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, 2021

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

2021

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 730 Third Avenue (Street and Number)

New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 730 Third Avenue (Street and Number)

New York, NY, US 10017 (City or Town, State, Country and Zip Code), 212-490-9000 (Area Code) (Telephone Number)

Internet Website Address tiaa.org

Statutory Statement Contact Stacy Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)

StatutoryReporting@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

President & Chief Executive Officer	Thasunda Brown Duckett #	SVP & Acting Chief Financial Officer	Oluseun S Salami #
SMD & Corporate Secretary	Derek Brandon Dorn	SVP & Chief Actuary	Christine Ellen Dugan

OTHER

John Lewis Douglas, SEVP, Advisor to the CEO	Jose Manuel Minaya, SEVP, Chief Executive Officer, Nuveen	Ajit Inuganti Naidu #, EVP, Acting Head of Client Services and Technology
David George Nason, SEVP, Chief Legal, Risk and Compliance Officer	Glenn Robert Richter #, SEVP, Advisor to the CEO	Austin Penn Wachter, SVP, Chief Accounting Officer and Corporate Controller
Martha Boal Willis, SEVP, Chief Marketing Officer	Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer	

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Jason Edmund Brown #	James Robert Chambers
Thasunda Brown Duckett #	Lisa Wolfson Hess	Edward Mark Hundert
Maureen Patricia O'Hara	Donald Kent Peterson	Dorothy Kathryn Robinson
Kim Michele Sharan	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.

Thasunda Brown Duckett
President & Chief Executive Officer

Derek Brandon Dorn
SMD & Corporate Secretary

Oluseun S Salami
SVP & Acting Chief Financial Officer

Subscribed and sworn to before me this 4th day of August 2021

Vincenza Ieni

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

VINCENZA IENI
NOTARY PUBLIC-STATE OF NEW YORK
No. 01IE6211858
Qualified in Westchester County
My Commission Expires 09-21-2021

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	198,357,098,854	41,498,620	198,315,600,234	197,804,487,765
2.	Stocks:				
	2.1 Preferred stocks	433,803,951		433,803,951	363,271,294
	2.2 Common stocks	6,446,482,942	44,467,434	6,402,015,508	5,643,707,890
3.	Mortgage loans on real estate:				
	3.1 First liens	33,543,082,517		33,543,082,517	32,480,614,318
	3.2 Other than first liens	2,059,113,080		2,059,113,080	2,166,060,608
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	283,316,240		283,316,240	257,256,819
	4.2 Properties held for the production of income (less $ 689,375,887 encumbrances)	3,203,061,053		3,203,061,053	3,164,313,414
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 165,361,583), cash equivalents ($ 156,195,142) and short-term investments ($ 44,913,252)	366,469,977		366,469,977	2,460,791,749
6.	Contract loans (including $ premium notes)	1,292,881,336	9,618	1,292,871,718	1,493,183,982
7.	Derivatives	633,609,304		633,609,304	626,736,744
8.	Other invested assets	33,004,867,511	83,433,233	32,921,434,278	30,830,210,194
9.	Receivables for securities	361,391,232		361,391,232	231,038,976
10.	Securities lending reinvested collateral assets	2,076,495,355		2,076,495,355	361,251,676
11.	Aggregate write-ins for invested assets	92,077,772		92,077,772	256,636,291
12.	Subtotals, cash and invested assets (Lines 1 to 11)	282,153,751,124	169,408,905	281,984,342,219	278,139,561,720
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,815,614,881		1,815,614,881	1,867,336,937
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,502,910		1,502,910	1,405,310
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	37,401,235	73,175	37,328,060	40,876,034
	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	499,783		499,783	4,742,798
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	4,509,548,000	2,438,904,000	2,070,644,000	2,155,152,000
19.	Guaranty funds receivable or on deposit	12,618,758		12,618,758	12,618,758
20.	Electronic data processing equipment and software	250,473,994	215,259,063	35,214,931	34,658,756
21.	Furniture and equipment, including health care delivery assets ($)	195,538,209	195,538,209		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	215,783,510	1,863,074	213,920,436	197,664,374
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,127,609,154	199,962,219	927,646,935	1,047,652,299
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	290,320,341,558	3,221,008,645	287,099,332,913	283,501,668,986
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	46,725,148,187		46,725,148,187	42,806,385,649
28.	Total (Lines 26 and 27)	337,045,489,745	3,221,008,645	333,824,481,100	326,308,054,635
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	86,123,090		86,123,090	252,905,957
1102.	Investments in process	4,700,100		4,700,100	3,600,000
1103.	Receivable for securities lending	1,254,582		1,254,582	130,334
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	92,077,772		92,077,772	256,636,291
2501.	Sundry receivables	950,320,058	22,673,123	927,646,935	1,047,652,299
2502.	Prepaid expenses	164,629,870	164,629,870		
2503.	Intangible asset - AML - SERP	12,659,226	12,659,226		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,127,609,154	199,962,219	927,646,935	1,047,652,299

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 $ 223,538,815,605 less $ included in Line 6.3 (including $ Modco Reserve)	223,538,815,605	223,071,046,002
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,345	1,345
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,648,954,787	3,253,777,644
4.	Contract claims:		
	4.1 Life	1,047,501,088	1,007,350,006
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 3,768,981 and coupons $ due and unpaid	3,768,981	3,335,182
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)	951,579,635	1,823,644,131
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	749,615,007	
	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	517,477	359,050
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 $ 3,930,583 ceded	3,930,583	5,312,940
	9.4 Interest Maintenance Reserve	3,617,150,031	3,388,367,842
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	746,250,454	1,328,494,144
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(40,142,090)	17,185,840
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	13,531,450	33,676,404
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	3,328,835	27,044,572
15.2	Net deferred tax liability		
16.	Unearned investment income	1,828,951	14,035,580
17.	Amounts withheld or retained by reporting entity as agent or trustee	260,873,277	217,328,819
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	367,181,864	258,894,627
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	149,837,562	154,095,467
22.	Borrowed money $ 114,000,000 and interest thereon $	114,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	7,566,763,751	5,859,841,947
	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	540,949,628	840,745,318
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	347,723,380	499,657,300
	24.09 Payable for securities	725,838,214	146,136,752
	24.10 Payable for securities lending	2,076,495,342	361,251,663
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,284,074,551	1,271,037,420
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	245,720,369,708	243,582,619,995
27.	From Separate Accounts Statement	46,630,308,602	42,724,157,709
28.	Total liabilities (Lines 26 and 27)	292,350,678,310	286,306,777,704
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	6,290,274,828	6,290,084,977
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	35,180,477,962	33,708,141,954
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 $ 94,645,668 in Separate Accounts Statement)	41,471,302,790	39,998,776,931
38.	Totals of Lines 29, 30 and 37	41,473,802,790	40,001,276,931
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	333,824,481,100	326,308,054,635
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	682,966,787	640,200,876
2502.	Derivative collateral - payable	344,021,804	355,686,393
2503.	Deferred gain on asset transfer with affiliate	296,277,556	314,806,759
2598.	Summary of remaining write-ins for Line 25 from overflow page	(39,191,596)	(39,656,608)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,284,074,551	1,271,037,420
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 **	35,180,477,962	33,708,141,954
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)	35,180,477,962	33,708,141,954

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $127,633,037 and for the Access account is $18,445,866.

