8,458	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		06/01/2020	Paydown		148,311	148,311	143,289	143,495		4,816		4,816		148,311				3,477	07/25/2034	1FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.685% 12/25/45		06/25/2020	Paydown		379,596	379,596	342,567	347,184		32,412		32,412		379,596				3,766	12/25/2045	1FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 2.574% 01/25/46		06/01/2020	Paydown		330,752	330,752	286,617	289,816		40,936		40,936		330,752				3,733	01/25/2046	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.504% 02/25/37		06/01/2020	Paydown		144,175	122,191	69,229	57,984		75,829		75,829		133,814		10,362	10,362	2,150	02/25/2037	1FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		06/15/2020	Redemption 100.0000		130,603	130,603	130,603	130,603						130,603				1,954	03/15/2031	1.
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		06/15/2020	Redemption 100.0000		66,822	66,822	66,822	66,822						66,822				1,455	10/15/2053	1PL
929766-KS-1	WBCMT 2003-C7 G SUB CSTR 6.351% 10/15/35		06/01/2020	Paydown		154,413	154,413	151,878	154,004		408		408		154,413				4,013	10/15/2035	1FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 4.332% 10/20/35		06/01/2020	Paydown		159,288	159,288	54,519	57,455		101,833		101,833		159,288				2,337	10/20/2035	1FM
93121@-AA-5	WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32		06/10/2020	Redemption 100.0000		75,271	75,271	75,271	75,271						75,271				1,569	12/10/2032	1.
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		06/15/2020	Redemption 100.0000		92,823	92,823	92,823	92,823						92,823				2,279	05/15/2032	2.
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		06/15/2020	Redemption 100.0000		48,578	48,578	49,618	49,157		(579)		(579)		48,578				1,195	11/15/2031	2.

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 3.224% 03/25/37		06/01/2020	Paydown		58,319	59,188	30,715	19,699		38,904		38,904		58,602		(283)	(283)	759	03/25/2037	1FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.598% 03/25/37		06/01/2020	Paydown		130,638	129,619	123,138	123,567		6,099		6,099		129,666		972	972	2,375	03/25/2037	1FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 2.234% 01/25/47		06/01/2020	Paydown		80,297	80,297	72,368	72,708		7,589		7,589		80,297				914	01/25/2047	1FM
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.990% 01/25/47		06/01/2020	Paydown		91,254	91,254	86,149	86,280		4,973		4,973		91,254				834	01/25/2047	1FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		06/01/2020	Redemption 100.0000		200,113	200,113	200,113	200,113						200,113				6,343	07/01/2026	2PL
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		06/01/2020	Paydown		7,672	7,672	7,835	7,664		7		7		7,672				163	02/25/2033	1FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		06/01/2020	Paydown		12,572	12,572	12,761	12,611		(39)		(39)		12,572				318	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 3.618% 03/25/35		06/01/2020	Paydown		322,036	322,036	313,828	315,367		6,669		6,669		322,036				5,384	03/25/2035	1FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		06/01/2020	Paydown		116,255	117,215	12,033	10,154		106,177		106,177		116,332		(77)	(77)	2,303	05/25/2036	1FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.505% 04/25/37		06/25/2020	Paydown		65,182	104,829	29,654	23,145		50,579		50,579		73,724		(8,542)	(8,542)	615	04/25/2037	1FM
939653-AL-5	WASHINGTON REIT SR UNSEC 4.950% 10/01/20		04/02/2020	Call 100.0000		17,250,000	17,250,000	17,203,943	17,241,312		1,196		1,196		17,242,508		7,492	7,492	429,309	10/01/2020	2FE
94106L-AW-9	WASTE MANAGEMENT INC CO.GUARNT 4.750% 06/30/20		06/30/2020	Maturity		22,975,000	22,975,000	22,834,393	22,966,455		8,545		8,545		22,975,000				545,656	06/30/2020	2FE
94107J-AA-1	WASTE PRO USA INC SR UNSEC 5.500% 02/15/26		06/25/2020	Various		14,748,413	15,154,000	14,173,573	14,298,171		51,529		51,529		14,349,700		398,712	398,712	685,204	02/15/2026	5FE
942683-AF-0	ALLERGAN FINANCE LLC CO.GUARNT 3.250% 10/01/22		05/14/2020	Taxable Exchange		38,702,430	37,625,000	37,395,791	37,553,756		9,116		9,116		37,562,872		1,139,557	1,139,557	757,464	10/01/2022	2FE
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		06/10/2020	Redemption 97.9481		481,824	491,918	491,919	482,249		(426)		(426)		481,824				17,551	01/10/2024	2
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		06/10/2020	Redemption 100.0000		436,300	436,300	415,244	425,827		10,473		10,473		436,300				10,205	08/10/2027	2
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		06/21/2020	Redemption 100.0000		44,578	44,578	44,749	44,655		(77)		(77)		44,578				1,234	09/21/2027	1
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		06/14/2020			1,027,316	1,027,316	1,027,316	1,027,316						1,027,316				25,432	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.334% 12/25/36		06/01/2020	Paydown		373,522	375,894	264,490	267,289		107,927		107,927		375,216		(1,694)	(1,694)	5,306	12/25/2036	1FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		06/01/2020	Paydown		636,900	636,900	556,797	610,708		26,193		26,193		636,900				12,763	10/25/2034	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.008% 04/25/36		06/01/2020	Paydown		221	222	43	36		185		185		221				4	04/25/2036	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		06/01/2020	Paydown		470,098	492,675	330,920	325,618		159,276		159,276		484,895		(14,797)	(14,797)	12,977	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		06/01/2020	Paydown		319,108	334,434	152,776	139,854		185,533		185,533		325,387		(6,279)	(6,279)	8,809	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		06/01/2020	Paydown		292,895	306,962	155,832	143,845		155,515		155,515		299,360		(6,465)	(6,465)	8,085	06/25/2037	1FM
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/15/2020	Paydown		87,500	87,500	83,549	84,229		3,951	680	3,271		87,500				1,967	06/15/2045	2FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		06/15/2020	Paydown		77,500	77,500	77,487	77,488		12		12		77,500				1,505	03/15/2048	2FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		06/15/2020	Paydown		255,000	255,000	255,000	255,000						255,000				5,202	06/15/2049	2FE
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		06/30/2020	Redemption 100.0000		613,849	613,849	613,849	613,849						613,849				16,574	12/30/2033	3PL
95709T-AD-2	WESTAR ENERGY INC 1ST MORTG 5.100% 07/15/20		05/11/2020	Call 100.8457		20,169,149	20,000,000	19,820,050	19,990,895		6,078		6,078		19,996,973		3,027	3,027	1,007,816	07/15/2020	1FE
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		06/01/2020	Paydown		339,259	339,259	338,848	338,797		462		462		339,259				4,288	12/20/2030	1FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		06/01/2020	Paydown		254,444	254,444	254,067	254,004		440		440		254,444				4,270	12/20/2030	1FE
96121#-AB-4	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20		04/05/2020	Redemption 99.9490		50,466	50,492	50,492	50,483		(17)		(17)		50,466				2,496	05/05/2020	1
96121#-AB-4	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20		05/05/2020	Maturity		50,800	50,800	50,800	50,808		(9)		(9)		50,800				1,324	05/05/2020	1
96121#-AC-2	WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20		04/05/2020	Redemption 100.0305		51,315	51,299	51,299	40,085		11,230		11,230		51,315				2,322	05/05/2020	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
96121#-AC-2	WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20		05/05/2020	Maturity		51,642	51,642	51,642	45,973		5,669		5,669		51,642				1,674	05/05/2020	1.
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		06/05/2020	Redemption 100.0000		168,027	168,027	168,027	168,027						168,027				5,248	12/05/2020	1.
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		06/05/2020	Redemption 100.0000		221,231	221,231	221,231	201,626		19,605		19,605		221,231				8,991	12/05/2020	1.
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		06/05/2020	Redemption 100.0000		168,448	168,448	168,448	158,987		9,461		9,461		168,448				6,535	08/05/2021	1.
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		06/15/2020	Redemption 100.0000		50,920	50,920	50,920	50,920						50,920				998	05/15/2047	1PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		06/15/2020	Redemption 100.0000		45,750	45,750	45,750	45,750						45,750				1,223	07/15/2029	2.
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		06/15/2020	Redemption 100.0000		31,133	31,133	31,133	31,133						31,133				868	12/15/2032	2.
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		06/15/2020	Redemption 100.0000		48,396	48,396	48,396	48,396						48,396				1,324	12/15/2030	2.
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		06/15/2020	Redemption 100.0000		30,156	30,156	30,156	30,156						30,156				845	07/15/2034	2.
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		06/15/2020	Redemption 100.0000		254,668	254,668	254,668	254,668						254,668				7,019	01/15/2035	2.
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		06/15/2020	Redemption 100.0000		158,310	158,310	159,862	159,395		(1,084)		(1,084)		158,310				4,357	06/15/2037	1.
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		06/15/2020	Redemption 100.0000		258,312	258,312	260,024	259,376		(1,064)		(1,064)		258,312				4,199	07/15/2030	2.
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		06/15/2020	Redemption 100.0000		668,176	668,176	674,850	672,053		(3,877)		(3,877)		668,176				11,002	09/15/2027	2.
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		06/30/2020	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				3,568	12/18/2034	1.
976826-BH-9	WISCONSIN POWER & LIGHT SR UNSEC 4.600% 06/15/20		06/15/2020	Maturity		15,000,000	15,000,000	14,974,950	14,998,601		1,399		1,399		15,000,000				345,000	06/15/2020	1FE
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		05/30/2020	Redemption 100.0000		666,667	666,667	666,667	666,667						666,667				16,800	05/30/2040	1.
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		06/02/2020	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				52,625	12/02/2043	1.
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49		05/21/2020	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				16,125	05/21/2049	1.
98877D-AA-3	ZF NA CAPITAL CO.GUARNT 4.000% 04/29/20		04/29/2020	Maturity		9,100,000	9,100,000	9,088,573	9,099,114		886		886		9,100,000				182,000	04/29/2020	3FE
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		06/30/2020	Redemption 100.0000		12,075	12,075	11,740			335		335		12,075				77	01/17/2027	3FE
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		04/28/2020	Various		18,839,375	18,500,000	18,456,525	18,475,459		1,267		1,267		18,476,725		362,650	362,650	360,572	04/01/2025	2FE
98956P-AH-5	ZIMMER BIOMET HOLDINGS SR UNSEC 4.450% 08/15/45		04/14/2020	RBC DAIN RAUSCHER INC.		5,070,600	5,000,000	4,959,800	4,962,954		226		226		4,963,180		107,420	107,420	148,951	08/15/2045	2FE
98956P-AT-9	ZIMMER BIOMET HOLDINGS 3.550% 03/20/30		04/14/2020	BNP PARIBAS		9,717,984	9,600,000	9,576,768			143		143		9,576,911		141,073	141,073	24,613	03/20/2030	2FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		06/15/2020	Redemption 100.0000		210,986	210,986	212,041	211,798		(812)		(812)		210,986				4,326	11/15/2037	1.
G8967#-AJ-2	TRITON CONTAINER INTL LTD A-2-SR-SEC 5.150% 06/30/23		06/30/2020	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				231,750	06/30/2023	2.
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		06/30/2020	Redemption 100.0000		1,939,193	1,939,193	1,678,461	2,045,744					(367,283)	1,939,193	260,732		260,732	66,335	03/30/2024	2.
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A.	04/10/2020	Redemption 100.0000		651,044	651,044	651,044	651,044						651,044				23,639	04/10/2032	1FE
218493-AA-2	CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34		04/03/2020	Redemption 100.0000		280	280	296	102,333					(102,037)	280	(16)		(16)	23,993	09/30/2034	2FE
218493-AB-0	CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34		06/30/2020	Redemption 100.0000		1,423,851	1,423,851	1,455,024	1,485,827		15,749		15,749	(46,552)	1,423,851	(31,174)		(31,174)	29,360	06/30/2034	2FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		04/22/2020	Redemption 0.0000					9,849					(9,849)						01/31/2035	2FE

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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 and Admini-strative Symbol
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		01/31/2020	Redemption 100.0000		616,791	616,791	641,706	627,954					13,752	616,791	(24,915)		(24,915)	12,207	01/31/2035	2FE
00461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		06/30/2020	Redemption 100.0000		1,106,953	1,106,953	1,150,193	1,167,775					(17,582)	1,106,953	(43,240)		(43,240)	23,104	06/30/2033	2PL
04111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 06/16/23		06/16/2020	Redemption 100.0000		593,340	593,340	594,936	621,944					(27,008)	593,340	(1,595)		(1,595)	19,580	06/16/2023	1PL
00507U-AF-8	ALLERGAN FUNDING SCS CO.GUARNT 3.850% 06/15/24	D	05/14/2020	Taxable Exchange		22,123,056	20,675,000	20,611,446	20,642,815		2,445		2,445		20,645,260		1,477,796	1,477,796	329,450	06/15/2024	2FE
00507U-AS-0	ALLERGAN FUNDING SCS CO.GUARNT 3.800% 03/15/25	D	05/12/2020	Taxable Exchange		42,656,129	39,500,000	40,904,525	40,375,146		(60,465)		(60,465)		40,314,680		2,341,449	2,341,449	996,497	03/15/2025	2FE
00507U-AT-8	ALLERGAN FUNDING SCS CO.GUARNT 4.550% 03/15/35	D	05/14/2020	Taxable Exchange		69,587,400	60,000,000	62,893,746	62,536,331		(46,691)		(46,691)		62,489,640		7,097,760	7,097,760	1,812,417	03/15/2035	2FE
00507U-AU-5	ALLERGAN FUNDING SCS CO.GUARNT 4.750% 03/15/45	D	05/12/2020	Taxable Exchange		1,047,310	903,000	898,277	898,666		33		33		898,699		148,611	148,611	28,476	03/15/2045	2FE
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	05/21/2020	Redemption 100.0000		66,000	66,000	66,000	66,000						66,000				1,403	05/21/2036	2FE
02315Q-AA-6	AMBAC LSNI LLC SR SEC 6.000% 02/12/23	D	03/30/2020	Redemption 100.0000		25	25	25	25						25					02/12/2023	6*
03512T-AA-9	ANGLOGOLD HOLDINGS PLC CO.GUARNT 5.375% 04/15/20	D	04/15/2020	Maturity		26,552,000	26,552,000	26,263,863	26,537,100		14,900		14,900		26,552,000				713,585	04/15/2020	3FE
05968L-AM-4	BANCOLOMBIA SA 3.000% 01/29/25	D	05/14/2020	Various		3,758,500	4,000,000	3,971,720			1,537		1,537		3,973,257		(214,757)	(214,757)	35,083	01/29/2025	2FE
060335-AA-4	BANIJAY ENTERTAINMENT SERIES 144A 5.375% 03/01/25	D	04/16/2020	DEUTSCHE BANK SECURITIES INCOR		1,924,563	2,075,000	2,075,000							2,075,000		(150,438)	(150,438)	21,377	03/01/2025	4FE
12805P-AE-6	CAI 2018-1A A SEQ 3.960% 02/25/43	D	06/25/2020	Paydown		212,500	212,500	212,434	212,441		59		59		212,500				3,506	02/25/2043	1FE
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	04/24/2020	Redemption 100.0000		435,575	435,575	426,550	427,011		8,564		8,564		435,575				13,884	04/24/2035	2FE
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A 2.375% 01/22/25	D	06/03/2020	TENDER SALE		15,746,400	15,000,000	14,945,850	14,947,523		4,143		4,143		14,951,666		794,734	794,734	220,677	01/22/2025	1FE
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	06/26/2020	Paydown		(3,548)		(121)	(7,158)	7,037			7,037		(121)		121	121		05/27/2036	6*
23636A-AS-0	DANSKE BANK A/S SR UNSEC 5.000% 01/12/22	D	06/19/2020	Taxable Exchange		3,306,656	3,125,000	3,207,031	3,185,596		(13,912)		(13,912)		3,171,684		134,972	134,972	148,438	01/12/2022	2FE
279158-AK-5	ECOPETROL SA SR UNSEC 4.125% 01/16/25	D	06/16/2020	Various		10,107,750	9,900,000	9,801,099	9,846,151		4,409		4,409		9,850,560		257,190	257,190	372,946	01/16/2025	2FE
302154-AW-9	EXPORT-IMPORT BANK KOREA SR UNSEC 5.125% 06/29/20	D	06/29/2020	Maturity		9,950,000	9,950,000	9,868,019	9,944,903		5,097		5,097		9,950,000				254,969	06/29/2020	1FE
40049J-BE-6	GRUPO TELEVISA SAB SR UNSEC 5.250% 05/24/49	D	04/14/2020	BANK OF AMERICA		2,723,500	2,600,000	2,563,288	2,563,596		152		152		2,563,748		159,752	159,752	53,842	05/24/2049	2FE
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	04/04/2020	Paydown		368,591	368,591	364,935	361,908		6,684		6,684		368,591				23,076	09/21/2042	2FE
460599-AB-9	INTERNATIONAL GAME TECH SR SEC 6.250% 02/15/22	D	06/23/2020	TENDER SALE		10,307,100	10,105,000	10,136,911	10,114,130		(2,596)		(2,596)		10,111,534		195,566	195,566	540,337	02/15/2022	3FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	04/05/2020	Redemption 100.0000		878,295	878,295	878,295	878,295						878,295				12,900	07/05/2022	3FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	04/10/2020	Redemption 100.0000		171,519	171,519	171,519	171,519						171,519				4,062	01/10/2033	2FE
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	04/10/2020	Redemption 100.0000		131,437	131,437	131,437	131,437						131,437				3,113	01/10/2033	2FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	06/15/2020	Paydown		65,328	65,328	65,327	65,326		1		1		65,328				1,066	03/15/2044	1
55382#-AA-6	MT-2002 STATUTORY TRUST-VNJ SR-SEC 7.740% 06/19/23	D	06/19/2020	Redemption 100.0000		1,947,890	1,947,890	1,114,635	1,517,116		430,775		430,775		1,947,890				75,383	06/19/2023	3
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	06/15/2020	Paydown		82,181	82,181	82,178	82,178		3		3		82,181				1,258	05/15/2043	1
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	04/15/2020	Paydown		41,600	41,600	41,599	41,599		1		1		41,600				720	05/15/2043	2FE
62856R-AD-7	MYRIAD INTL HOLDINGS BV CO.GUARNT 4.850% 07/06/27	D	06/04/2020	Various		11,183,750	10,000,000	10,041,788	10,032,970		(1,660)		(1,660)		10,031,310		1,152,440	1,152,440	446,065	07/06/2027	2FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	06/30/2020	Redemption 100.0000		172,708	172,708	172,708	168,962		3,746		3,746		172,708				5,412	12/31/2033	1FE
67576G-AC-1	ODBRCHT OFFSHRE DRILL FIN SR SEC 6.720% 12/01/22	D	06/01/2020	Redemption 100.0000		417,524	417,524	359,317	383,616		33,908		33,908		417,524				14,029	12/01/2022	5FE
714264-AA-6	PERNOD RICARD SA SR UNSEC 5.750% 04/07/21	D	06/24/2020	Call 104.0394		50,252,069	48,301,000	51,093,747	48,741,117		(163,606)		(163,606)		48,577,510		(276,510)	(276,510)	3,933,758	04/07/2021	2FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
	PETROLEOS MEXICANOS CO.GUARNT 5.500%																				
716540-BE-1	06/27/44	D	05/20/2020	BARCLAYS BANK PLC		5,755,513	8,135,000	8,445,407	8,413,285		(2,368)		(2,368)		8,410,917		(2,655,404)	(2,655,404)	180,213	06/27/2044	3FE
	PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000%			Redemption 100.0000																	
71657Y-AA-0	05/08/22	D	05/08/2020			1,160,833	1,160,833	1,156,915	1,159,653		1,180		1,180		1,160,833				34,825	05/08/2022	3FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 1.727% 02/10/36	D	05/11/2020	Paydown		1,915	48,908	9,615	370		1,776		1,776		2,145		(230)	(230)	599	02/10/2036	1FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 0.927% 09/10/36	D	06/10/2020	Paydown		35,424	70,343	27,813	15,025		25,789		25,789		40,814		(5,390)	(5,390)	585	09/10/2036	1FM
74951P-DG-0	RESIF 2004-C B4 SUB FLT 1.133% 09/10/36	D	04/10/2020	Paydown		242,742					238,288		238,288		238,288		4,455	4,455	2,575	09/10/2036	1FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 0.757% 03/10/37	D	05/10/2020	Paydown		10,490	118,768	40,265	42,075		7,291		7,291		49,365		(38,875)	(38,875)	930	03/10/2037	1FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	06/20/2020	Paydown		1,382,350	1,382,350	1,381,826	1,381,841		509		509		1,382,350				28,612	09/20/2053	1FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	06/20/2020	Paydown		118,140	118,140	118,109	118,345		(205)		(205)		118,140				2,258	09/20/2052	1FE
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	06/15/2020	Paydown		68,005	68,005	68,005	68,005						68,005				1,084	08/15/2042	1FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	05/01/2020	Paydown		1,947,848	1,947,848	1,947,848	1,947,848						1,947,848				38,957	08/01/2021	1PL
	STAR ENERGY GEOTHERMAL SR SEC 6.750%			Redemption 100.0000																	
85511X-AC-4	04/24/33	D	04/24/2020			130,000	130,000	130,000	130,000						130,000				4,388	04/24/2033	3FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	05/15/2020	Paydown		3,561,234	3,561,234	3,611,248	3,610,870		(49,635)		(49,635)		3,561,234				55,640	03/15/2044	1FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	06/15/2020	Paydown		1,929	1,929	1,957	1,956		(27)		(27)		1,929				38	03/15/2044	2FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	05/15/2020	Paydown		2,014,573	2,014,573	2,039,166	2,038,930		(24,356)		(24,356)		2,014,573				39,218	03/15/2044	2FE
	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87248D-AC-4	07/20/31	D	04/20/2020	Capital Distribution		635,297		635,297	635,297						635,297					07/20/2031	6*
	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87248R-AC-3	01/20/32	D	01/20/2020	Capital Distribution		1,655,543		1,655,543	1,655,543						1,655,543					01/20/2032	6*
	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87271Q-AC-5	04/20/29	D	04/20/2020	Capital Distribution		1,629,387		1,629,387	1,629,387						1,629,387					04/20/2029	6*
	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000%																				
87271T-AC-9	01/16/31	D	04/16/2020	Capital Distribution		837,453		837,453	837,453						837,453					01/16/2031	6*
	TELEFONICA EMISIONES SAU CO.GUARNT 5.134%																				
87938W-AM-5	04/27/20	D	04/27/2020	Maturity		42,000,000	42,000,000	42,000,000	42,000,000						42,000,000				1,078,140	04/27/2020	2FE
88315F-AE-1	TMCL 2017-2A A SEQ 3.520% 06/20/42	D	06/20/2020	Paydown		252,936	252,936	252,891	252,895		41		41		252,936				3,715	06/20/2042	1FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	06/15/2020	Paydown		111,920	111,920	111,915	111,916		4		4		111,920				2,181	05/17/2032	1FE
	VIRGIN MEDIA FINANCE PLC CO.GUARNT 6.000%																				
92769V-AF-6	10/15/24	D	06/23/2020	Call 103.0000		4,686,500	4,550,000	4,550,000	4,550,000						4,550,000				324,567	10/15/2024	4FE
	VIRGIN MEDIA FINANCE PLC CO.GUARNT 5.750%																				
92769V-AG-4	01/15/25	D	06/12/2020	Call 102.8750		7,201,250	7,000,000	7,000,000	7,000,000						7,000,000				566,854	01/15/2025	4FE
	YAPI VE KREDI BANKASI AS SR UNSEC 5.850%			CITIGROUP GLOBAL MARKETS																	
984848-AJ-0	06/21/24	D	06/02/2020	INC		6,975,000	7,200,000	7,200,000	7,200,000						7,200,000		(225,000)	(225,000)	190,710	06/21/2024	4FE
	YAPI VE KREDI BANKASI AS SR UNSEC 6.100%			CITIGROUP GLOBAL MARKETS																	
984848-AK-7	03/16/23	D	06/02/2020	INC		2,985,000	3,000,000	3,000,000	3,000,000						3,000,000		(15,000)	(15,000)	131,150	03/16/2023	4FE
	ARQIVA PP FINANCING PLC 2-SR-SEC 4.101%			Redemption 100.0000																	
G0566*-AA-7	06/30/25	D	06/30/2020			700,000	700,000	700,000	700,000						700,000				15,470	06/30/2025	2FE
	ARQIVA PP FINANCING PLC 2-SR-SEC 4.101%			Redemption 100.0000																	
G0566*-AB-5	06/30/25	B	06/30/2020			1,202,264	1,202,264	1,495,727	1,298,108					197,619	1,202,264	(293,463)		(293,463)	24,900	06/30/2025	2FE
	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740%			Redemption 100.0000																	
G2854#-AA-0	06/15/32	B	06/15/2020			311,901	311,901	313,028	328,766					(15,738)	311,901	(1,128)		(1,128)	2,931	06/15/2032	1FE
G3430*-AB-3	ESSENTRA PLC B-SR 5.910% 04/29/20	D	04/29/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				443,250	04/29/2020	2
	INTERMEDIATE CAPITAL GROUP PLC A-SR-UNSEC																				
G4588#-BC-4	4.520% 05/11/20	D	05/11/2020	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				565,000	05/11/2020	2
	TEVA PHARMACEUTICALS NE CO.GUARNT 3.150%																				
LW9258-40-8	10/01/26	D	04/14/2020	JP MORGAN SECURITIES		4,570,875	5,100,000	5,086,434	5,090,776		356		356		5,091,132		(520,257)	(520,257)	87,019	10/01/2026	3FE
	KONINKLIJKE VOPAK N.V. S-SR-UNSEC 5.320%																				
N4281@-BG-9	06/19/20	D	06/19/2020	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				798,000	06/19/2020	2
				Redemption 100.0000																	
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	06/30/2020			859,506	859,506	859,506	859,506						859,506				37,060	06/30/2034	2PL
				Redemption 100.0000																	
P4000@-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	06/28/2020			415,147	415,147	415,147	408,927		6,220		6,220		415,147				8,427	12/28/2037	1FE
	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC			Redemption 100.0000																	
P8711*-AA-4	4.090% 12/15/26	D	06/15/2020			3,359,211	3,359,211	3,359,211	3,359,211						3,359,211				68,699	12/15/2026	2FE
	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780%			Redemption 100.0000																	
Q4436#-AA-2	06/27/27	D	06/27/2020			139,240	139,240	139,240	139,240						139,240				2,632	06/27/2027	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
04436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	06/27/2020	Redemption 100.0000		69,899	69,899	77,705	71,655					6,050	69,899	(7,806)		(7,806)	1,615	06/27/2027	2FE
07677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.950% 07/02/40	B	04/01/2020	Redemption 100.0000		619,660	619,660	775,777	710,243					65,534	619,660	(156,118)		(156,118)	5,563	07/01/2040	1FE
09396#-AE-1	VICTORIA POWER NETWORKS PTY LT SR-UNSEC 4.470% 06/03/20	D	06/03/2020	Maturity		80,000,000	80,000,000	85,056,000	80,492,631		(492,631)		(492,631)		80,000,000				1,788,000	06/03/2020	1
Y8158K-AB-7	STATE OIL CO OF THE AZER SR UNSEC 4.750% 03/13/23	D	04/29/2020	VTB CAPITAL INC		3,000,000	3,000,000	2,874,000	2,934,033		6,306		6,306		2,940,339		59,661	59,661	90,250	03/13/2023	3FE
Y8158K-AC-5	STATE OIL CO OF THE AZER SR UNSEC 6.950% 03/18/30	D	05/05/2020	CITIGROUP GLOBAL MARKETS INC		5,237,500	5,000,000	4,723,750	4,773,990		4,872		4,872		4,778,862		458,638	458,638	221,049	03/18/2030	3FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,798,183,025	2,748,726,823	2,700,547,495	2,621,070,389	17,970	22,781,267	11,108,328	11,690,909	(315,370)	2,716,513,865	(299,448)	63,443,019	63,143,571	89,719,817	XXX	XXX
87318#-AA-8	T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT 6.000% 10/10/24		05/15/2020	Call 100.0000		20,022,145	20,022,145	27,330,447	21,907,758					5,422,689	20,022,145	(7,308,302)		(7,308,302)	561,163	10/10/2024	5
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						20,022,145	20,022,145	27,330,447	21,907,758					5,422,689	20,022,145	(7,308,302)		(7,308,302)	561,163	XXX	XXX
000000-00-0	DILIGENT CORP Tranche B-8 DDTL-1 04/14/22		06/30/2020	Redemption 100.0000		1,102	1,102	1,080			22		22		1,102					04/14/2022	4Z
000000-00-0	DILIGENT CORP Tranche B-8 DDTL-2 04/14/22		06/30/2020	Redemption 100.0000		2,843	2,843	2,787			57		57		2,843					04/14/2022	4Z
000000-00-0	WHITCRAFT LLC Initial Term Loan 04/03/23		06/30/2020	Redemption 100.0000		66,681	66,681	66,351			330		330		66,681				1,360	04/03/2023	3Z
000000-00-0	WHITCRAFT LLC Initial Term Loan 04/03/23		03/31/2020	Redemption 100.0000		28,329	28,329	28,187			142		142		28,329				119	04/03/2023	4Z
000000-00-0	SCALED AGILE HLDGS LLC Revolver 06/28/24		06/22/2020	Redemption 100.0000		1,500,000	1,500,000	1,500,000							1,500,000				21,203	06/28/2024	4Z
000000-00-0	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		03/31/2020	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				206	10/31/2024	4Z
000000-00-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		06/30/2020	Redemption 100.0000		20,340	20,340	20,137			203		203		20,340				198	01/23/2025	3Z
000000-00-0	PMAB LLC Term Loan 02/06/25		03/31/2020	Redemption 100.0000		25,335	25,335	25,274			60		60		25,335				226	02/06/2025	4Z
000000-00-0	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		03/31/2020	Redemption 100.0000		4,592	4,592	4,546			46		46		4,592				41	12/23/2025	4Z
000000-00-0	PromptCare Companies Inc (The) Term Loan 12/30/25		03/31/2020	Redemption 100.0000		32,908	32,908	32,579			329		329		32,908				295	12/30/2025	4Z
000000-00-0	ACCUPAC Initial Term Loan 01/16/26		06/30/2020	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				1,185	01/16/2026	3Z
000000-00-0	Simeio Group Holdings Inc Revolver 01/31/26		06/19/2020	Redemption 100.0000		1,769,231	1,769,231	1,751,538			17,692		17,692		1,769,231				52,494	01/31/2026	4Z
000000-00-0	Simeio Group Holdings Inc Closing Date Term Loan 01/31/26		06/30/2020	Redemption 100.0000		32,270	32,270	31,948			323		323		32,270				783	01/31/2026	4Z
000000-00-0	Xifin Inc Initial Term Loan 02/06/26		06/30/2020	Redemption 100.0000		116,567	116,567	115,413			1,153		1,153		116,567				3,008	02/06/2026	3PL
000000-00-0	Alternative Logistics Technolo Initial Term Loan 02/24/26		06/30/2020	Redemption 100.0000		37,075	37,075	36,426			650		650		37,075				811	02/24/2026	4Z
000000-00-0	TI Acquisition NC LLC Term Loan 03/19/27		06/30/2020	Redemption 100.0000		67,750	67,750	67,233			517		517		67,750				886	03/19/2027	2Z
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		06/30/2020	Redemption 100.0000		19,750	19,750	19,701	19,610		140		140		19,750				362	08/14/2025	3FE
00168N-AA-5	AMC BUYER LLC Term Loan 11/01/24		05/15/2020	Redemption 100.0000		36,230	36,230	35,867	35,926		304		304		36,230				613	11/01/2024	2PL
00173@-AA-7	AMC BUYER LLC Delayed Draw Term Loan 11/01/24		05/15/2020	Redemption 100.0000		15,007	15,007	14,950	14,958		48		48		15,007				254	11/01/2024	2PL
00173@-AB-5	AMC BUYER LLC Revolver 11/01/23		06/23/2020	Redemption 100.0000		1,430,524	1,430,524	1,430,524							1,430,524				21,734	11/01/2023	2PL
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 08/10/24		04/01/2020	Redemption 100.0000		30,008	30,008	29,882	29,920		88		88		30,008				412	08/10/2024	3PL