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

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	7,200,557,533	9,398,669,138	17,232,126,264
2.	Considerations for supplementary contracts with life contingencies	30,359,783	63,937,471	108,457,650
3.	Net investment income	6,008,388,223	5,780,538,069	11,778,468,938
4.	Amortization of Interest Maintenance Reserve (IMR)	180,545,010	177,822,958	380,174,356
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	12,611,645	8,373,442	19,413,735
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	124,645,011	116,086,607	242,677,901
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	940,123,857	1,307,698,227	2,897,690,100
9.	Totals (Lines 1 to 8.3)	14,497,231,062	16,853,125,912	32,659,008,944
10.	Death benefits	30,164,593	32,735,509	64,291,540
11.	Matured endowments (excluding guaranteed annual pure endowments)	91,775	247,743	310,231
12.	Annuity benefits	3,858,801,939	3,865,898,737	7,585,141,348
13.	Disability benefits and benefits under accident and health contracts	4,784,227	4,958,003	9,762,239
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	5,833,965,692	7,016,231,706	12,673,456,891
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	20,212,964	19,009,972	42,000,663
18.	Payments on supplementary contracts with life contingencies	73,381,218	53,387,020	115,783,641
19.	Increase in aggregate reserves for life and accident and health contracts	467,769,603	4,397,545,069	7,608,702,329
20.	Totals (Lines 10 to 19)	10,289,172,011	15,390,013,759	28,099,448,882
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	559,369,036	815,384,527	1,915,108,628
24.	Insurance taxes, licenses and fees, excluding federal income taxes	32,791,974	36,615,597	68,235,604
25.	Increase in loading on deferred and uncollected premiums	(1,113,009)	(219,404)	(735,675)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	382,277,947	(2,126,335,006)	(2,713,325,092)
27.	Aggregate write-ins for deductions	362,641,623	289,782,722	685,689,740
28.	Totals (Lines 20 to 27)	11,625,139,582	14,405,242,195	28,054,422,087
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,872,091,480	2,447,883,717	4,604,586,857
30.	Dividends to policyholders and refunds to members	1,193,111,522	1,627,601,338	3,262,144,578
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,678,979,958	820,282,379	1,342,442,279
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(114,265,443)	(4,889,408)	(11,551,321)
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)	1,793,245,401	825,171,787	1,353,993,600
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)	(210,147,590)	(374,572,285)	(750,331,071)
35.	Net income (Line 33 plus Line 34)	1,583,097,811	450,599,502	603,662,529
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	40,001,276,931	38,871,795,611	38,871,795,611
37.	Net income (Line 35)	1,583,097,811	450,599,502	603,662,529
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	1,374,685,177	(1,250,260,616)	(460,121,665)
39.	Change in net unrealized foreign exchange capital gain (loss)	151,366,798	(266,583,519)	(217,831,609)
40.	Change in net deferred income tax	(543,179,000)	538,698,000	(199,966,000)
41.	Change in nonadmitted assets	613,752,037	(1,227,175,824)	(300,557,532)
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	(1,706,921,804)	1,264,685,411	463,456,220
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	189,852	1,248,500,224	1,248,692,419
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	(465,012)	(1,133,103)	(7,853,042)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,472,525,859	757,330,075	1,129,481,320
55.	Capital and surplus, as of statement date (Lines 36 + 54)	41,473,802,790	39,629,125,686	40,001,276,931
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	482,394,963	716,753,111	1,605,983,197
08.302.	Consideration on annuity product rollovers	351,261,776	460,426,002	1,033,578,293
08.303.	Miscellaneous income	71,970,740	91,299,549	184,449,705
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	34,496,378	39,219,565	73,678,905
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	940,123,857	1,307,698,227	2,897,690,100
2701.	Miscellaneous deductions	362,637,303	289,779,722	685,686,203
2702.	Miscellaneous fines and penalties	4,320	3,000	3,537
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	362,641,623	289,782,722	685,689,740
5301.	Post retirement benefit obligation liability	(465,012)	(1,133,103)	(7,853,042)
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)	(465,012)	(1,133,103)	(7,853,042)

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	7,620,038,717	9,963,960,570	18,452,911,634
2.	Net investment income	5,851,797,980	5,645,880,744	11,432,657,898
3.	Miscellaneous income	201,478,531	208,095,804	425,966,834
4.	Total (Lines 1 to 3)	13,673,315,228	15,817,937,118	30,311,536,366
5.	Benefit and loss related payments	10,020,003,297	10,879,038,440	20,468,982,270
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	439,605,877	(2,125,005,394)	(2,722,561,857)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,305,122,297	1,399,553,398	2,077,442,989
8.	Dividends paid to policyholders	832,732,249	869,412,510	1,724,829,934
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(90,549,706)	(36,836,370)	(24,555,770)
10.	Total (Lines 5 through 9)	12,506,914,014	10,986,162,585	21,524,137,567
11.	Net cash from operations (Line 4 minus Line 10)	1,166,401,214	4,831,774,534	8,787,398,799
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,458,708,984	13,711,173,416	26,297,014,393
	12.2 Stocks	3,637,258,338	3,406,120,960	6,441,222,305
	12.3 Mortgage loans	1,222,640,013	668,485,484	1,486,173,435
	12.4 Real estate	255,904,713	784,613,951	862,746,100
	12.5 Other invested assets	1,330,791,517	1,329,248,960	2,498,614,414
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(32,230,055)	(22,326,578)	31,683,857
	12.7 Miscellaneous proceeds	915,946,827	902,287,905	2,541,173
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	20,789,020,336	20,779,604,098	37,619,995,677
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	13,343,568,764	21,466,965,203	32,779,360,634
	13.2 Stocks	4,193,774,111	3,674,234,283	6,413,165,123
	13.3 Mortgage loans	2,195,812,736	1,640,209,305	3,505,321,673
	13.4 Real estate	238,375,089	58,784,283	511,970,105
	13.5 Other invested assets	2,322,173,079	1,456,111,128	3,540,509,432
	13.6 Miscellaneous applications	1,862,379,909	128,840,816	1,196,008,685
	13.7 Total investments acquired (Lines 13.1 to 13.6)	24,156,083,689	28,425,145,018	47,946,335,653
14.	Net increase (or decrease) in contract loans and premium notes	(201,421,328)	(150,186,898)	(309,839,000)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,165,642,024)	(7,495,354,022)	(10,016,500,976)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	189,851	1,248,500,225	1,248,692,420
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	114,000,000	2,268,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,621,172,580)	683,384,563	1,620,484,817
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,411,901,768	(213,717,089)	(81,301,776)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(95,080,961)	3,986,167,699	2,787,875,461
	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)	(2,094,321,772)	1,322,588,211	1,558,773,284
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,460,791,749	902,018,465	902,018,465
	19.2 End of period (Line 18 plus Line 19.1)	366,469,977	2,224,606,676	2,460,791,749

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	568,878,687	1,808,701,097	3,951,546,110
20.0002. Capitalized interest	227,934,176	205,738,462	415,514,537
20.0003. Additional amounts credited or applied to annuities	482,394,963	716,753,111	1,605,983,197
20.0004. Interest credited on deposit type contracts	14,063,221	14,822,179	30,077,794

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	92,709,804	103,496,715	205,433,778
3.	Ordinary individual annuities	2,825,958,261	3,552,543,708	6,574,322,365
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	4,281,940,416	5,742,694,013	10,452,527,142
7.	A & H - group	134,003	142,815	279,631
8.	A & H - credit (group and individual)			
9.	A & H - other	5,826,298	6,120,430	12,041,658
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	7,206,568,782	9,404,997,681	17,244,604,575
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	7,206,568,782	9,404,997,681	17,244,604,575
14.	Deposit-type contracts	186,971,338	151,202,897	308,212,355
15.	Total (Lines 13 and 14)	7,393,540,120	9,556,200,578	17,552,816,930
	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”).

The Department has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. The Department did not adopt certain provisions in Regulation No. 172 (11 NYCRR 83). Specifically section 83.4(t) states, “The guidance prescribed in subparagraphs 4.a. and 4.b. of SSAP No. 26R, “Bonds” and Footnote 1 of SSAP No. 97, is not adopted.” In effect, section 83.4(t) would exclude exchange traded funds ("ETFs") designated by the Securities Valuation Office ("SVO") as qualifying for bond accounting treatment from receiving such treatment in quarterly and annual financial statements filed in New York.

The Company, however, has received a permitted practice from the Department to continue to report investment grade bond ETF holdings held as of December 4, 2020 as bonds under SSAP No. 26R, Bonds ("SSAP 26R"), rather than as equities, for the quarter ended June 30, 2021 and the year ended December 31, 2020. The total balance of investment grade ETF holdings held on Schedule D under SSAP 26R as of June 30, 2021 and December 31, 2020, are $1,619,436,661 and $1,664,743,043, respectively.

The permitted practice further instructed that any investment grade bond ETF holdings purchased subsequent to December 4, 2020 are subject to equity treatment under SSAP No. 30R ("SSAP No. 30R"), Common Stock. The total balance of investment grade ETF holdings on Schedule D under SSAP No. 30R as of June 30, 2021 and December 31, 2020, are $597,556,560 and $0, respectively.