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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 and Admini-strative Symbol
				Redemption 100.0000																	
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		05/13/2020			124,915	124,915	124,081	123,592		1,323		1,323		124,915				1,863	12/06/2024	4FE
	AWP INC First Amendment Incremental Te			Redemption 100.0000																	
00248*-AB-8	06/07/21		05/01/2020			217,543	217,543	215,367	216,747		795		795		217,543				7,811	06/07/2021	3PL
				MORGAN STANLEY & CO.																	
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		06/08/2020	INC.		4,043,750	5,000,000	3,620,850	3,221,374		399,476		399,476		3,620,850		422,900	422,900	139,072	07/01/2022	5FE
				Redemption 100.0000																	
00488P-AL-9	ACRISURE LLC Term B 01/31/27		06/30/2020			34,093	34,093	34,023			69		69		34,093				594	01/31/2027	4FE
	Ahead Data Blue LLC Revolver			Redemption 100.0000																	
00866L-AB-2	11/08/24		06/24/2020			2,192,308	2,192,308	2,170,385			21,923		21,923		2,192,308					11/08/2024	3PL
	Ahead Data Blue LLC Intial Term Loan			Redemption 100.0000																	
00866L-AC-0	11/08/24		03/31/2020			50,000	50,000	49,500	49,508		492		492		50,000				973	11/08/2024	4PL
	AIM ACQUISITION LLC Initial Term Loan			Redemption 100.0000																	
00887#-AA-2	12/02/25		06/30/2020			44,286	44,286	43,843	43,838		447		447		44,286				1,486	12/02/2025	3PL
	AIM ACQUISITION LLC Initial Term Loan			Redemption 100.0000																	
00887#-AA-2	12/02/25		03/31/2020			44,286	44,286	43,843	43,838		447		447		44,286				714	12/02/2025	4Z
	AIM ACQUISITION LLC Revolver			Redemption 100.0000																	
00887#-AB-0	12/02/25		04/09/2020			(44,286)	(44,286)	(44,286)							(44,286)					12/02/2025	4Z
	ALIXPARTNERS LLP ALIXPARTNERS LLP			Redemption 100.0000																	
01642P-AW-6	04/04/24		06/30/2020			52,614	52,614	52,734	52,689		(75)		(75)		52,614				968	04/04/2024	4FE
	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL			Redemption 100.0000																	
01957T-AC-1	HOLDCO LLC 07/12/26		06/30/2020			63,625	63,625	63,046	57,345		548		548		63,625				1,691	07/12/2026	4FE
	ALPHA PACKAGING HLDGS INC Additional Delayed			Redemption 100.0000																	
02079#-AB-4	Draw Term L 11/12/21		03/31/2020			12,375	12,375	12,375							12,375				87	11/12/2021	3PL
	ALPHA PACKAGING HLDGS INC Tranche B-3 Term			Redemption 100.0000																	
02079#-AD-0	Loan 11/12/21		03/31/2020			20,625	20,625	20,621			4		4		20,625				146	11/12/2021	3PL
	ALPHA PACKAGING HLDGS INC Tranche B-3 Term			Redemption 100.0000																	
02079#-AD-0	Loan 11/12/21		06/30/2020			20,625	20,625	20,621			4		4		20,625				227	11/12/2021	3Z
	ABC SUPPLY CO INC ABC SUPPLY CO INC			Redemption 100.0000																	
02474R-AH-6	01/15/27		06/30/2020			78,688	78,688	78,294	78,299		389		389		78,688				1,233	01/15/2027	4FE
	PRIME SECURITY SERVICES BOR PRIME SECURITY			Redemption 100.0000																	
03765V-AJ-9	SERVICES BOR 09/23/26		06/30/2020			78,181	78,181	78,181	78,181						78,181				3,104	09/23/2026	3FE
	ARCH GLOBAL CCT HLDGS CORP Revolver			Redemption 100.0000																	
03939E-AC-3	04/01/25		06/24/2020			3,594,791	3,594,791	3,594,791							3,594,791				39,035	04/01/2025	2PL
	ARCH GLOBAL CCT HLDGS CORP Term Loan			Redemption 100.0000																	
03939E-AD-1	04/01/26		03/31/2020			31,291	31,291	31,153	10,351		156		156		31,291					04/01/2026	2PL
	NASCO HEALTHCARE INC Term Loan			Redemption 100.0000																	
040448-A*-3	06/30/21		06/30/2020			38,380	38,380	38,188	38,324		56		56		38,380				1,263	06/30/2021	4PL
	ARNOTT LLC Initial Term Loan			Redemption 100.0000																	
04262B-AC-4	06/15/24		04/02/2020			14,071	14,071	13,931	13,972		99		99		14,071				487	06/15/2024	3PL
	ASSOCIATED PATHOLOGISTS LLC Term Loan A			Redemption 100.0000																	
04575X-AC-8	05/01/24		05/06/2020			34,914	34,914	34,565	34,682		232		232		34,914				933	05/01/2024	3PL
	ASSOCIATED PATHOLOGISTS LLC Term Loan B			Redemption 100.0000																	
04575X-AD-6	05/01/25		05/06/2020			22,306	22,306	22,083	22,146		160		160		22,306				644	05/01/2025	3PL
	ASSUREDPARTNERS INC Term B 02/11/27			Redemption 100.0000																	
04621H-AN-3			06/30/2020			68,808	68,808	68,802			6		6		68,808				1,158	02/11/2027	4FE
				Redemption 100.0000																	
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		06/30/2020			2,500	2,500	2,450			50		50		2,500				8	02/13/2027	4FE
				Redemption 100.0000																	
04649V-AT-7	ASURION LLC ASURION LLC 08/04/22		06/30/2020			107,117	107,117	107,653	107,410		(292)		(292)		107,117				2,220	08/04/2022	4FE
				Redemption 100.0000																	
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		06/30/2020			3,731	3,731	3,748	3,743		(12)		(12)		3,731				77	11/03/2023	4FE
	AUTOMOTIVE REMARKETING GROUP I Term Loan A			Redemption 100.0000																	
05333#-AB-9	09/20/21		05/22/2020			190,254	190,254	188,384	190,254						190,254				3,053	09/20/2021	2FE
	AUTOMOTIVE REMARKETING GROUP I Term Loan A																				
05333#-AB-9	09/20/21		04/21/2020	Maturity		(14,128,709)	(14,128,709)	(13,989,894)	(14,128,709)						(14,128,709)					09/20/2021	2PL
	AVIS BUDGET CAR RENTAL LLC TERM B			Redemption 100.0000																	
05377J-AR-3	07/31/27		06/30/2020			28,908	28,908	28,914			(5)		(5)		28,908				331	07/31/2027	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/19/25		03/31/2020	Redemption 100.0000		7,500	7,500	7,425	7,428		72		72		7,500				122	07/19/2025	2PL
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		06/30/2020	Redemption 100.0000		32,500	32,500	32,478	32,484		16		16		32,500				550	01/02/2025	4FE
08511L-AQ-1	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		06/30/2020	Redemption 100.0000		50,219	50,219	50,128	49,817		402		402		50,219				1,703	11/07/2025	4FE
08511L-AS-7	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		06/30/2020	Redemption 100.0000		27,500	27,500	26,400	26,530		970		970		27,500				499	11/07/2025	4FE
08579J-BE-1	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		06/30/2020	Redemption 100.0000		3,611	3,611	3,618	3,618		(7)		(7)		3,611				61	01/19/2024	3FE
08579J-BF-8	BERRY GLOBAL INC Term Y 07/01/26		06/30/2020	Redemption 100.0000		46,313	46,313	46,204			108		108		46,313				774	07/01/2026	3FE
09228H-AB-5	FLIGHT BUYER LLC SR-UNSEC First Lien Delayed Draw Term L 04/08/26		03/23/2020	Redemption 100.0000		2,519,500	2,519,500	2,519,500	595,500						2,519,500					04/08/2026	3PL
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		03/31/2020	Redemption 100.0000		36,310	36,310	36,310	29,970						36,310				6,924	04/08/2026	3PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		04/01/2020	Redemption 100.0000		25,000	25,000	24,750	24,766		234		234		25,000				404	12/31/2025	2PL
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		06/25/2020	Redemption 100.0000		68,483	68,483	68,625	68,568		(85)		(85)		68,483				1,011	09/15/2023	3FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		06/30/2020	Redemption 100.0000		43,781	43,781	43,531	43,565		216		216		43,781				803	08/15/2025	4FE
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		06/30/2020	Redemption 100.0000		27,335	27,335	27,282			53		53		27,335				491	01/22/2027	4FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		06/30/2020	Redemption 100.0000		490,012	490,012	485,112	366,502		5,505		5,505		490,012				8,456	06/20/2024	3PL
12506K-AE-9	ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24		06/30/2020	Redemption 100.0000		4,884	4,884	4,880	4,879		5		5		4,884				89	11/17/2024	3FE
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		06/30/2020	Redemption 100.0000		93,750	93,750	92,813	92,800		950		950		93,750				1,971	12/24/2024	2PL
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		05/14/2020	Redemption 100.0000		(17,446)	(17,446)	(8,824)	(17,446)						(17,446)					07/08/2022	5FE
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		06/30/2020	Redemption 100.0000		68,865	68,865	69,353	69,186		(322)		(322)		68,865				1,524	06/07/2023	4FE
12546F-AB-8	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25		06/30/2020	Redemption 100.0000		8,375	8,375	8,354	8,359		16		16		8,375				163	03/31/2025	4FE
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		06/30/2020	Redemption 100.0000		51,791	51,791	51,996	51,897		(106)		(106)		51,791				1,148	01/22/2023	4FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 02/22/21		04/01/2020	Redemption 100.0000		18,459	18,459	18,275	18,411		48		48		18,459				538	02/22/2021	4PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 02/22/21		04/01/2020	Redemption 100.0000		16,128	16,128	16,039	16,102		26		26		16,128				453	02/22/2021	4PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 02/19/21		04/01/2020	Redemption 100.0000		16,134	16,134	16,062	16,113		22		22		16,134				616	02/19/2021	4PL
14727@-AC-5	CASCADE DRILLING LP Delayed Draw Term Loan - 3 02/22/21		04/01/2020	Redemption 100.0000		32,290	32,290	32,290	32,290						32,290				605	02/22/2021	4PL
16706E-AC-6	CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP 07/31/22		06/30/2020	Redemption 100.0000		53,262	53,262	53,245	53,258		3		3		53,262				1,036	07/31/2022	4FE
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A 06/06/24		06/30/2020	Redemption 100.0000		248,334	248,334	246,974	246,653		1,681		1,681		248,334				4,864	06/06/2024	3PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		06/30/2020	Redemption -800.0000		(268,687)	33,586	33,572	(267,159)		(1,528)		(1,528)		(268,687)				775	06/28/2024	3FE
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		06/30/2020	Redemption 100.0000		73,125	73,125	72,759	72,868		257		257		73,125				1,700	09/28/2024	4FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		06/26/2020	Redemption 100.0000		2,316,208	2,316,208	2,293,046	2,293,113		23,096		23,096		2,316,208				53,135	12/19/2025	3PL
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		06/30/2020	Redemption 100.0000		75,000	75,000	74,250	74,222		778		778		75,000				2,018	06/18/2024	3PL

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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 and Admini-strative Symbol
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		06/30/2020	Redemption 100.0000		37,063	37,063	36,692	36,715		347		347		37,063				815	04/04/2026	4FE
21718B-AB-3	COP GNAP HLDGS-INC. Term Loan A 11/01/24		03/31/2020	Redemption 100.0000		2,361	2,361	2,338	2,335		26		26		2,361				68	11/01/2024	3PL
21718B-AC-1	COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24		06/30/2020	Redemption 100.0000		2,778	2,778	2,778	2,778						2,778				66	11/01/2024	3PL
23918V-AY-0	DAVITA INC Term B 08/12/26		06/30/2020	Redemption 100.0000		38,722	38,722	38,305			417		417		38,722				381	08/12/2026	3FE
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		06/17/2020	Redemption 100.0000		2,949,758	2,949,758	2,949,758							2,949,758				10,863	10/01/2025	2PL
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		06/30/2020	Redemption 100.0000		10,643	10,643	10,510	10,514		129		129		10,643				253	10/01/2025	2PL
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		06/09/2020	Redemption 100.0000		20,050	20,050	17,895			2,155		2,155		20,050				91	09/19/2025	2FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		06/30/2020	Redemption 100.0000		24,625	24,625	24,502	24,507		118		118		24,625				562	08/24/2026	3FE
25403#-AB-2	DILIGENT CORP Initial Term Loan 04/14/22		06/30/2020	Redemption 100.0000		117,599	117,599	116,122	116,936		663		663		117,599				5,499	04/14/2022	3PL
25403#-AD-8	DILIGENT CORP Tranche B-2 Loan 04/14/22		06/30/2020	Redemption 100.0000		27,572	27,572	27,262	27,342		160		160		27,572				765	04/14/2022	3PL
25403#-AE-6	DILIGENT CORP Tranche B-3 Term Loan 04/14/22		06/30/2020	Redemption 100.0000		28,818	28,818	28,457	28,608		210		210		28,818				787	04/14/2022	3PL
25403#-AF-3	DILIGENT CORP Tranche B-1 Term Loan 04/14/22		06/30/2020	Redemption 100.0000		11,712	11,712	11,654	8,841		57		57		11,712				257	04/14/2022	3PL
25403#-AG-1	DILIGENT CORP Tranche B-4 Delayed Draw Term 04/14/22		03/31/2020	Redemption 100.0000		3,208	3,208	3,208	3,208						3,208				78	04/14/2022	3PL
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		06/30/2020	Redemption 100.0000		55,000	55,000	55,030	55,022		(22)		(22)		55,000				1,306	07/19/2024	4FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		06/30/2020	Redemption 100.0000		47,660	47,660	46,878	35,768		764		764		47,660				928	03/06/2025	4FE
26924#-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		03/31/2020	Redemption 100.0000		29,500	29,500	29,205	29,242		258		258		29,500				500	04/08/2024	3PL
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		06/30/2020	Redemption 100.0000		45,875	45,875	45,913	45,904		(29)		(29)		45,875				529	10/02/2024	3FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24		03/31/2020	Redemption 100.0000		49,854	49,854	49,657	49,714		139		139		49,854				766	09/08/2024	3PL
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		06/30/2020	Redemption 100.0000		6,048	6,048	6,018	6,015		34		34		6,048				177	11/05/2024	2Z
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		03/31/2020	Redemption 100.0000		6,048	6,048	6,018	6,015		34		34		6,048				100	11/05/2024	4Z
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		06/30/2020	Redemption 100.0000		14,873	14,873	14,873	14,873						14,873				333	08/18/2023	3PL
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		06/30/2020	Redemption 100.0000		25,700	25,700	25,443	25,552		148		148		25,700				576	08/18/2023	3PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		03/31/2020	Redemption 100.0000		10,631	10,631	10,631	10,631						10,631				167	08/18/2023	3PL
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		05/20/2020	CREDIT SUISSE SECURITIES US LL		3,200,000	5,000,000	4,987,500	4,989,346		803		803		4,990,149		(1,790,149)	(1,790,149)	105,145	10/10/2025	5FE
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		06/30/2020	Redemption 100.0000		104,842	104,842	104,580	104,618		223		223		104,842				2,570	10/10/2025	5FE
29788#-AD-5	E2OPEN LLC SR-UNSEC 11/26/24		05/29/2020	Redemption 100.0000		75,000	75,000	74,250	74,300		700		700		75,000				2,848	11/26/2024	4PL
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		06/30/2020	Redemption 100.0000		4,000	4,000	3,990	3,993		7		7		4,000				88	08/05/2024	4FE
31560H-AC-3	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		06/30/2020	Redemption 100.0000		49,813	49,813	49,563	49,643		170		170		49,813				1,607	05/22/2024	4FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		06/30/2020	Redemption 100.0000		6,125	6,125	6,110	6,113		12		12		6,125				127	03/28/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		06/30/2020	Redemption 100.0000		158,750	158,750	158,414	158,414		336		336		158,750				3,491	10/01/2025	4FE
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		04/09/2020	Redemption 100.0000		56,409	56,409	55,859	55,507		902		902		56,409				955	11/10/2023	3PL
35041@-AB-1	FOUNDATION RISK PARTNERS CORP Revolver 11/10/23		06/02/2020	Redemption 100.0000		5,400,000	5,400,000	5,400,000							5,400,000				54,511	11/10/2023	3PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		03/31/2020	Redemption 100.0000		26,668	26,668	26,642	26,600		68		68		26,668				451	11/10/2023	3PL
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 11/10/20		03/31/2020	Redemption 100.0000		9,011	9,011	8,921	8,994		17		17		9,011				165	11/10/2020	3PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/20		04/09/2020	CHURCHILL CLO I					6		(6)		(6)							11/10/2020	3PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/20		04/09/2020	Redemption 100.0000		1	1	1	(5)		6		6		1					11/10/2020	4
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		04/06/2020	Redemption 100.0000		1,000,000	1,000,000	990,000			10,000		10,000		1,000,000				9,077	11/06/2025	3PL
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		06/30/2020	Redemption 100.0000		19,000	19,000	18,610	18,617		383		383		19,000				521	11/06/2025	3PL
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		06/30/2020	Redemption 100.0000		29,750	29,750	29,713			37		37		29,750				223	02/28/2027	3FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24		06/30/2020	Redemption 100.0000		87,339	87,339	87,732	87,613		(274)		(274)		87,339				1,471	04/01/2024	4FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		03/31/2020	Redemption 100.0000		44,080	44,080	43,743	35,185		269		269		44,080				663	07/24/2024	3PL
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/24/24		03/31/2020	Redemption 100.0000		3,671	3,671	3,634			37		37		3,671					07/24/2024	3PL
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		06/30/2020	Redemption 100.0000		85,000	85,000	85,000	84,784		216		216		85,000				2,427	04/12/2024	3PL
37244#-AB-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		06/30/2020	Redemption 100.0000		26,069	26,069	26,069	10,196		26		26		26,069				407	04/12/2024	3PL
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		06/30/2020	Redemption 100.0000		53,656	53,656	53,269			387		387		53,656				1,017	07/02/2025	4FE
38216@-AC-2	GOOD2GROW LLC First Lien Revolver 11/16/23		06/02/2020	Redemption 100.0000		7,117,800	7,117,800	7,117,800							7,117,800				77,332	11/16/2023	3PL
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		06/30/2020	Redemption 100.0000		45,925	45,925	46,008	45,984		(59)		(59)		45,925				988	02/03/2025	4FE
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		06/30/2020	Redemption 100.0000		108,820	108,820	110,044	108,407		413		413		108,820				3,913	12/17/2021	4FE
38742E-AD-4	SCS HOLDINGS I INC TERM 07/03/26		06/30/2020	Redemption 100.0000		30,099	30,099	30,029			70		70		30,099				563	07/03/2026	4FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		05/29/2020	Redemption 100.0000		978,195	978,195	980,797	980,175		(1,980)		(1,980)		978,195				13,985	10/21/2024	3FE
42206J-AT-9	HD SUPPLY INC HD SUPPLY INC 10/17/23		06/30/2020	Redemption 100.0000		4,875	4,875	4,851	4,856		19		19		4,875				70	10/17/2023	3FE
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		03/31/2020	Redemption 100.0000		30,511	30,511	30,539	24,538		36		36		30,511				452	08/03/2025	4FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		06/30/2020	Redemption 100.0000		37,320	37,320	36,767	36,395		925		925		37,320				1,316	04/25/2025	4FE
44332E-AT-3	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		06/30/2020	Redemption 100.0000		5,625	5,625	5,541	5,459		166		166		5,625				273	04/25/2025	4FE
44932U-AB-0	IAA SPINCO INC IAA SPINCO INC 06/28/26		05/09/2020	Redemption 100.0000		(7,000)	(7,000)	(6,983)	(7,000)						(7,000)					06/28/2026	3FE
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		06/30/2020	Redemption 100.0000		75,250	75,250	75,062	75,098		152		152		75,250				1,311	06/11/2025	3FE
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		06/30/2020	Redemption 100.0000		37,500	37,500	37,031	37,060		440		440		37,500				1,269	07/11/2025	3PL
45173J-AK-0	II-VI INC II-VI INC 09/24/26		06/30/2020	Redemption 100.0000		30,375	30,375	30,095	30,110		265		265		30,375				706	09/24/2026	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45320*-AA-6	IMPLEMENTATION MGMT ASSISTANCE Initial Term Loan 12/13/23		06/30/2020	Redemption 100.0000		25,000	25,000	24,750	24,761		239		239		25,000				499	12/13/2023	2PL
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan 12/13/23		06/30/2020	Redemption 100.0000		54,885	54,885	54,885	54,885						54,885				1,226	12/13/2023	2PL
45320*-AC-2	IMPLEMENTATION MGMT ASSISTANCE Revolver 12/13/23		06/15/2020	Redemption 100.0000		3,500,000	3,500,000	3,500,000	2,328,380						3,500,000				68,046	12/13/2023	2PL
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		06/30/2020	Redemption 100.0000		33,750	33,750	33,927	33,878		(128)		(128)		33,750				519	03/31/2024	3FE
45672L-AE-5	INFOR US INC INFOR US INC 02/01/22		05/22/2020	Redemption 100.0000		39,530,311	39,530,311	39,508,332	39,520,524		9,787		9,787		39,530,311				683,228	02/01/2022	4FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		04/01/2020	Redemption 100.0000		35,407	35,407	35,230	35,265		142		142		35,407				1,353	07/16/2024	3PL
45719@-AB-1	INHANCE TECHNOLOGIES HLDGS LLC Delayed Draw Term Loan 07/16/24		05/01/2020	Redemption 100.0000		2,465,100	2,465,100	2,465,100	1,083,376						2,465,100				41,391	07/16/2024	3PL
45781B-AG-0	INOVALON HOLDINGS INC Term B1 04/02/25		04/01/2020	Redemption 100.0000		99,375	99,375	98,232			1,143		1,143		99,375				593	04/02/2025	4FE
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		03/31/2020	Redemption 100.0000		12,450	12,450	12,263			187		187		12,450				70	08/06/2025	4PL
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		06/30/2020	Redemption 100.0000		20,638	20,638	20,473	20,497		141		141		20,638				402	06/28/2025	4FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		06/30/2020	Redemption 100.0000		56,059	56,059	55,845	55,885		174		174		56,059				1,082	08/18/2022	4FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 12/06/21		04/01/2020	Redemption 100.0000		3,760	3,760	3,760	3,760						3,760				59	12/06/2021	3PL
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		04/01/2020	Redemption 100.0000		20,506	20,506	20,301	20,185		320		320		20,506				321	03/22/2024	3PL
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		04/01/2020	Redemption 100.0000		7,392	7,392	7,324	7,341		51		51		7,392				116	03/22/2024	3PL
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		04/01/2020	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				98	03/22/2024	3PL
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		04/03/2020	Redemption 0.0000					(226)		226		226						665	02/21/2025	4FE
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		06/30/2020	Redemption 100.0000		46,178	46,178	45,912	45,951		226		226		46,178				1,272	02/21/2025	5FE
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		06/30/2020	Redemption 100.0000		36,076	36,076	35,715	28,208		550		550		36,076				1,348	07/30/2025	3PL
48283*-AA-5	KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25		06/30/2020	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				1,268	01/28/2025	2PL
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		06/30/2020	Redemption 100.0000		10,601	10,601	10,554	10,556		45		45		10,601				157	09/19/2026	4FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22		06/30/2020	Redemption 100.0000		44,802	44,802	44,711	44,760		42		42		44,802				983	08/01/2022	4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/29/22		06/30/2020	Redemption 100.0000		10,700	10,700	10,678	10,582		118		118		10,700				235	07/29/2022	4FE
48881#-AC-3	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		05/04/2020	Redemption 100.0000		731	731	731							731				8	08/08/2026	3PL
48881#-AD-1	KENE ACQUISITION INC First Lien Initial Revolver 08/08/24		06/12/2020	Redemption 100.0000		3,375,000	3,375,000	3,375,000							3,375,000				30,307	08/08/2024	3PL
49911#-AA-9	J. KNIPPER AND CO INC Term Loan 10/01/25		06/30/2020	Redemption 100.0000		15,919	15,919	15,760	15,765		154		154		15,919				559	10/01/2025	3Z
50082#-AA-0	KRAMER LABORATORIES INC Initial Term Loan 06/22/24		06/30/2020	Redemption 100.0000		105,391	105,391	104,337	83,566		871		871		105,391				2,690	06/22/2024	2PL
50082#-AB-8	KRAMER LABORATORIES INC Initial Revolver 04/11/31		06/22/2020	Redemption 100.0000		4,000,000	4,000,000	4,000,000							4,000,000				69,098	04/11/2031	2PL
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/25		06/12/2020	Redemption 100.0000		215,797	215,797	213,639	213,889		1,908		1,908		215,797				3,692	12/17/2025	3PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		06/30/2020	Redemption 100.0000		25,188	25,188	25,137	25,145		43		43		25,188				586	09/08/2025	5FE

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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 and Admini-strative Symbol
50219N-AC-5	LSCS HLDGS INC First Lien Initial Term Loan 03/12/25		06/30/2020	Redemption 100.0000		9,977	9,977	9,927	9,938		39		39		9,977				303	03/12/2025	4FE
50219N-AE-1	LSCS HLDGS INC First Lien Delayed Draw Term L 03/12/25		06/30/2020	Redemption 100.0000		2,790	2,790	2,790	2,790						2,790				85	03/12/2025	4FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		06/30/2020	Redemption 100.0000		21,672	21,672	21,672	21,672						21,672				367	03/24/2025	4FE
55282C-AB-2	MAG DS CORP SR-UNSEC 06/06/25		04/01/2020	Redemption 100.0000		14,811,557	14,811,557	14,663,442	14,686,968		124,589		124,589		14,811,557				243,688	06/06/2025	3PL
55292S-AB-5	MBS HLDGS INC First Lien Term Loan 07/02/23		05/11/2020	Redemption 100.0000		176,835	176,835	175,951	176,204		631		631		176,835				1,702	07/02/2023	3PL
55292S-AC-3	MBS HLDGS INC First Lien Revolver 07/02/23		06/23/2020	Redemption 100.0000		2,297,297	2,297,297	2,297,297							2,297,297				27,981	07/02/2023	3PL
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		06/30/2020	Redemption 100.0000		2,718	2,718	2,729	2,729		(10)		(10)		2,718				39	02/01/2026	3FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		06/30/2020	Redemption 100.0000		27,313	27,313	26,963	22,201		349		349		27,313				470	12/30/2026	3FE
55357G-AF-4	MSHC INC Initial Term Loan (First Lien) 12/31/24		06/30/2020	Redemption 100.0000		53,673	53,673	53,570	53,592		81		81		53,673				1,476	12/31/2024	3PL
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		06/16/2020	Redemption 100.0000		30,000	30,000	30,225	30,139		(139)		(139)		30,000				577	07/05/2023	3FE
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		06/30/2020	Redemption 100.0000		22,956	22,956	22,727	22,805		150		150		22,956				1,298	04/21/2022	2PL
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver 04/21/22		05/12/2020	Redemption 100.0000		960,000	960,000	960,000							960,000				2,010	04/21/2022	2PL
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		03/31/2020	Redemption 100.0000		53,250	53,250	52,745	52,864		386		386		53,250				887	04/23/2024	3PL
56377@-AA-3	MANNA PRO PRODUCTS LLC Term Loan 12/08/23		06/30/2020	Redemption 100.0000		67,708	67,708	66,693	66,987		721		721		67,708				2,463	12/08/2023	3PL
56377@-AB-1	MANNA PRO PRODUCTS LLC Delayed Draw Term Loan 12/08/23		06/30/2020	Redemption 100.0000		(13,542)	(13,542)	(13,542)	(13,542)						(13,542)				486	12/08/2023	3PL
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 05/01/25		06/30/2020	Redemption 100.0000		4,716	4,716	4,669	4,193		44		44		4,716				181	05/01/2025	3PL
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		05/01/2020	Redemption 100.0000		47,235	47,235	16,060	47,241		31,175	31,181	(6)		47,235				917	04/09/2025	4FE
60315G-AD-0	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21		06/30/2020	Redemption 100.0000		20,321,667	20,321,667	20,270,863	19,783,794		537,873		537,873		20,321,667				238,156	05/07/2021	3FE
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		04/08/2020	Redemption 100.0000		(2,125)	(2,125)	(2,144)	(2,125)						(2,125)				(6)	02/14/2024	3FE
605024-AQ-1	MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24		04/01/2020	Redemption 100.0000		11,860	11,860	11,860	11,860						11,860				157	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		06/30/2020	Redemption 100.0000		82,750	82,750	82,323	82,432		318		318		82,750				1,820	11/29/2024	4FE
62886V-AP-5	NCR CORP NCR CORP 08/28/26		06/30/2020	Redemption 100.0000		21,125	21,125	21,020	21,023		102		102		21,125				385	08/28/2026	3FE
62890H-AB-1	NS412 LLC Revolver 05/06/25		05/15/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000							1,000,000				18,131	05/06/2025	3PL
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		06/30/2020	Redemption 100.0000		41,250	41,250	40,838	40,873		377		377		41,250				1,707	05/06/2025	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22		06/30/2020	Redemption 100.0000		5,614	5,614	5,614	5,614						5,614				167	02/01/2022	3PL
62898@-AC-7	NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan 02/01/22		06/30/2020	Redemption 100.0000		32,767	32,767	32,767	32,767						32,767				973	02/01/2022	3PL
62910P-AF-0	NFP CORP TERM B 02/03/27		06/30/2020	Redemption 100.0000		69,027	69,027	68,424			603		603		69,027				1,096	02/03/2027	4FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		06/30/2020	Redemption 100.0000		19,550	19,550	19,452	19,466		84		84		19,550				466	10/01/2025	4PL
62922E-AB-0	NJEYE LLC Revolver 09/14/24		06/22/2020			1,655,667	1,655,667	1,655,667	220,756						1,655,667				26,624	09/14/2024	2PL

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 and Admini-strative Symbol
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		04/01/2020	Redemption 100.0000		25,000	25,000	24,750	24,797		203		203		25,000				391	09/14/2024	2PL
62922E-AD-6	NJEYE LLC Delayed Draw Term Loan 09/16/24		03/23/2020	Redemption 100.0000		5,978,643	5,978,643	5,978,643	2,490,081						5,978,643				55,645	09/16/2024	2PL
64029B-AD-0	LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21		04/01/2020	Redemption 100.0000		5,182	5,182	5,176	5,179		3		3		5,182				81	12/23/2021	4FE
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/21		04/01/2020	Redemption 100.0000		12,687	12,687	12,671	12,679		8		8		12,687				199	12/23/2021	4FE
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		06/30/2020	Redemption 100.0000		6,875	6,875	6,886	6,884		(9)		(9)		6,875				170	08/08/2024	4FE
64127U-AY-3	NEUSTAR INC NEUSTAR INC 08/08/24		06/30/2020	Redemption 100.0000		24,625	24,625	24,133	24,191		434		434		24,625				732	08/08/2024	4FE
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		06/08/2020	Redemption 100.0000		677,966	677,966	671,186			6,780		6,780		677,966				2,433	02/02/2026	4PL
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		06/30/2020	Redemption 100.0000		46,564	46,564	46,105			459		459		46,564				1,026	01/31/2026	4PL
65340M-AN-3	NIACET CORP SR-UNSEC 02/01/24		05/12/2020	Redemption 100.0000		130,044	130,044	128,743	129,206		837		837		130,044				2,629	02/01/2024	2PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		06/30/2020	Redemption 100.0000		37,500	37,500	37,125	37,182		318		318		37,500				1,360	01/23/2024	3PL
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		05/14/2020	Redemption 100.0000		2,700,000	2,700,000	2,700,000	1,024,800						2,700,000				46,240	06/06/2024	3PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		06/30/2020	Redemption 100.0000		24,569	24,569	24,323	24,337		232		232		24,569				813	06/06/2025	4PL
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		06/30/2020	Redemption 100.0000		34,415	34,415	34,115	34,066		348		348		34,415				1,391	03/28/2025	3PL
67103*-AA-3	ONS MSO, LLC First Lien Initial Term Loan 07/08/25		04/01/2020	Redemption 100.0000		25,000	25,000	24,750	24,766		234		234		25,000				360	07/08/2025	2PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		06/30/2020	Redemption 100.0000		14,375	14,375	14,357	14,361		14		14		14,375				502	10/10/2024	4FE
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		06/30/2020	Redemption 100.0000		8,688	8,688	8,666	8,666		22		22		8,688				136	09/19/2026	3FE
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 11/26/25		06/30/2020	Redemption 100.0000		49,471	49,471	48,976	49,014		456		456		49,471				1,615	11/26/2025	3PL
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		03/31/2020	Redemption 100.0000		9,898	9,898	9,903	9,903		(5)		(5)		9,898				160	10/21/2024	2PL
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		03/31/2020	Redemption 100.0000		33,938	33,938	33,663	33,709		228		228		33,938				548	10/21/2024	2PL
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		06/30/2020	Redemption 100.0000		33,855	33,855	33,730	33,759		96		96		33,855				869	03/27/2024	5FE
69408#-AA-7	PT SOLUTIONS Initial Term Loan 06/01/23		04/30/2020	Redemption 100.0000		18,974	18,974	18,784	15,192		187		187		18,974				312	06/01/2023	2PL
69419*-AA-8	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		06/30/2020	Redemption 100.0000		15,000	15,000	14,925	14,925		75		75		15,000				414	10/15/2025	3PL
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		06/30/2020	Redemption 100.0000		33,191	33,191	33,114	33,126		65		65		33,191				791	12/04/2024	4FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		04/03/2020	Redemption 100.0000		(23,088)	(23,088)	(11,174)	(23,391)		21,835	21,532	303		(23,088)				278	08/19/2022	4FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		06/30/2020	Redemption 100.0000		41,919	41,919	20,288	41,616		21,835	21,532	303		41,919				806	08/19/2022	5FE
70439@-AC-6	PAYMENT ALLIANCE Initial Revolver 01/31/24		04/06/2020	Redemption 100.0000		5,300,000	5,300,000	5,300,000							5,300,000				20,168	01/31/2024	3PL
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		06/30/2020	Redemption 100.0000		222,414	222,414	223,213	222,951		(537)		(537)		222,414				4,810	06/27/2024	4FE
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		06/30/2020	Redemption 100.0000		51,250	51,250	51,200	51,208		42		42		51,250				908	10/15/2025	4FE
71584#-AA-9	PET SUPPLIES PLUS LLC Term Loan 12/12/24		06/30/2020	Redemption 100.0000		50,000	50,000	49,500	49,574		426		426		50,000				1,083	12/12/2024	3PL