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	06/30/2021	12/31/2020
Net Income, New York SAP				$ 1,583,097,811	$ 603,662,529
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	1,235,520	1,557,183
Net Income, NAIC SAP				$ 1,581,862,291	$ 602,105,346
Capital and Contingency Reserves, New York SAP				$ 41,473,802,790	$ 40,001,276,931
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(27,034)	(50,730)
Additional Reserves for Term Conversions	51R	3	1	(18,349,914)	(19,585,434)
Non-Conforming CTL's Reported on Schedule D-1	INT 20-10	2	1	(412,512,650)	(418,738,131)
Non-Conforming CTL's Reported on Schedule BA	INT 20-10	2	8	412,512,650	418,738,131
Capital and Contingency Reserves, NAIC SAP				$ 41,492,179,738	$ 40,020,913,095

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

The NAIC has adopted certain prescribed accounting practices within Interpretation 2020-10, Reporting Nonconforming Credit Tenant Loans ("CTL") (“INT 20-10”). Specifically, INT 20-10 states nonconforming CTLs may be treated as bonds and retained on Schedule D, rather than treated as other long-term investments and reported on Schedule BA, if they were previously filed with the SVO.

The Company's risk based capital as of June 30, 2021 and December 31, 2020 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

NOTES TO FINANCIAL STATEMENTS

B. Use of Estimates in Preparation of the Financial Statements

No material change

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

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

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

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

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

(7) - (13) No material change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Accounting Changes

Adoption of New Accounting Standards

In May 2021, the NAIC adopted revisions to Interpretation 20-01 to adopt ASU 2021-01, Reference Rate Reform. This adoption allows an optional transitional expedient to continue existing hedging relationships when modifications are made due to reference rate reform. This guidance will expire on December 31, 2022. The Company is currently assessing the impact of the reference rate reform adoption.

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

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

No material change

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2021:

	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	$ 10,801,489	$ 36,792	$ 34,778	$ 10,729,919
Total 1st Quarter	$ 10,801,489	$ 36,792	$ 34,778	$ 10,729,919
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 25,256,357	$ 704,488	$ 79,115	$ 24,472,754
Total 2nd Quarter	$ 25,256,357	$ 704,488	$ 79,115	$ 24,472,754
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		$ 741,280	$ 113,893	

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, 2021:

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
17311QAE0	$ 2,263,273	$ 1,805,270	$ (458,003)	$ 1,805,270	$ 1,805,270	03/31/2021
17311QBN9	11,478,300	9,738,269	(1,740,031)	9,738,269	7,254,507	03/31/2021
74951PCY2	4,721	—	(4,721)	—	4,543	03/31/2021
Total			**$ (2,202,755)**			

(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 $ 52,004,329
2. 12 Months or Longer $ 123,859,501

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

1. Less than 12 Months $ 1,475,072,700
2. 12 Months or Longer $ 929,547,642

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1)-(2) No material change

(3) Collateral Received:

a. Aggregate Amount Collateral Received

		Fair Value
1.	Securities Lending	
(a)	Open	$ 2,076,495,342
(b)	30 Days or Less	—
(c)	31 to 60 Days	—
(d)	61 to 90 Days	—
(e)	Greater Than 90 Days	—
(f)	Sub - Total	$ 2,076,495,342
(g)	Securities Received	—
(h)	Total Collateral Received	$ 2,076,495,342

b. The fair value of the collateral received for the securities lending program was $2,076,495,342. This collateral is cash and was not sold or re-pledged as of June 30, 2021.

c. Of cash collateral received from the securities lending program, $2,076,495,342 was held as cash as of June 30, 2021.

(4) No material change

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

		Amortized Cost	Fair Value
1.	Securities Lending		
(a)	Open	$ 2,076,495,342	$ 2,076,495,342
(b)	30 Days or Less	—	—
(c)	31 to 60 Days	—	—
(d)	61 to 90 Days	—	—
(e)	91 to 120 Days	—	—
(f)	121 to 180 Days	—	—
(g)	181 to 365 Days	—	—
(h)	1 to 2 Years	—	—
(i)	2 to 3 Years	—	—
(j)	Greater Than 3 Years	—	—
(k)	Sub - Total	$ 2,076,495,342	$ 2,076,495,342
(l)	Securities Received	—	—
(m)	Total Collateral Reinvested	$ 2,076,495,342	$ 2,076,495,342

b. The collateral received in connection with the securities lending program is held as cash and overnight Treasury reverse repurchase investments. Thus, the collateral remains liquid and could be returned in the event of a collateral call.

(6) Not applicable

(7) The contracts for the securities lending transactions as of June 30, 2021, are open ended with no termination date specified. The collateral for the open ended transactions as of June 30, 2021 was cash in the amount of $2,076,495,342.

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

NOTES TO FINANCIAL STATEMENTS

J. Real Estate

No material change

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

Not applicable

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	2,076	—	4	—	2,080	365	1,715	—	2,080	0.617%	0.623%
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	112	—	—	—	112	181	(69)	—	112	0.033%	0.034%
On deposit with states	16	—	—	—	16	17	(1)	—	16	0.005%	0.005%
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Pledged as collateral to FHLB (including assets backing funding agreements)	440	—	—	—	440	1,990	(1,550)	—	440	0.131%	0.132%
Pledged as collateral not captured in other categories	181	—	—	—	181	269	(88)	—	181	0.054%	0.054%
Other restricted assets	—	—	24	—	24	23	1	—	24	0.006%	0.006%
Total restricted assets	$ 2,825	$ —	$ 28	$ —	$2,853	$2,845	$ 8	$ —	$ 2,853	0.846%	0.855%

(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	$ 344	$ 344	0.118 %	0.120 %
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	2,076	2,076	0.715 %	0.723 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,420	$ 2,420	0.834 %	0.843 %
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	4	4	0.009 %	0.009 %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 4	$ 4	0.009 %	0.009 %

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 and securities lending. 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)	$ 2,420	0.985 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 4	0.009 %

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

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

Not applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

No material change

8. Derivative Instruments

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

(8) Not applicable

B. Not applicable

9. Federal Income Tax

No material change

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

A-D. No material change

E. Effective April 1, 2021, the Company entered into a service and subcontracting agreement with TIAA Shared Services, LLC ("TSS"), a wholly-owned subsidiary of the Company. Under the agreement, TSS serves as an internal administrative service provider for the Company as well as for CREF and the Company's affiliates with existing administrative services agreements with the Company. The Company pays to TSS compensation it receives (and TSS reimburses the Company for disbursements it makes) relating to the provision of administrative services for the Company. The Company also reimburses TSS at cost for administrative services provided in support of the Company's insurance business and the fulfillment of its contractual obligation to provide such services to CREF and the Company's affiliates. The Company also provides to TSS any services necessary to conduct its operations, and TSS reimburses the Company at cost for these services.

F-O. 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 $16,691,224,055. 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, 2021			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 89,480,300	$ 89,480,300	$ —
c) Activity Stock	$ 22,023,000	$ 22,023,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 111,503,300	$ 111,503,300	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 16,691,224,055	$ 16,691,224,055	$ —
2. Prior Year-end as of 12/31/2020			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 87,637,000	$ 87,637,000	$ —
c) Activity Stock	$ 93,645,000	$ 93,645,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 181,282,000	$ 181,282,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 16,315,402,732	$ 16,315,402,732	$ —

NOTES TO FINANCIAL STATEMENTS

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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less than 6 Months	4 6 Months or Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 89,480,300	$ 89,480,300	$ —	$ —	$ —	$ —

(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)	$ 533,449,553	$ 440,024,367	$ 489,400,000
2. Current Year General Account Total Collateral Pledged	$ 533,449,553	$ 440,024,367	$ 489,400,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 2,274,764,707	$ 1,989,560,419	$ 2,081,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 3,043,593,723	$ 2,725,301,320	$ 2,797,600,000
2. Current Year General Account Maximum Collateral Pledged	$ 3,043,593,723	$ 2,725,301,320	$ 2,797,600,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 4,460,018,247	$ 4,019,455,191	$ 4,213,546,800