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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 and Admini-strative Symbol
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		06/30/2020	Redemption 100.0000		32,143	32,143	31,339	31,785		358		358		32,143				1,115	08/21/2022	4FE
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		06/19/2020	Tax Free Exchange		3,447,254	3,480,883	3,411,265	3,440,308		6,946		6,946		3,447,254				133,291	02/01/2023	4PL
71714D-AF-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		06/30/2020	Redemption 100.0000		2,435	2,435	2,429	2,430		4		4		2,435				63	06/11/2023	4PL
71714D-AG-4	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/31/2020	Redemption 100.0000		8,480	8,480	8,458	8,465		15		15		8,480				122	06/11/2023	4PL
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		06/30/2020	Redemption 100.0000		19,886	19,886	19,935	19,924		(38)		(38)		19,886				287	04/03/2025	3FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		06/30/2020	Redemption 100.0000		24,735	24,735	24,695	24,708		27		27		24,735				665	09/30/2024	4FE
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		04/01/2020	Redemption 100.0000		36,313	36,313	36,494	36,459		(146)		(146)		36,313				354	01/30/2026	3FE
74274N-AC-7	PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23		06/30/2020	Redemption 100.0000		21,505	21,505	21,685	21,629		(123)		(123)		21,505				599	11/20/2023	4FE
74347C-AL-4	PROQUEST LLC PROQUEST LLC 10/23/26		06/30/2020	Redemption 100.0000		43,438	43,438	43,329	43,331		107		107		43,438				1,010	10/23/2026	4FE
74376@-AA-7	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		06/30/2020	Redemption 100.0000		75,000	75,000	74,183	74,242		758		758		75,000				2,256	11/30/2025	2PL
74376@-AB-5	PROTEIN FOR PETS OPCO LLC Initial Revolver 05/13/29		05/18/2020	Redemption 100.0000		868,000	868,000	868,000							868,000					05/13/2029	2PL
75621#-AA-5	RECIPE ACQUISITION CORP SR-UNSEC 09/30/22		04/08/2020	Redemption 100.0000		(98,388)	(98,388)	(97,404)	(98,388)						(98,388)					09/30/2022	3PL
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		06/30/2020	Redemption 100.0000		7,595	7,595	7,595							7,595				81	11/08/2024	4FE
75915T-AD-4	LIFEPOINT HEALTH INC TERM B 11/16/25		05/14/2020	Redemption 100.0000		(1,615,291)	(1,615,291)	(1,619,330)							(1,615,291)					11/16/2025	4FE
76026@-AA-6	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		04/03/2020	Redemption 100.0000		114,472	114,472	114,274	114,293		179		179		114,472				1,748	02/05/2024	4Z
76121Q-AC-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		05/11/2020	Redemption 100.0000		157,981	157,981	156,401	157,002		979		979		157,981				5,253	05/26/2023	3PL
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		06/30/2020	Redemption 100.0000		37,750	37,750	36,997			753		753		37,750				397	01/30/2027	3FE
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		06/30/2020	Redemption 100.0000		11,375	11,375	11,318	11,325		50		50		11,375				308	11/28/2025	4FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2020	Redemption 100.0000		86,840	86,840	86,674			166		166		86,840				986	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2020	Redemption 100.0000		31,352	31,352	30,772			580		580		31,352				356	04/16/2025	3FE
78484*-AA-9	SPI LLC SR-UNSEC 11/01/23		06/30/2020	Redemption 100.0000		25,250	25,250	24,998	25,049		201		201		25,250				676	11/01/2023	2PL
784932-A*-6	SABA SOFTWARE INC Initial Term Loan 05/01/23		04/22/2020	Redemption 100.0000		18,758,803	18,758,803	18,570,035	18,644,766		114,037		114,037		18,758,803				353,966	05/01/2023	3PL
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		06/30/2020	Redemption 100.0000		5,507	5,507	5,512	5,510		(3)		(3)		5,507				86	02/22/2024	4FE
80306Y-AA-6	SAPPHIRE TELECOM INC Initial Term Loan 11/20/25		05/20/2020	Redemption 100.0000		391,987	391,987	388,067	387,569		4,418		4,418		391,987				14,105	11/20/2025	3PL
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		06/30/2020	Redemption 100.0000		17,684	17,684	17,611	17,625		59		59		17,684				388	01/29/2025	4FE
80585@-AA-1	Scaled agile closing Term Loan 06/28/24		06/30/2020	Redemption 100.0000		10,280	10,280	10,177	10,186		94		94		10,280				236	06/28/2024	2PL
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		04/30/2020	Redemption 100.0000		37,500	37,500	37,313	37,341		159		159		37,500				417	10/31/2025	3FE
80862Q-AG-6	SCIENCE APPLICATIONS INT TERM B 03/05/27		05/29/2020	Redemption 100.0000		1,666,667	1,666,667	1,650,000			16,667		16,667		1,666,667				9,680	03/05/2027	3FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		06/30/2020	Redemption 100.0000		157,356	157,356	158,024	157,849		(493)		(493)		157,356				3,348	08/14/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		06/30/2020	Redemption 100.0000		50,000	50,000	49,875	49,781		219		219		50,000				1,723	12/31/2025	4FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		05/12/2020	Redemption 0.0000				1	(500)		230		230						1,088	05/11/2025	5PL
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		06/30/2020	Redemption 100.0000		11,631	11,631	11,649	11,648		(17)		(17)		11,631				182	09/20/2026	2FE
83174#-AA-0	SMILE DOCTORS LLC Term A Loan 10/06/22		04/29/2020	Redemption 0.0000					(25,281)		67		67						(24,183)	10/06/2022	2PL
83174#-AA-0	SMILE DOCTORS LLC Term A Loan 10/06/22		06/30/2020	Redemption 100.0000		60,251	60,251	60,062	34,969		67		67		60,251				(23,022)	10/06/2022	3PL
83174#-AB-8	SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22		04/30/2020	Redemption 100.0000		18,714	18,714	18,714							18,714				(27,647)	10/06/2022	2PL
83415Y-AA-8	SOLARAY LLC Term Loan 09/08/23		03/31/2020	Redemption 100.0000		47,694	47,694	47,318	47,460		234		234		47,694				473	09/08/2023	3Z
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/09/23		04/08/2020	Redemption 100.0000		(66,617)	(66,617)	(66,617)	(66,617)						(66,617)				92	09/09/2023	3PL
83415Y-AE-0	SOLARAY LLC First Amendment Additional Del 09/08/23		03/31/2020	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				294	09/08/2023	3PL
83421@-AA-3	Soliant Holdings LLC Revolver 12/31/24		05/12/2020	Redemption 100.0000		1,210,000	1,210,000	1,201,530			8,470		8,470		1,210,000				7,210	12/31/2024	2Z
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		06/30/2020	Redemption 100.0000		6,688	6,688	6,621	6,623		64		64		6,688				182	09/23/2025	2PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		06/30/2020	Redemption 100.0000		19,508	19,508	19,484	19,490		19		19		19,508				456	01/31/2025	5FE
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		06/30/2020	Redemption 100.0000		104,152	104,152	104,717	104,861		(709)		(709)		104,152				3,433	11/14/2022	4FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		05/01/2020	Redemption 100.0000		123,438	123,438	121,101	121,289		2,148		2,148		123,438				3,387	04/12/2026	4FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		06/30/2020	Redemption 100.0000		109,746	109,746	110,036	109,950		(204)		(204)		109,746				2,208	06/19/2024	4FE
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		06/30/2020	Redemption 100.0000		16,150	16,150	16,230	16,205		(56)		(56)		16,150				416	06/30/2023	4FE
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		06/30/2020	Redemption 100.0000		54,219	54,219	54,204	54,209		11		11		54,219				1,259	09/03/2024	4FE
86980G-AC-1	SWANSON HEALTH PRODUCTS INC SR-UNSEC 01/22/21		04/03/2020	Redemption 100.0000		526,431	526,431	521,167	525,146		1,286		1,286		526,431				12,143	01/22/2021	3PL
87404#-AA-3	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		06/30/2020	Redemption 100.0000		62,500	62,500	61,875	61,925		575		575		62,500				1,725	05/16/2025	3PL
87404#-AB-1	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		06/30/2020	Redemption 100.0000		3,125	3,125	3,094	3,093		32		32		3,125				83	05/16/2025	3PL
87404#-AC-9	TAILWIND RANDYS LLC Revolver 05/16/25		06/30/2020	Redemption 100.0000		1,333,333	1,333,333	1,333,333	512,821						1,333,333				23,549	05/16/2025	3PL
87422L-AM-2	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/08/26		05/22/2020	Redemption 100.0000		1,435,000	1,435,000	1,420,650	1,421,429		13,571		13,571		1,435,000				29,018	07/08/2026	3FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		06/30/2020	Redemption 100.0000		2,250	2,250	2,239	2,240		10		10		2,250				59	05/31/2026	4FE
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		06/30/2020	Redemption 100.0000		73,778	73,778	73,483	73,584		194		194		73,778				1,526	02/06/2024	4FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		06/30/2020	Redemption 100.0000		50,000	50,000	49,859	49,820		180		180		50,000				1,533	05/01/2024	4FE
88166U-AC-2	XPERI CORP XPERI CORP 12/01/23		06/01/2020	Redemption 100.0000		4,894,224	4,894,224	4,890,840	4,890,819		3,405		3,405		4,894,224				80,701	12/01/2023	4FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		06/30/2020	Redemption 100.0000		117,047	117,047	116,909	116,934		113		113		117,047				1,692	12/31/2025	2FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/30/2020	Redemption 100.0000		104,861	104,861	104,823	104,820		42		42		104,861				(1,836)	11/13/2026	3FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		06/30/2020	Redemption 100.0000		7,387	7,387	7,387							7,387				95	05/30/2025	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 and Admini-strative Symbol
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		06/30/2020	Redemption 100.0000		68,652	68,652	68,529			123		123		68,652				1,051	12/31/2025	4FE
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		06/30/2020	Redemption 100.0000		17,236	17,236	17,236							17,236				221	08/22/2024	4FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		06/30/2020	Redemption 100.0000		106,648	106,648	105,888	105,757		892		892		106,648				3,043	12/18/2024	4PL
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		06/30/2020	Redemption 100.0000		8,469	8,469	8,469	3,526						8,469				240	12/18/2024	4PL
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		06/15/2020	Redemption 100.0000		510,204	510,204	510,204							510,204				6,315	03/25/2047	4PL
89612H-AC-9	TRICORBRAUN INC TRICORBRAUN INC 11/30/23		06/30/2020	Redemption 100.0000		250,231	250,231	246,869	247,173		3,058		3,058		250,231				3,934	11/30/2023	4FE
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		06/30/2020	Redemption 100.0000		146,906	146,906	146,611	146,696		211		211		146,906				3,142	05/16/2024	4FE
90352Y-AB-6	USRP HLDGS INC SR-UNSEC 03/29/25		06/30/2020	Redemption 100.0000		43,750	43,750	43,531	43,574		176		176		43,750				1,995	03/29/2025	4PL
90352Y-AD-2	USRP HLDGS INC Revolver 03/29/23		05/11/2020	Redemption 100.0000		1,250,000	1,250,000	1,250,000							1,250,000					03/29/2023	3PL
90372@-AA-7	US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/01/24		04/10/2020	Redemption 100.0000		56,896	56,896	56,570	(8,361)		613		613		56,896				868	01/01/2024	2PL
91865F-AF-6	VACO HLDGS LLC Revolver 11/09/22		04/28/2020	Redemption 100.0000		1,850,000	1,850,000	1,850,000							1,850,000				5,130	11/09/2022	2PL
91865F-AG-4	VACO HLDGS LLC Term Loan A 11/09/23		04/01/2020	Redemption 100.0000		214,167	214,167	213,096	213,393		774		774		214,167				5,906	11/09/2023	2PL
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		03/31/2020	Redemption 100.0000		49,403	49,403	48,996	40,283		378		378		49,403				688	05/30/2025	2PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		06/30/2020	Redemption 100.0000		6,650	6,650	6,650	6,650						6,650				205	07/24/2026	4PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		06/30/2020	Redemption 100.0000		40,000	40,000	39,600	39,619		381		381		40,000				1,094	07/24/2026	4PL
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS Term Loan 12/07/23		06/30/2020	Redemption 100.0000		50,000	50,000	49,500	49,645		355		355		50,000				1,941	12/07/2023	3PL
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		04/30/2020	Redemption 100.0000		34	34	33	(24)		57		57		34				117	08/20/2025	4FE
92675*-AA-9	VANGUARD PACKAGING LLC Term A Loan 08/09/24		06/30/2020	Redemption 100.0000		56,397	56,397	55,878	55,911		486		486		56,397				1,622	08/09/2024	2PL
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		06/30/2020	Redemption 100.0000		10,976	10,976	10,962	10,965		11		11		10,976				191	04/03/2025	2FE
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		06/30/2020	Redemption 100.0000		18,816	18,816	18,792	18,798		18		18		18,816				328	04/03/2025	3FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		06/30/2020	Redemption 100.0000		74,738	74,738	74,288	74,552		186		186		74,738				1,735	05/16/2022	4FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		06/30/2020	Redemption 100.0000		10,415	10,415	10,343	10,386		29		29		10,415				242	05/16/2022	4FE
94732Y-AS-2	WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25		06/30/2020	Redemption 100.0000		26,158	26,158	26,109	26,113		45		45		26,158				723	10/10/2025	4FE
96208U-AP-6	WEX INC WEX INC 05/17/26		06/30/2020	Redemption 100.0000		115,313	115,313	115,867	115,823		(510)		(510)		115,313				1,953	05/17/2026	3FE
966EKG-II-7	WHITCRAFT LLC REVOLVER 03/04/23		06/30/2020	Redemption 100.0000		1,000,000	1,000,000	995,000			5,000		5,000		1,000,000				18,832	03/04/2023	3Z
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		04/03/2020	Redemption 100.0000		7,093	7,093	7,090	7,089		4		4		7,093				236	05/16/2025	4FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		06/30/2020	Redemption 100.0000		14,375	14,375	14,370	14,371		4		4		14,375				340	05/16/2025	5FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		06/30/2020	Redemption 100.0000		16,813	16,813	16,813	16,813						16,813				242	05/30/2025	3FE
98919X-AB-7	FRONT RANGE BIDCO INC TERM 02/21/27		06/30/2020	Redemption 100.0000		17,438	17,438	17,394			44		44		17,438				196	02/21/2027	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B 07/02/25		06/29/2020	Redemption 100.0000		26,346	26,346	26,411			(66)		(66)		26,346				284	07/02/2025	3FE
BL2358-35-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		06/30/2020	Redemption 100.0000		26,438	26,438	26,667	26,577		(139)		(139)		26,438				619	07/27/2023	4FE
BL3174-83-8	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		06/30/2020	Redemption 100.0000		42,095	42,095	42,303	42,296		(202)		(202)		42,095				632	03/29/2026	3FE
BL3220-48-2	HAMILTON HOLDCO LLC TERM B 01/02/27		06/30/2020	Redemption 100.0000		51,875	51,875	51,772			103		103		51,875				454	01/02/2027	3FE
BL3292-04-4	QUIKRETE HOLDINGS INC Term B 01/29/27		06/30/2020	Redemption 100.0000		74,598	74,598	74,568			30		30		74,598				441	01/29/2027	4FE
BL3296-81-3	DTZ US BORROWER LLC TERM B 08/21/25		06/30/2020	Redemption 100.0000		195,750	195,750	194,946			804		804		195,750				3,067	08/21/2025	4Z
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		06/30/2020	Redemption 100.0000		119,527	119,527	119,461	119,457		71		71		119,527				1,722	11/19/2026	3FE
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS 06/02/25		06/29/2020	Redemption 100.0000		535,453	535,453	530,181	464,669		8,360		8,360		535,453				7,493	06/02/2025	3FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		06/30/2020	Redemption 100.0000		29,146	29,146	29,036	29,038		108		108		29,146				473	03/01/2026	3FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		06/30/2020	Redemption 100.0000		101,780	101,780	100,661			1,120		1,120		101,780				1,343	10/01/2025	4FE
Z00058-37-2	NONNI'S FOODS-LLC Revolver 09/15/27		05/27/2020	Redemption 100.0000		1,500,000	1,500,000	1,500,000							1,500,000				14,438	09/15/2027	4FE
Z00061-23-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/31/2020	Redemption 100.0000		4,561	4,561	4,561	4,561						4,561				66	06/11/2023	4Z
Z00061-40-0	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		06/30/2020	Redemption 100.0000		7,292	7,292	7,219			73		73		7,292				225	06/18/2024	3PL
Z00061-40-0	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		04/01/2020	Redemption 100.0000		7,292	7,292	7,219			73		73		7,292				102	06/18/2024	4Z
Z00067-63-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/31/2020	Redemption 100.0000		10,036	10,036	10,036	10,036						10,036				144	06/11/2023	4Z
Z00070-43-5	TANGENT TECHNOLOGIES ACQUISITI Term Loan 12/02/24		03/31/2020	Redemption 100.0000		11,951	11,951	11,832	6,248		118		118		11,951				94	12/02/2024	2Z
Z00072-17-5	Soliant Holdings LLC Term Loan 12/31/26		06/30/2020	Redemption 100.0000		66,600	66,600	65,934			666		666		66,600				2,255	12/31/2026	2Z
Z00072-24-1	WORLD 50-INC. Senior Secured Term B Loan 01/08/27		06/30/2020	Redemption 100.0000		37,500	37,500	36,886			614		614		37,500				411	01/08/2027	3PL
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	06/30/2020	Redemption 100.0000		12,500	12,500	12,531	12,525		(25)		(25)		12,500				180	05/30/2025	2FE
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	06/30/2020	Redemption 100.0000		128,125	128,125	68,974	127,404		59,208	58,487	721		128,125				4,338	02/10/2023	5FE
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2020	Redemption 100.0000		44,878	44,878	44,304	44,543		335		335		44,878				1,712	07/05/2022	2PL
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2020	Redemption 100.0000		6,648	6,648	6,606	6,621		27		27		6,648				254	07/05/2022	2PL
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	06/30/2020	Redemption 100.0000		97,437	97,437	97,251			186		186		97,437				700	04/16/2025	3FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	06/30/2020	Redemption 100.0000		24,173	24,173	24,112	24,135		38		38		24,173				574	01/31/2024	4FE
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25	D	06/30/2020	Redemption 100.0000		53,695	53,695	53,560	53,590		104		104		53,695				937	03/28/2025	4FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	06/30/2020	Redemption 100.0000		35,682	35,682	35,504	35,517		166		166		35,682				875	02/21/2026	4FE
L0001L-AC-3	VGROUP LTD VGROUP LTD 03/11/24	D	06/16/2020	RBC DAIN RAUSCHER INC.		5,285,000	7,000,000	6,516,194	7,007,008		(793)	492,776	(493,569)		6,513,439		(1,228,439)	(1,228,439)	128,753	03/11/2024	4FE
L0001L-AC-3	VGROUP LTD VGROUP LTD 03/11/24	D	06/30/2020	Redemption 100.0000		12,240	12,240	9,242	12,253		2,997	3,010	(13)		12,240				287	03/11/2024	5FE
L2968E-AB-8	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24	D	06/30/2020	Redemption 100.0000		8,313	8,313	8,271	8,285		27		27		8,313				232	04/29/2024	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	03/31/2020	Redemption 100.0000		7,212	7,212	7,203	6,759		454		454		7,212				63	04/25/2025	2FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	06/30/2020	Redemption 100.0000		7,212	7,212	7,203	6,759		454		454		7,212				104	04/25/2025	3FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	06/30/2020	Redemption 100.0000		17,911	17,911	17,737	17,762		149		149		17,911				281	09/09/2024	3FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						191,654,556	196,461,708	193,939,316	126,225,864		1,533,228	628,518	904,710		194,250,244		(2,595,688)	(2,595,688)	3,222,672	XXX	XXX
8399997. Total - Bonds - Part 4						8,730,439,292	7,392,608,467	7,839,817,701	6,212,223,244	3,388	19,655,272	11,736,846	7,921,814	5,107,319	7,679,860,148	(7,607,750)	1,032,353,004	1,024,745,254	201,573,331	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						8,730,439,292	7,392,608,467	7,839,817,701	6,212,223,244	3,388	19,655,272	11,736,846	7,921,814	5,107,319	7,679,860,148	(7,607,750)	1,032,353,004	1,024,745,254	201,573,331	XXX	XXX
486606-3*-5	KAYNE ANDERSON MLP INV CO PFDS		04/24/2020	Call 25.2500	98,659.000	2,491,140	0.00	98,659							98,659		2,392,481	2,392,481	18,713		2FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,491,140	XXX	98,659							98,659		2,392,481	2,392,481	18,713	XXX	XXX
486606-5#-9	KAYNE ANDERSON MLP INV CO		04/24/2020	Call 25.2500	217,049.000	5,480,487	0.00	5,426,225	5,426,225						5,426,225		54,262	54,262	99,577		2FE
486606-6#-8	KAYNE ANDERSON MLP INV CO REDEEMABLE PREFERRED STOCK SER		04/24/2020	Call 25.2500	78,927.000	1,992,907	0.00	1,973,175	1,973,175						1,973,175		19,732	19,732	34,631		1FE
89147L-2#-6	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER		04/09/2020	Redemption 101.0000	40,212.000	4,061,422	0.00	402,121	402,121						402,121		3,659,301	3,659,301	64,339		2FE
89147L-3#-5	TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER		04/09/2020	Redemption 101.0000	72,382.000	7,310,562	0.00	723,818	723,818						723,818		6,586,744	6,586,744	124,497		2FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						18,845,378	XXX	8,525,339	8,525,339						8,525,339		10,320,039	10,320,039	323,044	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						21,336,518	XXX	8,623,998	8,525,339						8,623,998		12,712,520	12,712,520	341,757	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						21,336,518	XXX	8,623,998	8,525,339						8,623,998		12,712,520	12,712,520	341,757	XXX	XXX
000000-00-0	NUVEEN FUND ADVISORS LLC NUVEEN GLBL RL EST SEC-EURIA		06/09/2020	BROWN BROTHERS HARRIMAN CP	1,258.000	25,345		27,979							28,565	586	(3,220)	(2,634)			
67065Q-55-8	NUVEEN HIGH YIELD MUNI BOND R6 NUVEEN HIGH YIELD MUNI BOND R6		06/22/2020	BFDS BROKER	55,175,159.000	900,000,000		857,602,971							857,602,971		42,397,029	42,397,029	7,404,478		
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/29/2020	FEDERAL HOME LOAN BANK	15,376,036.000	1,537,603,607		1,537,603,607							1,537,603,607				1,258,599		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,437,628,952	XXX	2,395,234,557							2,395,235,143	586	42,393,809	42,394,395	8,663,077	XXX	XXX
40410W-10-9	HBW HOLDINGS INC. / ARIAS ACQ CMNS		04/20/2020	DIRECT WITH COUNTERPARTY FIXED	1.000																
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							XXX													XXX	XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		04/20/2020	Teachers Insurance and Annuity Association of America	0.000	22,356															
60407*-10-3	ND Properties, Inc.		06/30/2020	Issuer	68.000	6,435,369		6,435,369	6,435,369						6,435,369						
87226@-10-3	T-C Europe Holding, Inc.		06/30/2020	Issuer	1.000																
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,457,725	XXX	6,435,369	6,435,369						6,435,369					XXX	XXX
9799997. Total - Common Stocks - Part 4						2,444,086,677	XXX	2,401,669,926	6,435,369						2,401,670,512	586	42,393,809	42,394,395	8,663,077	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,444,086,677	XXX	2,401,669,926	6,435,369						2,401,670,512	586	42,393,809	42,394,395	8,663,077	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,465,423,195	XXX	2,410,293,924	14,960,708						2,410,294,510	586	55,106,329	55,106,915	9,004,834	XXX	XXX
9999999 - Totals						11,195,862,487	XXX	10,250,111,625	6,227,183,952	3,388	19,655,272	11,736,846	7,921,814	5,107,319	10,090,154,658	(7,607,164)	1,087,459,333	1,079,852,169	210,578,165	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 E57ODZWZ7FF32TWEFA76	05/22/2017	02/15/2047		25,000,000	3.42 /(FLT.)			309,190			(273,520)					640,697		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.)			629,995			(974,040)					1,272,053		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 E57ODZWZ7FF32TWEFA76	06/07/2017	02/15/2047		25,000,000	3.2885 /(FLT.)			295,584			(807,172)					644,960		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 E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			283,314			(1,589,169)					639,507		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 E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			291,304			(998,246)					645,604		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.)			290,695			(995,426)					646,625		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 E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			291,908			(1,324,422)					634,559		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.)			301,255			(1,157,270)					625,430		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2017	02/15/2047		25,000,000	3.425 /(FLT.)			302,483			(960,540)					629,653		100/100

SCHEDULE DB - PART A - SECTION 1

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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 E57ODZWZ7FF32TWEFA76	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			301,795			(589,708)					642,212		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 E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			601,863			(1,867,614)					1,265,717		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.)			308,600			(216,137)					643,381		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 E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			299,201			(535,125)					647,879		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.)			306,836			333,181					663,126		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 E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		15,600,000	3.305 /(FLT.)			191,171			101,886					410,952		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 E57ODZWZ7FF32TWEFA76	09/12/2017	02/15/2047		9,400,000	3.305 /(FLT.)			115,193			61,393					247,625		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.)			310,696			466,178					661,341		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 E57ODZWZ7FF32TWEFA76	09/20/2017	02/15/2047		25,000,000	3.365 /(FLT.)			308,403			(13,703)					649,963		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.)			319,933			209,724					649,944		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 E57ODZWZ7FF32TWEFA76	09/27/2017	02/15/2047		25,000,000	3.401 /(FLT.)			312,250			136,298					648,921		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.)			312,928			123,322					647,285		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.)			311,674			61,426					647,285		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 E57ODZWZ7FF32TWEFA76	09/29/2017	02/15/2047		25,000,000	3.4125 /(FLT.)			312,127			60,070					646,549		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 E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			434,644			(140,662)					901,770		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.)			310,189			(137,652)					643,382		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 E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			311,508			(220,893)					638,780		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.)			309,897			(294,534)					638,962		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 E57ODZWZ7FF32TWEFA76	11/03/2017	02/15/2047		25,000,000	3.289 /(FLT.)			301,702			(199,453)					654,464		100/100

SCHEDULE DB - PART A - SECTION 1

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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 E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			303,088			111,016					661,973		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			314,708			755,570					664,175		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 E57ODZWZ7FF32TWEFA76	12/20/2017	02/15/2047		25,000,000	3.335 /(FLT.)			313,408			671,468					663,556		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 E57ODZWZ7FF32TWEFA76	02/07/2018	02/15/2047		25,000,000	3.6025 /(FLT.)			337,101			1,347,112					648,234		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.)			340,710			1,332,789					642,262		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 E57ODZWZ7FF32TWEFA76	02/09/2018	02/15/2047		25,000,000	3.665 /(FLT.)			339,395			1,208,259					640,411		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.)			335,997			900,182					636,058		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.)			335,891			737,423					631,170		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.)			338,562			743,133					627,257		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.)			338,846			950,154					633,245		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 E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			1,344,062			4,296,488					2,565,704		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.)			346,495			1,949,886					652,548		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 E57ODZWZ7FF32TWEFA76	05/17/2018	02/15/2047		25,000,000	3.7701 /(FLT.)			348,461			1,479,814					634,971		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 E57ODZWZ7FF32TWEFA76	05/23/2018	02/15/2047		50,000,000	3.69 /(FLT.)			688,771			3,079,458					1,286,106		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.)			344,510			1,545,878					643,053		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												15,346,343		XXX	9,366,822					31,159,349	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% due 03/31/2024	D-1	Currency	BANK OF MONTREAL ... NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024		30,090,000	6.1/(6.924)			(277,876)	(4,718,740)		(5,801,735)		2,286,033			291,478		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AB9 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		59,163,734	5.8215/(6.6)			(247,806)	(385,063)		(2,101,804)		2,778,769			509,087		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)			215,195	5,395,424		7,959,341		1,440,316			425,536		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AA1 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)			(64,031)	115,133		(158,766)		1,105,359			210,151		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)			75,832	362,515		4,855,154		1,641,291			740,755		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)			76,649	369,914		5,639,764		1,674,786			800,334		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			147,593	18,000		1,484,589		(18,000)			208,766		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 969500TJ5KRTCJQWXH05	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			83,214	(5,400)		771,489		(8,100)			82,933		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 881900	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			447,420	5,680,000		10,780,176		2,330,000			1,573,256		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 881901	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2019	04/19/2022		35,935,000	8.874/(8.25)			234,489	1,430,000		2,142,635		582,500			241,243		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 969500TJ5KRTCJQWXH05	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			168,539	(34,500)		1,722,959		(27,000)			251,193		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 969500TJ5KRTCJQWXH05	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			264,045	(55,200)		3,015,416		(43,200)			444,673		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 E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			148,021	(130,175)		1,655,536		(60,859)			158,389		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)			272,859	(235,555)		3,723,086		(110,126)			323,682		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 E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		22,837,307	4.607/(1.385)			365,652	(316,200)		6,332,747		(144,903)			496,506		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 E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2031		9,594,298	4.0185/(0.898)			148,021	(130,175)		1,655,536		(60,859)			158,389		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 E57ODZWZ7FF32TWEFA76	05/16/2019	05/23/2039		17,356,353	4.607/(1.385)			274,998	(240,312)		4,812,887		(110,126)			377,345		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)			361,804	(309,940)		4,898,797		(144,903)			425,898		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)			897,568	(707,000)		6,723,528		(126,000)			1,184,976		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)			372,655	(303,000)		3,125,849		(54,000)			560,083		100/100

SCHEDULE DB - PART A - SECTION 1

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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 969500TJ5KRTCJQWXH05	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			166,438	75,980		1,658,892		1,709,980			377,439		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)			170,432	77,980		1,874,464		1,709,980			416,394		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 969500TJ5KRTCJQWXH05	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			529,735	830,217		6,339,226		(249,232)			678,109		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)			122,605	(512,020)		662,843		1,709,980			408,986		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)			195,530	(768,030)		1,209,688		2,564,970			689,816		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			127,263	(382,755)		960,050		782,298			476,269		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			79,125	(237,975)		596,904		486,388			296,117		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			41,694	(125,400)		314,536		256,300			156,038		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 879200	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			93,962	(656,500)		1,282,564		757,250			576,065		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)			186,187	(319,943)		1,063,201		(32,184)			336,206		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)			458,977	3,614,925		8,300,631		6,412,425			1,635,384		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)			364,694	4,183,743		8,031,463		4,873,443			1,267,071		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2109949391 ROMANIA ROMANIA 3.375% due 01/28/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/21/2020	01/28/2050		10,091,900	5.55/(3.375)			91,300	(131,641)		1,164,439		(124,302)			274,529		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G49408AA4 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)			129,864	(688,000)		727,426		(688,000)			339,174		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		74,849,000	3.193/(2.74)			109,862	2,981,142		3,774,535		2,981,142			1,168,128		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 915700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(92,834)	(2,837,133)		(3,564,370)		(2,837,133)			574,462		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803404	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			20,127	(497,644)		(1,468,755)		(497,644)			1,083,201		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	TBD Teranet TBD	TBD	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)				(2,764,736)		(717,834)		(2,764,736)			1,623,338		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Network Homes TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)				(743,734)		(446,228)		(743,734)			791,377		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD Network Homes TBD	TBD	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)				(740,384)		(511,518)		(740,384)			913,443		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2193854986 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			5,548	232,337		583,855		232,337			372,845		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2193947137 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			6,635	255,807		749,534		255,806			471,039		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2193854804 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			2,011	81,459		180,039		81,458			133,007		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	XS2193854986 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			1,436	54,306		138,539		54,305			97,155		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												6,775,432	6,781,727	XXX	96,141,308		29,121,691			24,620,265	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												22,121,775	6,781,727	XXX	105,508,130		29,121,691			55,779,614	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 2.75313% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/(2.77288)			374,426	7,951,668		7,951,668	3,746,259				635,303		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 2.81038% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/(2.81038)			207,503	8,957,395		8,957,395	4,742,969				540,034		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 2.99038% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/(2.74038)			213,793	7,466,374		7,466,374	3,837,729				489,145		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												795,722	24,375,437	XXX	24,375,437	12,326,957				1,664,482	XXX	XXX
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	CREDIT	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	125,283		(50,833)	(121,872)		(121,872)	41,419		(6,363)			2	0003
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	CREDIT	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	105,949		(50,833)	(121,872)		(121,872)	40,436		(5,380)			2	0003
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	CREDIT	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021		8,000,000	CREDIT EVENT/(1.00)	77,431		(40,667)	(97,498)		(97,498)	31,979		(3,934)			2	0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/02/2017	06/20/2022		1,000,000	CREDIT EVENT/(5.00)	(202,760)		(25,417)	(89,624)		(89,624)	9,292		20,121			3FE	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	CREDIT	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/19/2017	12/20/2022		18,000,000	CREDIT EVENT/(1.00)	(428,555)		(91,500)	(337,977)		(337,977)	(3,539)		40,704			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/19/2017	12/20/2022		30,000,000	CREDIT EVENT/(1.00)	(699,077)		(152,500)	(563,296)		(563,296)	(4,455)		66,398			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2017	12/20/2022		20,000,000	CREDIT EVENT/(1.00)	(476,173)		(101,667)	(375,531)		(375,531)	(3,932)		45,227			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2022		11,520,000	CREDIT EVENT/(1.00)	(219,778)		(58,560)	(216,306)		(216,306)	1,587		22,199			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2021		1,855,000	CREDIT EVENT/(1.00)	(40,957)		(9,430)	(22,607)		(22,607)	1,299		5,204			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	CREDIT	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2020		1,755,000	CREDIT EVENT/(1.00)	(36,768)		(8,921)	(7,205)		(7,205)	1,670		6,286			2	0003
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042	D-1	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021		4,000,000	CREDIT EVENT/(1.00)	(96,962)		(20,333)	(37,661)		(37,661)	(1,619)		15,079			2FE	0003
CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC	08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037	D-1	CREDIT	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	06/20/2021		3,100,000	CREDIT EVENT/(1.00)	(54,718)		(15,758)	(25,786)		(25,786)	3,318		9,366			2	0003
CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039	D-1	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2018	06/20/2021		6,800,000	CREDIT EVENT/(1.00)	(122,114)		(34,567)	(56,562)		(56,562)	6,847		20,976			2	0003
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	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2019	12/20/2020		10,000,000	CREDIT EVENT/(1.00)	(106,283)		(50,833)	(41,141)		(41,141)	(9,793)		52,279			2FE	0003
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2019	12/20/2020		10,000,000	CREDIT EVENT/(1.00)	(110,423)		(50,833)	(36,098)		(36,098)	(132)		54,314			3FE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,285,905)		(762,652)	(2,151,036)	XXX	(2,151,036)	114,377		342,476			XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2557FDK7 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)			41,765	(4,780,798)		(4,780,798)	2,742,373	(36,000)			390,653		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F4113NCE7 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)			50,825	(4,854,473)		(4,854,473)	2,845,413	(36,000)			390,824		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAC1 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)			59,130	458,527		458,527	1,620,743	(18,000)			230,736		0002

SCHEDULE DB - PART A - SECTION 1

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

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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 E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			290,954	10,940,800		10,940,800	2,626,747	2,992,465			572,041		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% due 06/30/2025	D-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/30/2013	06/30/2025		36,526,952	4.61/(4.101)			245,814	7,834,921		7,834,921	1,124,853	1,870,362			408,496		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6211 Erlangen Arcaden GmbH & Co. KG OIA	D-2	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/(5.54)			213,508	4,181,479		4,181,479	578,034	(28,907)			145,614		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)			72,057	3,505,887		3,505,887	150,943	636,419			146,326		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 E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.886/(4.51)			89,115	4,244,440		4,244,440	1,008,433	598,493			175,736		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(98,093)	9,630,198		9,630,198	2,223,349	1,395,000			570,852		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 E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2024		25,926,000	3.7725/(1.93)			270,569	4,839,025		4,839,025	1,409,684	(36,000)			271,066		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 E57ODZWZ7FF32TWEFA76	09/17/2014	11/12/2026		25,930,000	3.875/(2.1)			264,856	5,184,048		5,184,048	1,857,212	(36,000)			327,289		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 E57ODZWZ7FF32TWEFA76	10/08/2014	12/20/2029		19,280,400	4.584/(4.07)			140,480	6,220,998		6,220,998	1,635,003	1,025,988			296,809		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856/(3.35)			822,947	30,884,544		30,884,544	2,293,764	7,446,963			855,789		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		137,121,491	4.825/(4.1)			1,000,646	39,039,029		39,039,029	13,110,535	7,537,168			2,659,950		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)			185,773	7,815,177		7,815,177	1,830,847	1,709,980			402,657		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 E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027		7,298,467	3.86/(4.876)			(10,743)	579,048		579,048	364,027	99,853			96,512		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 E57ODZWZ7FF32TWEFA76	09/11/2015	10/08/2025		51,203,277	3.8025/(0.955)			715,058	2,674,366		2,674,366	3,235,806	(1,109,667)			588,098		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 720700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,043,698	44,086,123		44,086,123	10,217,535	10,655,313			2,230,924		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 E57ODZWZ7FF32TWEFA76	11/18/2015	02/17/2031		98,512,500	3.883/(2.18)			802,813	(2,765,007)		(2,765,007)	8,682,689	(166,500)			1,606,773		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021		102,465,000	5.753/(5.4)			686,330	19,490,986		19,490,986	708,698	5,771,183			387,679		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		62,687,648	4.805/(4.25)			410,397	15,300,746		15,300,746	4,055,121	3,371,440			1,018,104		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL SAS PRIN AT MAT 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)			622,239	(543,209)		(543,209)	6,272,894	(135,000)			1,142,862		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 E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2031		65,655,000	4.145/(3.57)			382,701	14,223,503		14,223,503	5,535,264	3,847,455			1,081,282		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 E57ODZWZ7FF32TWEFA76	02/04/2016	05/04/2028		21,885,000	3.966/(3.46)			118,056	4,419,124		4,419,124	1,461,409	1,282,485			306,572		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	7078CSSEK NOVA LUND OIA OIA	D-2	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2016	11/15/2022		73,827,327	4.7/(4)			397,939	8,539,230		8,539,230	2,463,913	(1,905,421)			569,247		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)			85,144	1,284,993		1,284,993	21,347	1,674,786			322,033		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8033 40 Holborn Viaduct OIA	D-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	10/01/2020		42,666,000	5.443/(5)			220,595	5,588,960		5,588,960	182,443	2,076,970			107,683		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G90068AK2 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)			656,640	3,642,294		3,642,294	6,029,135	(117,000)			1,090,748		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		25,453,421	3.964/(3.926)			31,325	1,904,854		1,904,854	394,049	1,114,924			486,241		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A NA-OIA% due 06/17/2023 NA-OIA% due 06/17/2023	D-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/20/2016	06/17/2023		34,075,437	7.08/(6.5)			263,146	6,598,892		6,598,892	1,240,182	1,989,359			293,345		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)			372,754	10,071,403		10,071,403	5,863,345	(349,633)			1,082,235		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.7791)			345,485	7,024,087		7,024,087	3,145,444	4,078,302			789,336		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 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)			62,655	428,032		428,032	475,454	(9,000)			79,203		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.95% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		143,207,061	3.5/(2.4813)			790,340	33,512,433		33,512,433	22,228,784	2,065,821			3,203,523		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 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)			63,420	426,514		426,514	473,997	(9,000)			79,006		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 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)			175,455	844,697		844,697	1,400,018	(27,000)			234,140		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 E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		36,356,100	3.69/(1.79)			340,148	1,102,616		1,102,616	2,709,482	(59,400)			499,052		0002
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)			200,088	565,955		565,955	1,701,722	(36,000)			318,236		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J80 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)			34,859	94,249		94,249	561,518	598,493			144,443		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 E57ODZWZ7FF32TWEFA76	10/19/2016	11/10/2026		12,295,000	3.393/(2.62)			48,367	248,576		248,576	581,840	854,990			155,121		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.56138% due 12/31/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		42,926,595	4.1225/(2.49438)			222,976	2,248,113		2,248,113	3,308,230	3,003,421			661,877		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7124CS Neptune Annopol Sp. z o.o. OIA	D-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		53,700,000	7.6/(5)			536,748	(1,359,129)		(1,359,129)	1,028,866	3,726,000			322,629		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		8,856,051	5.74375/(4.25)			64,432	1,059,614		1,059,614	859,897	603,920			143,830		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375/(3.1989)			1,391,427	11,695,932		11,695,932	10,238,293	14,107,335			2,587,965		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834800	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			497,343	2,963,464		2,963,464	4,448,696	6,182,646			1,123,934		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			1,132,946	12,417,833		12,417,833	9,132,104	11,979,949			2,273,228		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD80JR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			127,360	47,590		47,590	488,245	(18,000)			103,982		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% due 04/18/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		34,387,200	3.4076/(1.09)			393,691	99,604		99,604	1,560,764	(57,600)			335,286		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AA9 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)			436,983	402,774		402,774	3,126,986	(72,000)			581,848		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B95508AB7 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)			672,932	618,739		618,739	5,820,965	(117,000)			1,065,169		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)			1,123,615	11,235,584		11,235,584	9,925,185	(486,872)			1,293,435		0002