(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	$ 114,000,000	$ 114,000,000	$ —	$ —
b) Funding Agreements	375,400,000	375,400,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 489,400,000	$ 489,400,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ —	$ —	$ —	$ —
b) Funding Agreements	2,081,000,000	2,081,000,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 2,081,000,000	$ 2,081,000,000	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
Current Year			
1. Debt	$ 2,160,000,000	$ 2,160,000,000	$ —
2. Funding Agreements	637,600,000	637,600,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$ 2,797,600,000	$ 2,797,600,000	$ —

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(1) - (3) No material change

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

	Pension Benefits		Postretirement Benefits	
	June 30, 2021	December 31, 2020	June 30, 2021	December 31, 2020
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	471,732	943,464	472,903	1,732,219
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	—	—	—	—
e. Amount of recognized gains and losses	235,522	471,043	1,670,793	2,005,400
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	$ 707,254	$ 1,414,507	$ 7,891	$ (533,989)

(5) - (11) No material change

(12) - (18) Not applicable

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

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Post employment Benefits and Compensated Absences

Not applicable

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

No material change

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

No material change

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

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

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $2,033,612,084. The fair value of cash collateral received as of June 30, 2021, was $2,076,495,342. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $2,076,495,342 included in "Payable for securities lending".

(3)-(7) Not applicable.

C. Wash Sales

Not applicable

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

Not applicable.

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

Not applicable.

20. Fair Value Measurements

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

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

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

The Company's financial assets and liabilities measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 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.

NOTES TO FINANCIAL STATEMENTS

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 $520,805,776 and total unfunded commitments was $529,353,548 at June 30, 2021. For these investments, redemptions are prohibited prior to liquidation.

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

The following tables provide information about the Company's financial assets and liabilities measured and reported at fair value at June 30, 2021:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,733,459,537	$ —	$ —	$ 1,733,459,537
Industrial and Miscellaneous	1,613,064,101	192,993,707	19,767,333	—	1,825,825,141
Total Bonds	$ 1,613,064,101	$ 1,926,453,244	$ 19,767,333	$ —	$ 3,559,284,678
Common Stocks					
Industrial and Miscellaneous	$ 1,130,280,522	$ 482,421	$ 219,135,309	$ —	$ 1,349,898,252
Total Common Stocks	$ 1,130,280,522	$ 482,421	$ 219,135,309	$ —	$ 1,349,898,252
Total Preferred Stocks	$ 8,347,755	$ 81,969,337	$ 167,546,996	$ —	$ 257,864,088
Derivatives:					
Interest rate contracts	$ —	$ 15,185,144	$ —	$ —	$ 15,185,144
Foreign exchange contracts	—	288,211,220	—	—	288,211,220
Total Derivatives	$ —	$ 303,396,364	$ —	$ —	$ 303,396,364
Separate Account Assets, Net	$ 18,991,082,532	$ 1,709,196,983	$ 22,961,770,972	$520,805,776	$ 44,182,856,263
Total assets at fair value/NAV	$ 21,742,774,910	$ 4,021,498,349	$ 23,368,220,610	$520,805,776	$ 49,653,299,645
Liabilities at fair value:					
Derivatives					
Foreign exchange contracts	$ —	$ 209,155,767	$ —	$ —	$ 209,155,767
Credit default swaps	—	1,311,314	—	—	1,311,314
Total liabilities at fair value	$ —	$ 210,467,081	$ —	$ —	$ 210,467,081

(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, 2021 (in millions):

	Balance at 1/1/2021	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 06/30/2021
Bonds	$ 90.4	$ —	$ (58.9) b	(3.6)	$ (1.0)	$ 0.2	$ 0.2	$ 1.4	$ (8.9)	$ 19.8
Common Stock	315.5	—	—	35.0	(3.9)	3,370.8	—	(3,498.3)	—	219.1
Preferred Stock	92.1	89.6 a	—	2.3	10.9	—	—	(27.4)	—	167.5
Separate Account	22,295.8	—	—	92.2	997.3	584.8	—	(856.0)	(152.3)	22,961.8
Total	$22,793.8	$ 89.6	$ (58.9)	$ 125.9	$ 1,003.3	$ 3,955.8	$ 0.2	$(4,380.3)	$ (161.2)	$23,368.2

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

(b) The Company transferred bonds out of Level 3 that were not measured and reported at fair value.

(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, 2021. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. 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 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.

FHLB debt provides additional liquidity to the Company to support general business operations. FHLB debt held by the Company is generally comprised of short term advances and is reflected as borrowed money within the Company's financial statements. Borrowings outstanding at June 30, 2021 had maturity dates less than three business days from the reporting date. Accordingly, the fair value of the debt is valued using the par value, which approximates fair value.

Deposit-type contracts include funding agreements used in an investment spread capacity. Fair value of funding agreements is determined by discounted cash flow analysis using funding agreement interest rates as of the reporting date. Other deposit-type contracts are valued based on the accumulated account value, which approximates fair value. All deposit-type contracts are classified as Level 3.

C. Aggregate fair value for all financial instruments

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

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$220,897,886,819	$198,315,600,009	$ 1,613,064,101	$214,580,830,905	$ 4,703,991,813	$ —	$ —
Common Stock	1,349,898,252	1,349,898,252	1,130,280,522	482,421	219,135,309	—	—
Preferred Stock	462,179,467	433,803,951	8,347,755	198,049,145	255,782,567	—	—
Mortgage Loans	36,646,295,221	35,602,195,600	—	—	36,646,295,221	—	—
Derivatives	520,597,340	633,609,304	—	80,969,138	439,628,202	—	—
Other invested assets	95,604,364	75,739,671	—	95,604,364	—	—	—
Contract Loans	1,292,871,717	1,292,871,717	—	—	1,292,871,717	—	—
Separate Accounts	46,844,202,822	46,725,147,825	19,031,465,245	4,330,160,829	22,961,770,972	520,805,776	—
Cash, Cash Equivalents and Short Term Investments	366,489,064	366,469,977	159,043,997	207,445,067	—	—	—
Total	$308,476,025,066	$284,795,336,306	$21,942,201,620	$219,493,541,869	$66,519,475,801	$520,805,776	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 1,648,954,787	$ 1,648,954,787	$ —	$ —	$ 1,648,954,787	$ —	$ —
FHLB Debt	114,000,000	114,000,000	—	—	114,000,000	—	—
Separate Accounts	46,630,308,602	46,630,308,602	—	—	46,630,308,602	—	—
Derivatives	348,255,620	347,723,380	—	348,255,620		—	—
Total	$ 48,741,519,009	$ 48,740,986,769	$ —	$ 348,255,620	$48,393,263,389	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Subsequent events have been considered through August 6, 2021 for the statutory statement issued on August 6, 2021. No subsequent events were noted.

23. Reinsurance

No material change

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reserves as of June 30, 2021 were $1,029. As of June 30, 2021, 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 2021. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2021 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 [X] No [ ]

2.2 If yes, date of change: 04/23/2021

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 [X] No [ ] N/A [ ]
If yes, attach an explanation.
Effective April 1, 2021, TIAA entered into a service and subcontracting agreement with TIAA Shared Services, LLC (“TSS”), a wholly-owned subsidiary of TIAA. Under the agreement, TSS serves as an internal administrative service provider for TIAA as well as for CREF and TIAA’s affiliates with existing administrative services agreements with TIAA. TIAA pays to TSS compensation it receives (and TSS reimburses TIAA for disbursements it makes) relating to the provision of administrative services for TIAA. TIAA also reimburses TSS at cost for administrative services provided in support of TIAA's insurance business and the fulfillment of its contractual obligation to provide such services to CREF and TIAA’s affiliates. TIAA also provides to TSS any services necessary to conduct its operations, and TSS reimburses TIAA at cost for these services.