SCHEDULE DB - PART A - SECTION 1

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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)			1,057,053	6,520,653		6,520,653	5,830,369	(454,414)			918,074		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD2C5M1 TRINITY ACQUISITION PLC CO.GUARNT 2.125% due 05/26/2022	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2017	05/26/2022		22,226,000	4.832/(2.125)			306,621	520,275		520,275	529,494	(36,000)			153,348		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	JK9336864 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)			260,712	1,303,019		1,303,019	1,498,485	(36,000)			270,571		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 E57ODZWZ7FF32TWEFA76	06/09/2017	06/15/2025		2,233,000	7.63/(5.125)			26,933	134,099		134,099	142,705	(3,600)			24,870		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			422,758	4,711,368		4,711,368	2,071,837	3,991,093			615,823		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		14,540,287	4.503/(3.765798)			101,527	1,904,552		1,904,552	1,123,414	969,285			282,060		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			1,246,146	16,140,517		16,140,517	5,803,778	10,162,411			1,610,796		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		23,834,000	4.2175/(2.29)			251,711	2,922,947		2,922,947	1,741,098	(36,000)			418,108		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)			470,911	6,325,576		6,325,576	5,004,159	(72,000)			962,782		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			455,895	8,614,724		8,614,724	3,745,823	4,961,986			955,527		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835/(2.6778)			1,297,496	16,412,539		16,412,539	3,952,181	13,059,972			1,603,041		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q65688#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(1.8256)			514,877	15,348,930		15,348,930	7,175,077	873,750			883,387		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961/(5.7103)			231,730	2,816,384		2,816,384	370,686	2,137,475			208,170		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 E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		90,288,000	4.168/(4.87)			(20,382)	9,780,466		9,780,466	7,427,845	1,398,000			1,981,354		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)			42,311	2,309,924		2,309,924	363,658	669,915			258,286		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)			69,704	4,184,482		4,184,482	858,633	1,105,359			465,793		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	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)			292,910	8,710,898		8,710,898	2,620,957	1,880,978			537,768		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)			262,411	7,952,274		7,952,274	2,477,541	1,624,481			484,195		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)			147,982	4,119,817		4,119,817	1,141,225	940,489			244,921		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 853700	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/29/2018	01/15/2023		277,192,800	4.237/(2.7705)			2,481,720	44,568,412		44,568,412	5,737,374	16,826,203			2,211,125		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.8436)			1,825,334	38,341,641		38,341,641	7,932,701	12,397,355			2,175,425		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855400	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255/(2.5801)			453,909	7,999,637		7,999,637	1,161,352	3,048,935			418,146		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		84,320,000	4.705/(2.47)			1,039,189	17,903,044		17,903,044	7,432,141	(122,400)			1,673,791		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27/(2.7074)			259,111	4,584,192		4,584,192	638,152	1,692,880			230,642		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			2,725,006	70,796,959		70,796,959	18,655,248	19,673,320			4,376,503		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803402	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.8898)			200,021	4,966,190		4,966,190	1,180,486	1,367,129			284,261		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			653,257	19,582,211		19,582,211	6,301,681	4,445,948			1,299,867		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 860000	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456/(2.7564)			2,406,829	34,219,119		34,219,119	5,656,331	15,560,818			2,076,453		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688@AH4 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)			192,837	7,102,570		7,102,570	3,287,051	757,250			717,303		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			633,591	9,811,820		9,811,820	2,718,213	4,725,252			783,700		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 E57ODZWZ7FF32TWEFA76	07/12/2018	10/12/2028		36,177,000	4.277/(1.82)			462,310	5,364,751		5,364,751	2,909,282	(55,800)			520,824		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2821)			138,937	1,724,531		1,724,531	581,505	998,201			152,604		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)			71,343	1,389,471		1,389,471	972,544	(5,400)			91,802		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	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		48,091,417	4.425/(4.113)			120,070	3,917,403		3,917,403	630,817	2,132,885			883,899		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 867700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			57,641	1,053,448		1,053,448	396,825	239,990			134,952		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803403	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			187,733	2,920,619		2,920,619	1,029,348	1,372,686			261,306		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 E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			141,731	1,492,709		1,492,709	827,262	(15,840)			145,156		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2018	10/25/2025		17,959,327	4.3275/(4.13127)			27,446	7,689,448		7,689,448	4,187,170	1,203,373			207,181		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AA2 CORDELIO AMALCO LP I A-SR-UNSEC 4.087% due 09/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	09/30/2034		32,543,470	4.45/(4.087)			114,653	2,522,996		2,522,996	446,425	1,473,800			614,466		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		32,591,746	4.45/(4.087)			83,620	2,545,419		2,545,419	450,171	1,480,873			609,915		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			146,299	1,540,385		1,540,385	630,200	1,111,487			166,786		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)			215,220	2,465,441		2,465,441	1,215,991	1,966,477			339,823		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 969500TJ5KRTCJQWXH05	12/12/2018	06/15/2032		41,866,875	4.1825/(2.74)			306,266	4,506,382		4,506,382	2,422,197	2,853,466			724,162		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2019	01/25/2023		6,631,250	4.18/(2.8483)			50,380	653,538		653,538	127,907	427,495			53,180		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			1,091,465	5,600,397		5,600,397	3,178,431	(122,690)			725,819		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			349,789	1,746,209		1,746,209	1,024,555	(39,310)			232,554		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 879400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2023		72,828,048	3.982/(2.7)			514,219	6,458,028		6,458,028	1,636,408	4,750,324			608,428		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 884800	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			1,085,567	8,404,137		8,404,137	8,716,294	13,295,095			2,528,802		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 887600	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			396,480	1,628,272		1,628,272	3,370,149	7,276,846			1,083,562		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			494,961	1,031,333		1,031,333	2,429,918	(79,784)			503,903		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FIMAN28 11.25% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2019	11/30/2020		28,382,448	11.305/(11.25)			50,345	656,174		656,174	215,338	1,116,133			91,880		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 887602	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)			35,448	1,257,134		1,257,134	520,068	737,066			151,482		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)			79,312	508,557		508,557	645,357	(136,800)			146,281		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			8,555	(293,461)		(293,461)	(142,043)	(151,418)			572,394		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	MORTGAGE LOAN 855500	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2020	11/16/2020		50,126,688	4.792/(4.5945)			(187,585)	(801,272)		(801,272)	(16,461)	(784,811)			154,668		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 887602	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			1,219	(118,776)		(118,776)	(17,919)	(100,857)			97,811		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												45,463,242	792,389,897	XXX	792,389,897	329,969,714	263,884,840			77,180,149	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,285,905)		45,496,312	814,614,298	XXX	814,614,298	342,411,048	263,884,840	342,476		78,844,631	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	2.158/(0.125)			102,046			(373,027)					122,921	1	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												102,046		XXX	(373,027)					122,921	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/13/2016	12/20/2020		25,000,000	1.00/CREDIT EVENT	184,722		127,083	20,236		118,095		(22,370)			25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	534,722		254,167	153,871		496,210		(52,685)			50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 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	10/24/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	661,111		254,167	191,092		496,210		(65,143)			50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 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	10/25/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,325,000		508,333	383,187		992,419		(130,621)			100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 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	10/25/2016	12/20/2021		125,000,000	1.00/CREDIT EVENT	1,656,250		635,417	478,984		1,240,524		(163,276)			125,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/10/2016	12/20/2021		125,000,000	1.00/CREDIT EVENT	1,505,556		635,417	439,746		1,240,524			(150,126)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/16/2016	12/20/2021		80,000,000	1.00/CREDIT EVENT	1,008,889		406,667	295,471		793,936			(100,776)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,361,870		1,212,869	2,974,837		3,268,795			(1,042,959)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/10/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,383,453		1,212,869	2,984,494		3,268,795			(1,046,459)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,363,450		1,212,869	2,984,957		3,268,795			(1,046,626)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,339,760		1,212,869	2,977,861		3,268,795			(1,044,054)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,382,137		1,212,869	2,995,413		3,268,795			(1,050,417)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/18/2017	12/20/2021		47,377,885	5.00/CREDIT EVENT	9,374,504		1,212,869	2,994,745		3,268,795			(1,050,175)		47,377,885	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	9128100K7 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	09/27/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,111		254,167	421,032		555,944			(84,586)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 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	10/04/2017	12/20/2022		60,000,000	1.00/CREDIT EVENT	1,075,000		305,000	515,783		667,133			(103,611)		60,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378CNL7 GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	905,556		254,167	435,823		555,944			(87,543)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/12/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,944		254,167	424,715		555,944			(85,322)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,944		254,167	424,715		555,944			(85,322)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWV50 FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/16/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,500		254,167	435,035		555,944			(87,385)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,500		254,167	435,035		555,944			(87,385)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	916,667		254,167	442,994		555,944			(88,975)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A9LM8 FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,840,000		508,333	891,989		1,111,888			(179,149)		100,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AKS53 FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,876,111		508,333	914,698		1,111,888			(183,684)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	923,056		254,167	450,060		555,944			(90,384)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVEK8 FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	923,056		254,167	450,060		555,944			(90,384)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AK6N8 FNR 2014-65 CB SEQ 3% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/08/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,838,889		508,333	898,026		1,111,888			(180,347)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AJK96 FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/08/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	551,667		152,500	269,408		333,566			(54,104)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378MBJ3 GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/09/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	895,833		254,167	437,749		555,944			(87,920)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		254,167	441,830		555,944			(88,735)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377WBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		254,167	441,830		555,944			(88,735)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWDZ4 FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		254,167	441,830		555,944			(88,735)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/15/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	879,167		254,167	430,991		555,944			(86,566)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	527,500		152,500	258,595		333,566			(51,940)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/02/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	977,500		254,167	499,940		555,944			(100,343)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378FT67 GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	981,667		254,167	502,342		555,944			(100,823)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AEEX1 FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	961,667		254,167	492,142		555,944			(98,781)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	458,333		127,083	234,593		277,972			(47,092)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ALDZ1 FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	841,667		254,167	430,905		555,944			(86,526)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 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	02/05/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	425,833		127,083	218,006		277,972			(43,774)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	444,028		127,083	227,419		277,972			(45,656)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ACW98 FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	436,528		127,083	223,589		277,972			(44,890)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A8AZ3 FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	431,528		127,083	221,035		277,972			(44,379)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378U7W1 GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/07/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	434,722		127,083	223,037		277,972			(44,779)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	437,917		127,083	224,796		277,972			(45,131)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BDSR8 FHR 4385 HZ Z SEQ 3% due 09/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	412,917		127,083	211,996		277,972			(42,571)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	410,417		127,083	210,716		277,972			(42,315)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVXQ4 FHR 4661 GZ Z SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	407,917		127,083	209,436		277,972			(42,059)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	380,417		127,083	195,348		277,972			(39,244)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137AV3V7 FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	380,417		127,083	195,348		277,972			(39,244)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	373,611		127,083	191,967		277,972			(38,568)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378DDK8 GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	348,611		127,083	179,144		277,972			(36,007)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	336,111		127,083	172,730		277,972			(34,727)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377XGA4 GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	348,611		127,083	179,144		277,972			(36,007)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6R30 FNR 2012-75 CE PAC-11 3% due 07/25/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	389,583		127,083	204,814		277,972			(41,125)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,168,750		381,250	614,443		833,916			(123,376)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,073,333		381,250	564,696		833,916			(113,435)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AB2N2 FNR 2013-11 Z Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	345,278		127,083	181,666		277,972			(36,501)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2018	12/20/2022		80,000,000	1.00/CREDIT EVENT	1,076,000		406,667	567,774		889,510			(114,095)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	412,500		127,083	276,297		270,758			(39,145)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	800,000		254,167	536,272		541,515			(76,265)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	398,750		127,083	267,300		270,758			(38,014)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVHM4 FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	382,500		127,083	256,426		270,758			(36,468)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVSF7 FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/05/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	737,500		254,167	494,701		541,515			(70,359)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/05/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	380,000		127,083	254,884		270,758			(36,250)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	356,250		127,083	239,474		270,758			(34,061)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	356,250		127,083	239,474		270,758			(34,061)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		127,083	235,401		270,758			(33,483)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		127,083	235,401		270,758			(33,483)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	335,000		127,083	225,326		270,758			(32,054)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	218,608		270,758			(31,101)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	317,500		127,083	213,680		270,758			(30,402)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	315,000		127,083	211,999		270,758			(30,164)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378WVN0 GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	218,721		270,758			(31,117)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVH93 FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	218,721		270,758			(31,117)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	305,000		127,083	205,276		270,758			(29,211)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	218,721		270,758			(31,117)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	336,250		127,083	226,753		270,758			(32,256)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		127,083	232,646		270,758			(33,092)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		127,083	232,646		270,758			(33,092)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137B1VG4 FHR 4209 VZ Z SEQ 4% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023		71,798,077	5.00/CREDIT EVENT	14,474,492		1,839,295	9,793,064		9,976,012			(1,510,862)		71,798,077	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PF78 GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	710,000		254,167	479,257		541,515			(68,166)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137APEN6 FHR 4028 ZA Z SEQ 4% due 04/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,697,527		1,232,845	6,562,050		6,650,675			(1,018,115)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		127,083	236,381		270,758			(33,622)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378CLR6 GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2018	12/20/2023		71,798,077	5.00/CREDIT EVENT	14,481,672		1,839,295	9,812,480		9,976,012			(1,514,055)		71,798,077	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		127,083	234,695		270,758			(33,383)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376PZK9 GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	665,000		254,167	449,155		541,515			(63,894)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVTB5 FNR 2017-11 B EXCH SEQ 3% due 03/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	625,000		254,167	422,169		541,515			(60,068)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	645,000		254,167	435,890		541,515			(62,013)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137B5YC1 FHR 4267 ZY Z SEQ 4.5% due 11/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,270,604		2,452,394	13,064,674		13,301,349			(2,015,674)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AWF51 FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,270,604		2,452,394	13,064,674		13,301,349			(2,015,674)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	680,000		255,556	460,201		541,515			(65,495)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		127,083	221,666		270,758			(31,534)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,275,390		2,452,394	13,087,477		13,301,349			(2,019,423)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 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	10/22/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,270,604		2,452,394	13,084,324		13,301,349			(2,018,904)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,213,165		2,452,394	13,046,485		13,301,349			(2,012,679)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137APBW9 FHR 4033 ZE Z SEQ 4% due 04/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	219,976		270,758			(31,294)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137AUFJ3 FHR 4107 HY EXCH PAC-11 3% due 09/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		127,083	219,976		270,758			(31,294)		25,000,000	1	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		127,083	216,596		270,758			(30,815)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWP57 FHR 4666 VZ Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	295,000		127,083	199,795		270,758			(28,433)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,529,998		1,226,197	6,476,020		6,650,675			(998,576)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137ARM29 FHR 4057 ZB Z SEQ 3.5% due 06/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,515,638		1,226,197	6,466,549		6,650,675			(997,019)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A8D64 FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,529,998		1,226,197	6,476,020		6,650,675			(998,576)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RBJ3 GNR 2010-158 DG PAC-11 4% due 12/20/2040	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		127,083	211,746		270,758			(30,127)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A6N42 FNR 2012-76 ZG Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,563,504		1,226,197	6,501,375		6,650,675			(1,002,743)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38375GQP9 GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,136,581		2,452,394	13,009,064		13,301,349			(2,006,523)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377NGC2 GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	292,500		127,083	198,207		270,758			(28,208)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137BTCW9 FHR 4639 AZ Z SEQ 3% due 12/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,083,929		2,452,394	12,975,287		13,301,349			(1,999,854)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AJPR1 FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,494,099		1,226,197	6,455,579		6,650,675			(995,217)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	595,000		254,167	403,395		541,515			(57,405)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136ALEY3 FNR 2014-66 VZ Z SEQ 3% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,517,766		1,226,197	6,487,472		6,650,675			(1,000,454)		47,865,385	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BGY78 FHR 4447 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		254,167	362,936		541,515			(51,675)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378WCM3 GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,455,540		1,226,197	6,449,536		6,650,675			(994,220)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/29/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	297,500		127,083	202,120		270,758			(28,762)		25,000,000	1	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	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	19,050,423		2,452,394	12,984,796		13,301,349			(2,002,527)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BD5W2 FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	275,000		127,083	186,943		270,758			(26,612)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 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	10/30/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,506,065		1,226,197	6,482,991		6,650,675			(999,717)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,496,492		1,226,197	6,476,653		6,650,675			(998,675)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		254,167	363,696		541,515			(51,781)		50,000,000	1	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		127,083	222,945		270,758			(31,713)		25,000,000	1	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	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	355,000		127,083	242,528		270,758			(34,490)		25,000,000	1	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		127,083	244,234		270,758			(34,732)		25,000,000	1	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		127,083	237,412		270,758			(33,764)		25,000,000	1	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	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	337,500		127,083	230,589		270,758			(32,796)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.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	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	287,500		127,083	196,875		270,758			(28,015)		25,000,000	1	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		47,865,385	5.00/CREDIT EVENT	9,520,425		1,226,197	6,538,608		6,650,675			(1,008,847)		47,865,385	1	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	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,477,346		1,226,197	6,509,870		6,650,675			(1,004,120)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/13/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	277,500		127,083	190,033		270,758			(27,046)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378GAF5 GNR 2012-134 PM PAC-11 3% due 11/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	270,000		127,083	184,998		270,758			(26,332)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A34Y2 FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	265,000		127,083	181,574		270,758			(25,848)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A7FM9 FNR 2012-70 HB PAC-11 3% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	263,750		127,083	180,718		270,758			(25,727)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137APMM9 FHR 4030 PE PAC-1-11 3.5% due 04/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,405,548		1,226,197	6,465,237		6,650,675			(996,782)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A0DQ7 FNR 2011-77 PC PAC-11 4% due 08/25/2041	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	237,500		127,083	162,740		270,758			(23,183)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378UL21 GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	195,000		127,083	133,690		270,758			(19,076)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABYK3 FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	375,000		254,167	257,094		541,515			(36,699)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A43X5 FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	172,500		127,083	118,259		270,758			(16,897)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376Y3N9 GNR 2010-53 PB PAC-1-11 5% due 04/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,352,896		1,226,197	6,436,600		6,650,675			(992,075)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	237,500		254,167	163,099		541,515			(23,436)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	110,000		127,083	75,531		270,758			(10,870)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376LAH2 GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/19/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,314,604		1,226,197	6,420,771		6,650,675			(989,472)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376P4G2 GNR 2009-127 PB PAC-1-11 5% due 12/20/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	92,500		127,083	63,491		270,758			(9,175)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A5MB9 FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	82,500		127,083	56,609		270,758			(8,206)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A8V98 FNR 2012-113 EM PAC-11 3% due 10/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/20/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	125,000		254,167	85,734		541,515			(12,543)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137B1KL5 FHR 4194 ZE Z SEQ 4% due 04/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/20/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	62,500		127,083	42,867		270,758			(6,272)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AVTV1 FNR 2017-12 TZ Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/20/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,233,233		1,226,197	6,369,479		6,650,675			(981,053)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137AV4E4 FHR 4121 AZ Z SEQ 3% due 10/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/20/2018	12/20/2023		75,000,000	1.00/CREDIT EVENT	140,625		381,250	96,316		812,273			(14,275)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376TDV1 GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	42,500		127,083	29,184		270,758			(4,344)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AK6J7 FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	85,000		254,167	58,368		541,515			(8,688)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378ENB5 GNR 2012-66 CY EXCH SEQ 3.5% due 05/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		95,730,769	5.00/CREDIT EVENT	18,504,757		2,452,394	12,803,730		13,301,349			(1,972,710)		95,730,769	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376V3Z8 GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	12,500		127,083	8,449		270,758			(1,431)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38377RV69 GNR 2010-165 PC PAC-1-11 4% due 12/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/27/2018	12/20/2023		71,798,077	5.00/CREDIT EVENT	13,756,512		1,839,295	9,525,520		9,976,012			(1,466,853)		71,798,077	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376XS79 GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/27/2018	12/20/2023		23,932,692	5.00/CREDIT EVENT	4,585,504		613,098	3,175,173		3,325,337			(488,951)		23,932,692	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376ETZ8 GNR 2009-110 KA PAC-1-11 5% due 11/20/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2018	12/20/2023		47,865,385	5.00/CREDIT EVENT	9,252,379		1,226,197	6,408,410		6,650,675			(987,425)		47,865,385	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/25/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		757,500	254,167	648,745		148,546			(71,015)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/26/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		751,250	254,167	645,056		148,546			(70,612)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT		1,380,000	508,333	1,183,208		297,091			(129,439)		100,000,000	1	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	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		685,000	254,167	588,229		148,546			(64,350)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		600,000	254,167	515,835		148,546			(56,386)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.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	254,167	472,885		148,546			(51,666)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2019	12/20/2024		25,000,000	1.00/CREDIT EVENT		240,000	127,083	206,479		74,273			(22,545)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 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	10/03/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		490,000	254,167	421,554		148,546			(46,032)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/08/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		510,001	254,167	439,882		148,546			(48,047)		50,000,000	1	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	508,333	931,951		297,091			(101,824)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		625,000	254,167	539,533		148,546			(58,997)		50,000,000	1	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	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		610,000	254,167	526,596		148,546			(57,574)		50,000,000	1	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	355,556	1,671,990		297,091			(128,010)		100,000,000	1	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	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/24/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		900,278	180,556	836,253		148,546			(64,025)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT		1,885,556	358,333	1,752,384		297,091			(133,172)		100,000,000	1	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		902,778	179,167	839,043		148,546			(63,735)		50,000,000	1	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		817,778	179,167	760,093		148,546			(57,685)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 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	02/26/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT		1,795,556	355,556	1,669,731		297,091			(125,825)		100,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 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	02/26/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT		1,635,556	355,556	1,521,035		297,091			(114,520)		100,000,000	1	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	CITIBANK NA E570DZWZ7FF32TWEFA76	02/27/2020	12/20/2024		65,000,000	1.00/CREDIT EVENT		673,111	229,306	626,480		193,109			(46,631)		65,000,000	1	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		55,000,000	1.00/CREDIT EVENT		558,555	194,028	519,865		163,400			(38,691)		55,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	CITIBANK NA E570DZWZ7FF32TWEFA76	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		577,778	176,389	537,724		148,546			(40,054)		50,000,000	1	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		50,000,000	1.00/CREDIT EVENT		567,778	176,389	528,421		148,546			(39,356)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 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	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		430,000	172,222	400,911		148,546			(29,089)		50,000,000	1	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	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		385,000	172,222	358,970		148,546			(26,030)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/03/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		341,389	168,056	318,675		148,546			(22,714)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 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	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		282,777	166,667	264,272		148,546			(18,505)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		227,778	166,667	212,886		148,546			(14,892)		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	00206RGL0 AT&T INC SR UNSEC 4.1% due 02/15/2028	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		97,777	166,667	91,410		148,546			(6,367)		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT		435,556	333,333	407,085		297,091			(28,471)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	060505GR4 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		49,354,807	5.00/CREDIT EVENT		10,144,453	827,117	9,368,648		7,930,304			(775,805)		49,354,807	1FE	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 ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,354,807	5.00/CREDIT EVENT		10,131,971	827,117	9,357,192		7,930,304			(774,779)		49,354,807	2FE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,354,807	5.00/CREDIT EVENT		10,022,127	827,117	9,256,371		7,930,304			(765,756)		49,354,807	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 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	03/06/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		(525,000)	162,500	(491,644)		148,546			33,356		50,000,000	1	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		49,354,807	5.00/CREDIT EVENT		9,681,225	806,314	8,958,306		7,930,304			(722,919)		49,354,807	1FE	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		49,354,807	5.00/CREDIT EVENT		9,701,197	806,314	8,976,679		7,930,304			(724,518)		49,354,807	2FE	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 E57ODZWZ7FF32TWEFA76	03/06/2020	12/20/2024		49,354,807	5.00/CREDIT EVENT		9,701,197	806,314	8,976,679		7,930,304			(724,518)		49,354,807	1FE	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		49,354,807	5.00/CREDIT EVENT		8,858,381	792,445	8,210,043		7,930,304			(648,339)		49,354,807	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	91913YAS9 VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		(1,557,222)	159,722	(1,460,950)		148,546			96,272		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		49,354,807	5.00/CREDIT EVENT		7,158,445	785,565	6,647,003		7,936,864			(511,442)		49,354,807	1	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										499,552,292	95,910,526	93,805,315	399,406,458	XXX	404,143,484			(59,816,880)		9,093,721,155	XXX	XXX
1229999999. Subtotal - Swaps - Replication										499,552,292	95,910,526	93,907,361	399,406,458	XXX	403,770,457			(59,816,880)		9,093,844,076	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												16,244,111	24,375,437	XXX	33,369,232	12,326,957				32,946,752	XXX	XXX
1369999999. Total Swaps - Credit Default										497,266,387	95,910,526	93,042,663	397,255,422	XXX	401,992,448	114,377		(59,474,404)		9,093,721,155	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												52,238,674	799,171,624	XXX	888,531,205	329,969,714	293,006,531			101,800,414	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										497,266,387	95,910,526	161,525,448	1,220,802,483	XXX	1,323,892,885	342,411,048	293,006,531	(59,474,404)		9,228,468,321	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 4.48% due 12/14/2021	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021		2,536,643	0.8099				199,543		199,543	74,087	(3,687)			15,312		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/18/2020	12/11/2020		880,762,046	0.9093				(22,531,343)		(22,531,343)	4,294,791	(26,826,134)			2,951,917		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749041L53 JAPAN TREASURY DISC BILL SERIES 904 NA-ST% due 08/03/2020	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/01/2020	08/03/2020		46,835,999	106.7555				510,716		510,716	52,046	458,670			71,473		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749061L58 JAPAN TREASURY DISC BILL SERIES 906	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	05/08/2020	08/11/2020		93,966,363	106.4211				1,305,750		1,305,750	89,145	1,216,605			159,375		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2020	08/20/2020		30,413,668	0.8220				(573,616)		(573,616)	1,283	(574,899)			56,843		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2020	08/20/2020		190,085,543	0.9206				(6,738,718)		(6,738,718)	148,322	(6,887,041)			355,269		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/19/2020	08/21/2020		440,965,013	1.5307				(24,957,671)		(24,957,671)	(44,914)	(24,912,756)			832,203		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/20/2020	08/21/2020		36,021,090	1.3881				(813,439)		(813,439)	2,287	(815,726)			67,980		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749091L52 JAPAN TREASURY DISC BILL SERIES 909 NA-ST% due 08/24/2020	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/22/2020	08/24/2020		93,146,469	107.3578				469,058		469,058	59,833	409,225			180,789		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	Z00074262 ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15% due 06/15/2023	D-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/29/2020	11/30/2020		778,135	1.3730				(9,090)		(9,090)	(251)	(8,838)			2,519		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749111L66 SERIES 911 % due 08/31/2020	DA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2020	08/31/2020		186,058,194	107.4933				684,538		684,538	106,340	578,198			383,414		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749121L64 SERIES 912 % due 09/07/2020	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/05/2020	09/08/2020		182,539,145	109.5655				(2,856,263)		(2,856,263)	86,303	(2,942,567)			399,695		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus OIA	D-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/12/2020	07/14/2020		291,764,460	0.8843				1,824,800		1,824,800	115,426	1,709,375			285,706		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	628908CN9 ND PROPERTIES Cityhold office partnership % due 10/01/2020	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/12/2020	07/14/2020		179,359,773	0.7949				2,676,451		2,676,451	21,072	2,655,379			175,636		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/12/2020	07/14/2020		263,094,064	1.4482				143,893		143,893	(9,350)	153,243			257,631		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	BMG69B9 SERIES 914 % due 09/14/2020	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/12/2020	09/14/2020		186,733,971	107.1042				1,320,901		1,320,901	89,639	1,231,262			426,043		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/12/2020	07/14/2020		4,937,647	107.3386				28,466		28,466	1,865	26,601			4,835		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749171L63 SERIES 917 % due 09/23/2020	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/19/2020	09/23/2020		187,365,916	106.7430				1,926,365		1,926,365	42,684	1,883,681			452,089		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749181L61 SERIES 918 % due 09/28/2020	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/26/2020	09/28/2020		93,434,978	107.0263				707,729		707,729	1,615	706,113			231,982		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	9189 Project Kensington - Sydney OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/29/2020	07/14/2020		16,851,167	1.4579				(156,425)		(104,630)	(762)	(103,868)			16,501		0002
1439999999. Subtotal - Forwards - Hedging Other													(46,838,355)	XXX	(46,786,560)	5,131,461	(52,047,164)			7,327,212	XXX	XXX
1479999999. Subtotal - Forwards													(46,838,355)	XXX	(46,786,560)	5,131,461	(52,047,164)			7,327,212	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												22,121,775	6,781,727	XXX	105,508,130		29,121,691			55,779,614	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,285,905)		45,496,312	767,775,943	XXX	767,827,738	347,542,509	211,837,676	342,476		86,171,843	XXX	XXX
1719999999. Subtotal - Replication										499,552,292	95,910,526	93,907,361	399,406,458	XXX	403,770,457			(59,816,880)		9,093,844,076	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										497,266,387	95,910,526	161,525,448	1,173,964,128	XXX	1,277,106,325	347,542,509	240,959,367	(59,474,404)		9,235,795,533	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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y	81,770,000	89,125,641	(31,382,713)		101,726,434	(28,055,762)		193,768,810	169,741,738
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y			(4,718,740)			(5,801,735)		291,478	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	23,260,000	21,654,952	(757,463)		21,654,952	(757,463)		2,138,774	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	27,700,000	29,080,581	(1,314,247)	66,334	28,743,730	(657,747)	385,983	321,083,757	321,083,757
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y	384,250,000	340,122,281	(11,064,321)		374,238,231	(19,470,180)		466,114,973	410,922,932
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	40,370,000	21,826,190	(3,357,335)		38,002,827	(3,857,831)		8,417,000	
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(720,361)			(720,361)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	120,630,000	132,579,537	(596,274)	11,353,263	126,815,643	(104,630)	6,081,013	3,471,733,809	3,471,733,809
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	54,266,000	51,195,771	(822,528)		51,195,771	(822,528)		2,579,805	
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	540,310,000	473,259,800	(7,933,279)		516,357,985	(6,872,061)		2,571,888,575	2,496,905,096
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZK0KX5T7XV54	Y	Y	42,047,000	67,370,181	(34,129,356)		75,630,539	(35,310,388)		2,193,930,796	2,185,124,621
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	8,190,000	6,680,417	(385,063)		9,244,334	(2,101,804)		1,256,656	
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N		115,133		115,133		(158,766)		210,151	210,151
0299999999. Total NAIC 1 Designation				1,322,793,000	1,233,010,484	(97,181,680)	11,534,730	1,343,610,446	(104,691,256)	6,466,996	9,233,414,584	9,055,722,104
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	13,510,000	13,811,677		301,677	13,811,677		301,677	716,466	716,466
0399999999. Total NAIC 2 Designation				13,510,000	13,811,677		301,677	13,811,677		301,677	716,466	716,466
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				25,198,660	24,375,438			24,375,438			1,664,482	841,259
0999999999 - Gross Totals				1,361,501,660	1,271,197,599	(97,181,680)	11,836,407	1,381,797,561	(104,691,256)	6,768,673	9,235,795,532	9,057,279,829
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,271,197,599	(97,181,680)						

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-RC-4	United States Treasury No 3.62	8,177,288	5,600,000	5,459,814	08/15/2043	I
BANK OF MONTREAL NQ06HPCNCCU6TUTQYE16	Cash			6,140,000		6,140,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			631,986		631,986		V
0199999999 - Total				14,949,274	5,600,000	12,231,800	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)
ROYAL BANK OF CANADA 1VUV7VQFKUOQSJ21A208	Cash			8,190,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			540,310,000		XXX		V
CREDIT AGRICOLE ES7IP3U3RHIGC71XBU11	Cash			40,370,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			120,630,000		XXX		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			384,250,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			42,047,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			23,260,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			54,266,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			13,510,000		XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			27,700,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			25,198,660		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			81,770,000		XXX		V
0299999999 - Total				1,361,501,660		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 and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
				350,518,524	350,518,524	
9099999. Total - Cash (Schedule E Part 1 type)				350,518,524	350,518,524	XXX
9999999 - Totals				350,518,524	350,518,524	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
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 and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - 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. Channel Islands, UK			9,179					XXX
Citibank, N.A. London, UK					6,287,269	(87,947,890)	883,204	XXX
Citibank, N.A. New Castle, DE					(6,790,038)	(5,342,057)	(4,989,179)	XXX
Citibank, N.A. New York, NY					26,482,887	16,041,732	65,038,119	XXX
Harris, N.A. Chicago, IL					171,036	483,912	464,532	XXX
JPMorgan Chase Bank, N.A. Houston, TX					8,580,865	9,069,271	34,894,348	XXX
JPMorgan Chase Bank, N.A. New York, NY			1,060,119		163,680,092	403,941,080	544,859,042	XXX
The Northern Trust Company Chicago, IL					222,858	165,747	417,580	XXX
Wells Fargo, N.A. Minneapolis, MN					(13,497,410)	(14,809,182)	(16,876,720)	XXX
Wells Fargo, N.A. San Francisco, CA					17,600	13,425	35,629	XXX
Bank of America New York, NY					100,000,150	175,000,150	175,017,173	XXX
Beneficial State Bank Oakland, CA CD Matures June 12, 2020		2.130	227,793		10,548,010	10,548,010		XXX
Carver Federal Savings FSB New York, NY CD Matures October 29, 2020		1.790		187,609	6,205,814	6,205,814	6,205,814	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	1,297,090	187,609	301,909,133	513,370,011	805,949,542	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	1,297,090	187,609	301,909,133	513,370,011	805,949,542	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	1,297,090	187,609	301,909,133	513,370,011	805,949,542	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		06/26/2020	0.097	07/14/2020	2,999,895		40
	WI TREASURY SEC		06/30/2020	0.071	07/02/2020	2,999,994		6
	WI TREASURY SEC		06/11/2020	0.120	07/09/2020	2,499,933		167
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,499,822		213
0599999. Total - U.S. Government Bonds						8,499,822		213
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
				0.000				
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						8,499,822		213
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						8,499,822		213
8899999 - Total Cash Equivalents						8,499,822		213