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] 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 $111,503,300; State Deposits: $16,486,086; Pledged as collateral to FHLB (including assets backing funding agreements): $440,024,367; Forward Loan Purchase Agreements: $10,000,000; Derivative collateral: $344,021,804.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 7,657,575,653

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	$ 340,623,598	$ 330,098,510
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,884,570,523	$ 5,096,584,691
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 22,420,711,462	$ 22,500,234,135
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,645,905,583	$ 27,926,917,336
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. ..... $ 2,076,495,355

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,076,495,355

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,076,495,355

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
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
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, 2021, there were 177 bond instruments, four preferred stock instruments, and 12 Replication Synthetic Asset Transactions (RSATs) that did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 179 instruments are pending submission to the Securities Valuation Office (SVO) and 14 instruments are pending submission to CUSIP Global Services. Exceptions totaled $5,181,874,038 or 2.48% of all long-term bonds, preferred stocks, and RSATs.

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 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	$	437,840,036
	1.13 Commercial Mortgages	$	35,134,355,564
	1.14 Total Mortgages in Good Standing	$	35,572,195,600
	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	$	30,000,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	30,000,000
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	35,602,195,600
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	1,161,083	60,118,608	77,683		61,357,374	1,229,388
2. Alaska	AK	L	125,618	5,790,349	4,752		5,920,718	1,027,119
3. Arizona	AZ	L	955,935	57,648,724	92,387		58,697,046	7,481,129
4. Arkansas	AR	L	693,320	53,838,652	39,992		54,571,965	574,922
5. California	CA	L	6,437,177	319,027,901	271,366		325,736,444	14,888,792
6. Colorado	CO	L	1,498,939	118,114,750	27,890		119,641,580	2,646,337
7. Connecticut	CT	L	2,311,461	290,420,773	102,618		292,834,852	2,145,288
8. Delaware	DE	L	431,004	15,790,498	21,434		16,242,937	519,843
9. District of Columbia	DC	L	438,788	86,477,072	68,310		86,984,170	486,824
10. Florida	FL	L	3,436,596	196,804,476	406,872		200,647,945	10,084,967
11. Georgia	GA	L	1,564,227	115,419,257	47,609		117,031,094	7,410,559
12. Hawaii	HI	L	440,187	19,947,575	49,082		20,436,844	1,176,824
13. Idaho	ID	L	287,313	21,239,371	17,985		21,544,670	1,790,843
14. Illinois	IL	L	3,531,759	222,572,821	327,223		226,431,803	4,665,915
15. Indiana	IN	L	1,499,553	77,372,492	107,482		78,979,527	2,268,672
16. Iowa	IA	L	1,186,498	128,452,492	85,691		129,724,682	1,312,048
17. Kansas	KS	L	572,913	66,874,144	61,948		67,509,006	2,110,281
18. Kentucky	KY	L	1,120,645	52,460,754	67,663		53,649,062	1,751,643
19. Louisiana	LA	L	697,308	24,845,841	28,702		25,571,851	226,679
20. Maine	ME	L	691,118	30,426,782	57,337		31,175,236	945,676
21. Maryland	MD	L	3,662,071	184,492,114	108,356		188,262,541	3,129,924
22. Massachusetts	MA	L	5,288,129	300,886,396	318,941		306,493,467	12,666,597
23. Michigan	MI	L	3,004,769	413,906,851	266,299		417,177,919	3,262,226
24. Minnesota	MN	L	854,735	266,500,757	45,009		267,400,500	1,679,105
25. Mississippi	MS	L	185,856	14,426,840	15,186		14,627,882	423,124
26. Missouri	MO	L	1,285,177	87,099,352	131,221		88,515,750	5,267,648
27. Montana	MT	L	236,748	5,710,247	4,503		5,951,499	232,488
28. Nebraska	NE	L	543,443	38,050,088	23,126		38,616,657	395,811
29. Nevada	NV	L	335,212	36,446,423	26,517		36,808,152	1,098,407
30. New Hampshire	NH	L	920,297	39,103,632	48,614		40,072,543	1,379,862
31. New Jersey	NJ	L	5,638,910	426,639,808	440,563		432,719,282	7,364,475
32. New Mexico	NM	L	466,259	19,022,413	48,319		19,536,991	1,989,857
33. New York	NY	L	13,388,237	1,432,108,338	781,200		1,446,277,776	21,362,664
34. North Carolina	NC	L	2,714,448	152,465,325	75,055		155,254,827	3,272,377
35. North Dakota	ND	L	217,599	19,927,150	16,202		20,160,951	260,766
36. Ohio	OH	L	2,225,055	194,044,693	147,809		196,417,557	4,140,448
37. Oklahoma	OK	L	667,099	23,411,453	39,460		24,118,013	1,422,355
38. Oregon	OR	L	854,376	41,806,177	58,227		42,718,781	2,189,728
39. Pennsylvania	PA	L	6,613,159	532,306,299	473,567		539,393,024	14,150,232
40. Rhode Island	RI	L	690,274	37,658,895	9,104		38,358,273	141,572
41. South Carolina	SC	L	912,679	39,399,169	12,624		40,324,472	1,793,289
42. South Dakota	SD	L	150,042	4,575,572	6,337		4,731,950	175,551
43. Tennessee	TN	L	1,678,548	70,803,791	125,500		72,607,839	1,819,340
44. Texas	TX	L	3,125,592	198,223,674	113,635		201,462,901	7,690,721
45. Utah	UT	L	612,012	62,767,255	49,299		63,428,566	670,203
46. Vermont	VT	L	573,516	28,195,632	72,380		28,841,528	874,394
47. Virginia	VA	L	3,100,622	161,525,009	269,833		164,895,464	9,524,638
48. Washington	WA	L	1,738,145	145,844,233	151,823		147,734,201	6,638,903
49. West Virginia	WV	L	549,986	44,387,869	96,497		45,034,352	1,671,041
50. Wisconsin	WI	L	1,105,268	48,956,107	15,880		50,077,255	632,934
51. Wyoming	WY	L	136,565	10,364,747	5,187		10,506,499	91,076
52. American Samoa	AS	N						
53. Guam	GU	N		5			5	
54. Puerto Rico	PR	L	64,832	5,812,074			5,876,906	1,862,244
55. U.S. Virgin Islands	VI	L	8,854	707,233			716,088	24,150
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N		2,213,536			2,213,536	199,891
58. Aggregate Other Aliens	OT	XXX	26,358	5,780,108			5,806,465	2,729,548
59. Subtotal		XXX	92,656,319	7,059,212,595	5,960,301		7,157,829,216	186,971,338
90. Reporting entity contributions for employee benefits plans		XXX		48,686,082			48,686,082	
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	4,799,089				4,799,089	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	97,455,408	7,107,898,677	5,960,301		7,211,314,386	186,971,338
96. Plus Reinsurance Assumed		XXX						
97 Totals (All Business)		XXX	97,455,408	7,107,898,677	5,960,301		7,211,314,386	186,971,338
98. Less Reinsurance Ceded		XXX	52,360		5,958,890		6,011,250	
99. Totals (All Business) less Reinsurance Ceded		XXX	97,403,048	7,107,898,677	1,411		7,205,303,136	186,971,338
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	26,358	5,780,108			5,806,465	2,729,548
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	26,358	5,780,108			5,806,465	2,729,548
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

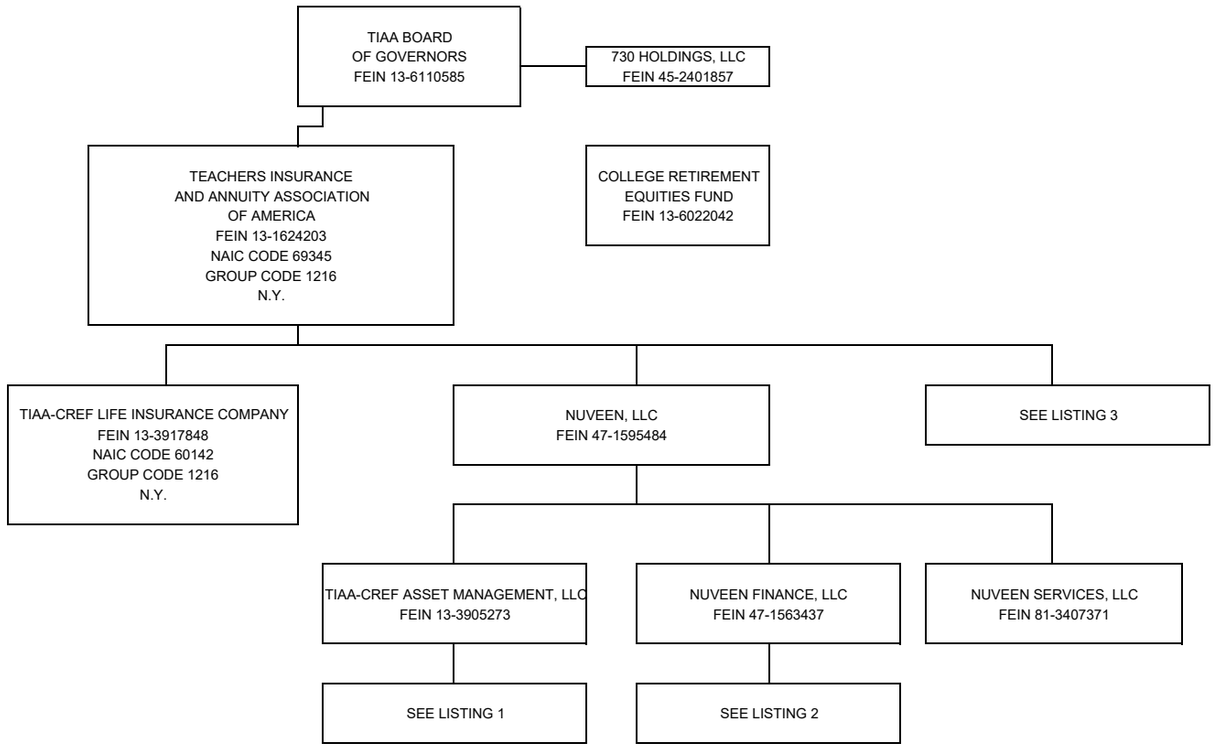
Q - Qualified - Qualified or accredited reinsurer

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

STATEMENT AS OF JUNE 30, 2021 OF THE TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA



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

COMPANY	FEIN	RELATIONSHIP	
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY	
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	
TIAA International GP LLC	81-4374969	SUBSIDIARY	
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	
Nuveen Alternative Holdings, LLC	46-3870972	SUBSIDIARY	
AGR Partners LLC	81-1467545	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
Nuveen Agribusiness Fund III GP, LLC	83-4328253	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
AGR Special Opportunities GP, LLC		SUBSIDIARY	
Beaver Investments Holdings, LLC	45-5558395	SUBSIDIARY	
GreenWood Resources, Inc.	80-0026976	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GreenWood Resources Capital Management, LLC	45-1875074	SUBSIDIARY	
GTFF GP, LLC	20-8501127	SUBSIDIARY	
GWR-GTFF Investment, LLC	20-8955976	SUBSIDIARY	
Greenwood Resources Forest Management, LLC	47-4557075	SUBSIDIARY	
Greenwood Resources Brasil, Ltda.		SUBSIDIARY	(2)
GreenWood Resources Poland sp Z.o.o.	98-1016335	SUBSIDIARY	
GWR Uruguay S.A.		SUBSIDIARY	
Greenwood Resources Colombia SAS		SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Asset Management LLC	47-3156644	SUBSIDIARY	
CAM HR Resources LLC	36-4851864	SUBSIDIARY	(3)
Churchill Agency Services LLC	82-3187734	SUBSIDIARY	
Churchill Co-Invest Partners GP, LLC		SUBSIDIARY	
Churchill Feeder Fund GP II S.a.r.l.		SUBSIDIARY	
Churchill Fund GP II LLC	83-1177850	SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II Carry-Co, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP, LLC		SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II GP Sarl		SUBSIDIARY	
Churchill MMSLF Special GP LLC	85-3272173	SUBSIDIARY	
Churchill Secondary Partners GP, LLC		SUBSIDIARY	
Churchill Fund GP II Sarl	98-1449979	SUBSIDIARY	
Churchill Special Member LLC	82-0735838	SUBSIDIARY	
Churchill Warehouse LLC	82-3784145	SUBSIDIARY	
Nuveen Churchill Administration LLC		SUBSIDIARY	
TGAM Churchill Fund GP LLC	81-1817732	SUBSIDIARY	
Global AG AIV (CN) GP, LLC	45-5044435	SUBSIDIARY	
Global Agriculture AIV (CN), LP	45-5044681	SUBSIDIARY	
Global Ag II AIV GP LLC	47-1192644	SUBSIDIARY	
Global Agriculture II AIV, LP	47-1197292	SUBSIDIARY	
GTR Investor Fund GP LLC	47-1208361	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
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	82-1917856	SUBSIDIARY	
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen CP Holdings 1 LLC		SUBSIDIARY	
Nuveen CP LLC		SUBSIDIARY	(5)
Nuveen CP Holdings 2 LLC		SUBSIDIARY	
Nuveen CP LLC		SUBSIDIARY	(5)
Greenworks Lending LLC		SUBSIDIARY	
Greenworks SPV LLC		SUBSIDIARY	
PACEWell 1 LLC		SUBSIDIARY	
PACEWell 2 LLC		SUBSIDIARY	
PACEWell 3 LLC		SUBSIDIARY	
PACEWell 4 LLC	87-1326451	SUBSIDIARY	
PACE Financial Servicing LLC		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 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	(6)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(7)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(6)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(6)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(8)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(9)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(10)
Nuveen Junior Capital Opportunities Fund GP S.à r.l		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC	82-3751720	SUBSIDIARY	
CRED Rated Feeder GP LLC	85-2413081	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	86-1561520	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	86-1702891	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	86-1560063	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	87-1132368	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Borrower I LLC	87-1131938	SUBSIDIARY	
SAF MOB Amarillo Member LLC		SUBSIDIARY	
SAFNX MOB Amarillo Venture LLC		SUBSIDIARY	
U.S. Cities Office Fund GP LLC		SUBSIDIARY	
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Strategic Industrial Fund II GP LLC	85-2037572	SUBSIDIARY	
U.S. Strategic Industrial Fund II LP	85-2116787	SUBSIDIARY	
U.S. Strategic Industrial Fund II Holding Company LLC	85-2587734	SUBSIDIARY	
SIF II Allen Street Industrial LLC	86-2842701	SUBSIDIARY	
SIF II Clermont Industrial Portfolio LLC	86-3336328	SUBSIDIARY	
SIF II Lincoln Road Industrial LLC	86-3265797	SUBSIDIARY	
SIF II Southport Center I LLC	87-0923304	SUBSIDIARY	
SIF II TCA Ellis Road Development Investor Member LLC	86-2136273	SUBSIDIARY	
SIF II TCA Ellis Road Development Venture LLC		SUBSIDIARY	
Union Property Operations NRE VII LLC	86-1621541	SUBSIDIARY	
Nuveen Imajn Holdings Member LLC	85-2857187	SUBSIDIARY	
Imajn Homes Holdings, LLC		SUBSIDIARY	
Imajn Services LLC		SUBSIDIARY	
Imajn Asset Manager LLC		SUBSIDIARY	
Sparrow Realty investment I Managing Member LLC	85-2603852	SUBSIDIARY	
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY	
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY	
Nuveen 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	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(11)
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(12)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
Clean Energy Partners HoldCo LLP		SUBSIDIARY	(11)
Clean Energy Partners LLP		SUBSIDIARY	
Glennmont Asset Management Limited		SUBSIDIARY	
Clean Energy Partners CEP 2012 Limited		SUBSIDIARY	
Glennmont Partners I Limited		SUBSIDIARY	
Clean Energy Partners CEP Services Limited		SUBSIDIARY	
Glennmont Partners III S.à r.l.		SUBSIDIARY	
Glennmont REBS Europe S.à r.l.		SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(12)

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

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

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

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

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

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

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

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

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

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

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

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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
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 FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Real Estate Management Ltd		SUBSIDIARY	
Nuveen Shopping Centre Verwaltungs GmbH		SUBSIDIARY	
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
CLOF II (GP) Limited		SUBSIDIARY	
CLOF II Vanquish Limited		SUBSIDIARY	
CLOF II (No 1 GP) Limited		SUBSIDIARY	
CLOF II (No1 Nominee) Limited		SUBSIDIARY	
CLOF II (No 2 GP) Limited		SUBSIDIARY	
CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY	
Enhanced Debt Carry (GP) S.à.r.l		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
ERES Europe II (GP) S.à r.l		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(13)
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	(14)
Nuveen Real Estate Debt Partners III (GP) S.à.r.l		SUBSIDIARY	
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)			
Nuveen Real Estate Property Holdings L.L.C.	06-1217855	SUBSIDIARY	
Casa Partners VI GP, LLC	30-0794692	SUBSIDIARY	
Casa Partners VII GP, LLC	47-5190671	SUBSIDIARY	
CASA Partners VIII GP, LLC	82-4363605	SUBSIDIARY	
CASA Partners IX GP, LLC	86-1845840	SUBSIDIARY	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768	SUBSIDIARY	
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
U.S. Cities Fund GP, LLC	20-1394681	SUBSIDIARY	
U.S. Cities Industrial Fund GP LLC		SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group Chile Investment Management, SpA		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(15)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(15)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(16)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(16)
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	

LISTING 2 (NUVEEN FINANCE, LLC):

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

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

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

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

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

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	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	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty., Ltd.		SUBSIDIARY	
IAI Australia Trust		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II, Pty., Ltd.		SUBSIDIARY	
IAI Australia Fund II Trust		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
Churchill Junior Capital Opportunities Fund II, L.P.		SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund III, LP		SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II		AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
Envisage Information Systems, LLC	04-3718449	SUBSIDIARY	
EPP LFG I, LLC	30-0701953	AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY	
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY	
CPF 636 Sixth Avenue LLC	81-2955427	SUBSIDIARY	
T-C 636 Sixth Avenue Retail LLC	47-2264739	SUBSIDIARY	
CPF 856 Market Street LLC	81-2982618	SUBSIDIARY	
CPF 1511 Third Avenue LLC	81-2973332	SUBSIDIARY	
T-C 1608 Chestnut General Partner LLC	47-3357982	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(20)
T-C 1608 Chestnut Limited Partner LLC	47-3337561	SUBSIDIARY	
1608 Chestnut Partners LP	23-3049052	SUBSIDIARY	(20)
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya Loma, LLC	68-0436609	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Mesa Del Rio Vineyard, LLC	85-1933477	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyard, LLC	20-2103788	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY	
Silverado Winegrowers LLC	68-0443927	SUBSIDIARY	
Alta Loma Vineyard, LLC	94-3357571	SUBSIDIARY	
Oak Knoll Napa Vineyards, LLC	94-3312405	SUBSIDIARY	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY	
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY	(21)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(14)
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Infra Alpha, LLC	27-4149157	SUBSIDIARY	
EMG Investments, LLC	27-3900641	AFFILIATE	
L.A. Teak Holdings, LLC		SUBSIDIARY	
Landed Educator Retention Fund, LP		AFFILIATE	
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY	
L&C Log Co, LLC	47-4187541	SUBSIDIARY	
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY	
L&C TRS LLC	47-5300478	SUBSIDIARY	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
NBPT Aggregator LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Mansilla Participacoes LTDA		SUBSIDIARY	
Radar Propriedades Agricolas S.A.		SUBSIDIARY	(22)
Nova Amaralina S.A. Propriedades Agrícolas		SUBSIDIARY	
Nova Agricola Ponte Alta S.A.		SUBSIDIARY	
Nova Santa Barbara Agrícola S.A.		SUBSIDIARY	
Terras da Ponte Alta S.A.		SUBSIDIARY	
Radar II Propriedades Agricolas S.A.		AFFILIATE	
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	
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	84-3408615	SUBSIDIARY	
125 West End Associates LLC	83-4653622	SUBSIDIARY	
NGFF Holdco, LLC	84-2320652	SUBSIDIARY	
Nuveen Global Farmland Fund, LP	84-1895540	SUBSIDIARY	
Global Farmland Properties LLC	84-1834824	SUBSIDIARY	
US Horticulture Farmland, LLC	84-1857338	SUBSIDIARY	
US Row Farmland, LLC	84-1842298	SUBSIDIARY	
US Viticulture Farmland, LLC	84-1880235	SUBSIDIARY	
NRFC Inception IV, LP	46-2031403	SUBSIDIARY	
NRFC Inception V, LP	46-2062147	SUBSIDIARY	
Nuveen CLO Issuance Fund LP		SUBSIDIARY	
Nuveen Global Impact Fund LP	84-5180286	SUBSIDIARY	
Nuveen High Yield Municipal Opportunitites Fund LP	83-4357309	SUBSIDIARY	
Nuveen Municipal Opportunities Fund LP	83-4341275	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I LP	81-2429791	SUBSIDIARY	
Occator Agricultural Properties, LLC	26-4750562	SUBSIDIARY	
AGR Agricultural Investments, LLC	46-1768969	SUBSIDIARY	
Ridley Corporation Limited		AFFILIATE	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Materra, LLC	45-1125143	AFFILIATE	
Teays River Investments, LLC	26-4621336	AFFILIATE	
Oleum Holding Company, Inc.	26-4248579	SUBSIDIARY	
2234328 Alberta ULC		SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.		SUBSIDIARY	
Otto's South Vineyard, LLC	85-1933477	SUBSIDIARY	
Pinnacle Third Avenue, LP	26-3821015	AFFILIATE	
Primary Residential Individual Mortgage Entity Trust	81-6646838	SUBSIDIARY	
Renewable Timber Europe, LLC	45-2792614	SUBSIDIARY	
Renewable Timber Netherlands B.V.		SUBSIDIARY	
Topola Lasy Spolka z.o.o.		SUBSIDIARY	
Renewable Timber Resources, LLC	61-1640765	SUBSIDIARY	
REP Coinvest III TEC, L.P.		AFFILIATE	
Shf-33d North Apts, LLC	47-3994280	SUBSIDIARY	
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
Shf-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	

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

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

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

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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
ND Properties, Inc.	11-3034756	SUBSIDIARY
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY
ND Europe S.a.r.l.		SUBSIDIARY
ND Europe Office Holding S.à r.l.		SUBSIDIARY
Cityhold Nymphe S.à r.l.		AFFILIATE (23)
Cityhold Propco 11 S.à r.l.		AFFILIATE
OVG Cloud S.à r.l.		AFFILIATE (24)
Cityhold Euro S.à r.l.		AFFILIATE (25)
Cityhold Office Partnership S.à r.l.		AFFILIATE
CHOP OPCI		AFFILIATE
Cityhold Iconic Holding SAS	98-1435873	AFFILIATE
Cityhold Iconic Hotel SNC	98-1433967	AFFILIATE
Cityhold Iconic Office SCI	98-1433956	AFFILIATE
Cityhold Iconic Retail SNC	98-1433960	AFFILIATE
Cityhold Iconic Youth Hostel SNC	98-1433975	AFFILIATE
Cityhold EST Investment S.à r.l.		AFFILIATE
Cityhold Prinses Coöperatief U.A.		AFFILIATE
Cityhold Prinses AcquiCo B.V.		AFFILIATE
Ark Portfolio Owner Prinses B.V.		AFFILIATE
Cityhold Jobbe SAS		AFFILIATE
Cityhold Jobbe SCI		AFFILIATE
Cityhold Nymphe S.à r.l.		AFFILIATE (23)
Cityhold Propco 6 S.à r.l.		AFFILIATE
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE
Cityhold Iconic Investment S.à r.l.	98-1435880	AFFILIATE
Cityhold Propco 9 S.à r.l.		AFFILIATE
36 Rue La Fayette SAS		AFFILIATE
SAS Roosevelt		AFFILIATE
SNC Roosevelt		AFFILIATE (26)
Roosevelt Participation S.à r.l.		AFFILIATE
SNC Roosevelt		AFFILIATE (26)
Courcelles 70 SAS		AFFILIATE
Cityhold Euro S.à r.l.		AFFILIATE (25)
Cityhold Propco 7 S.à r.l.		AFFILIATE
Cityhold Propco 10 S.à r.l.		AFFILIATE
Cityhold Gouden Bocht B.V.		AFFILIATE
Cityhold Gouden Bocht Monumenten B.V.		AFFILIATE
Redevelopment Property II B.V.	98-1438380	AFFILIATE
Cityhold Propco 12 S.à r.l.		AFFILIATE
Cityhold GC Investment S.à r.l.		AFFILIATE
OVG Cloud S.à r.l.		AFFILIATE (24)
Cityhold Grand Central Berlin SCS		AFFILIATE
Cityhold Sterling S.à r.l.		AFFILIATE
Cityhold UK Holding S.à r.l.		AFFILIATE
Cityhold UK Investment S.à r.l.		AFFILIATE
London Belgrave Unit Trust		AFFILIATE (27)
New Fetter Lane Unit Trust		AFFILIATE (28)
60 Great Portland Street Unit Trust		AFFILIATE (29)
70 St Mary Axe Unit Trust		AFFILIATE (30)

COMPANY	FEIN	RELATIONSHIP
ND Properties, Inc. (continued)		
London Belgrave Unit Trust		AFFILIATE (27)
CLOF Victoria Nominee 1 Limited		AFFILIATE
CLOF Victoria Nominee 2 Limited		AFFILIATE
New Fetter Lane Unit Trust		AFFILIATE (28)
60 Great Portland Street Unit Trust		AFFILIATE (29)
SMA Holding S.à r.l.		AFFILIATE
70 St Mary Axe Unit Trust		AFFILIATE (30)
HV Properties S.à r.l.		AFFILIATE
HV Freehold S.à r.l.		AFFILIATE
TIAA Lux 9 S.a.r.l		AFFILIATE
SAS Malachite		AFFILIATE
SNC Garnet-TIAA		AFFILIATE
SNC La Defense		AFFILIATE
SNC Lazuli		AFFILIATE
SNC Peridot		AFFILIATE
T-C Pep Holding S.a.r.l.		SUBSIDIARY
T-C Pep Property S.a.r.l.		SUBSIDIARY
T-C Pep Asset S.a.r.l.		SUBSIDIARY
TIAA Lux 11 S.a.r.l		SUBSIDIARY
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY
Gropius Passagen GmbH & Co KG		SUBSIDIARY (31)
Gropius S.a.r.l		SUBSIDIARY
Gropius Passagen GmbH & Co KG		SUBSIDIARY (31)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY
U.S. Cities Fund REIT, LLC	20-1371379	SUBSIDIARY
U.S. Cities Fund Operating GP, LLC	20-1364650	SUBSIDIARY
U.S. Cities Fund Operating, LP	20-1371235	SUBSIDIARY
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY
T-C King Street Station LLC	26-1700245	SUBSIDIARY
T-C Trio Apartments LLC	45-2892182	SUBSIDIARY
U.S. Cities Multifamily CPF Fund Operating LP	81-3794611	SUBSIDIARY
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY
TCAM Core Prop Fund REIT 2 LLC	47-4935916	SUBSIDIARY
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY
Social Infra, LLC		SUBSIDIARY
Stichting Bewaarder Ziemia Fund		AFFILIATE
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY
T-C 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

COMPANY	FEIN	RELATIONSHIP
T-C Australia RE Holdings I, LLC	81-2490530	SUBSIDIARY
T-C Australia RE Holdings II, LLC	81-2506975	SUBSIDIARY
TIAA Australia Real Estate Trust		SUBSIDIARY
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY
TGA Miller Street Trust		SUBSIDIARY
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY
TIAA Melbourne Retail Asset 1 Trust		SUBSIDIARY
TGA Australia Real Estate Trust 2		SUBSIDIARY
TGA PBSA Hold Trust		SUBSIDIARY
TGA PBSA Asset Trust 1		SUBSIDIARY
TGA PBSA Asset Trust 2		SUBSIDIARY
TGA PBSA Asset Trust 3		SUBSIDIARY
TGA PBSA Hold Trust 2		SUBSIDIARY
TGA PBSA Asset Trust 4		SUBSIDIARY
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY
T-C Europe LP	47-2369576	SUBSIDIARY (32)
T-C Europe LP	47-2369576	SUBSIDIARY (32)
T-C Europe S.à r.l.		SUBSIDIARY
Nightingale LuxCo S.à r.l.		SUBSIDIARY
T-C Nordics Investment AB		SUBSIDIARY
Sweden Nova Lund 1 AB		SUBSIDIARY
Sweden Nova Lund 2 AB		SUBSIDIARY
T-C Luxembourg Neptune Holdings S.à r.l.		SUBSIDIARY
T-C Neptune Holdings S. à r.l.		SUBSIDIARY
Neptune Property Venture S.à r.l.		SUBSIDIARY
Castel Guelfo I SRL		SUBSIDIARY
Neptune Holding Spain, S.L.		SUBSIDIARY
Promcat Alternativa, S.L.		SUBSIDIARY
Neptune Madrid Holdco S.L.		SUBSIDIARY
Neptune Nassica Propco S.L.		SUBSIDIARY
Neptune Getafe Propco S.L.		SUBSIDIARY
Neptune Las Rozas Outlet S.L.		SUBSIDIARY
Neptune San Sebastian Outlet S.L.		SUBSIDIARY
Neptune Polish HoldCo 2 B.V.		SUBSIDIARY
Neptune Ursus SP. z.o.o.		SUBSIDIARY
Neptune Polish Property Venture BV		SUBSIDIARY
Neptune Krakow SP. z.o.o.		SUBSIDIARY
Neptune Annopol SP. z.o.o.		SUBSIDIARY
Neptune Poznan SP. z.o.o.		SUBSIDIARY
Neptune OPCI SAS		SUBSIDIARY
Roppenheim Holding SAS		SUBSIDIARY
Roppenheim Outlet SNC		SUBSIDIARY (33)
Neptune Property Holding S.à r.l.		SUBSIDIARY
Neptune Amsterdam B.V.		SUBSIDIARY
Neptune Gliwice Sp. z o.o.		SUBSIDIARY
Neptune Roppenheim Holding S.à r.l		SUBSIDIARY
Roppenheim Outlet SNC		SUBSIDIARY (33)
Neptune Vicolungo I S.r.l.		SUBSIDIARY
TC-Norway AS		SUBSIDIARY
Skedsmo Logistikk AS		SUBSIDIARY

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

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

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

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

(27) London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).

(28) New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).

(29) 60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).

(30) 70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).

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

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

(33) Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE
FC 8 Spruce Street Residential, LLC		AFFILIATE
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY
Nuveen Global Cities REIT, Inc.	82-1419222	SUBSIDIARY
Nuveen Global Cities REIT LP, LLC	82-1502883	SUBSIDIARY
Nuveen Global Cities REIT OP, LP	82-1507998	SUBSIDIARY
Global Cities REIT Holding Company LLC	87-0923425	SUBSIDIARY
NR 844 North LLC	82-3527067	SUBSIDIARY
NR 9725 Datapoint Drive LLC	84-3576911	SUBSIDIARY
NR APCF Investor Ltd.		SUBSIDIARY
NR Berkeley Lake Road LLC	86-2212099	SUBSIDIARY
NR Brookson Flats LP		SUBSIDIARY
NR Defoor Hills LLC	82-5519657	SUBSIDIARY
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY
NR East Sego Lily LLC	83-3651003	SUBSIDIARY
NR ECF Investor Ltd.		SUBSIDIARY
NR Globe Street Industrial LLC	84-3175301	SUBSIDIARY
NR Henderson 215 LLC	83-1495411	SUBSIDIARY
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY
NR Main Street at Kingwood LLC	83-1815798	SUBSIDIARY
NR Massachusetts REIT Member LLC	85-2687486	SUBSIDIARY
NR 1 National Street LLC	85-2687958	SUBSIDIARY
NR MOB 1335 North Mill Street LLC	85-3509880	SUBSIDIARY
NR MOB 1429 Highway 6 Member LLC	87-1005322	SUBSIDIARY
NRNX MOB 1429 Highway 6 Venture LLC	87-1005076	SUBSIDIARY
NR MOB 1429 Highway 6 LLC	87-0994699	SUBSIDIARY
NR MOB 2945 Wilderness Place Member LLC	86-1392851	SUBSIDIARY
NRNX MOB 2945 Wilderness Place Venture LLC	86-1393093	SUBSIDIARY
NR MOB 2945 Wilderness Place LLC		SUBSIDIARY
NR MOB 4600 Bill Gardner Parkway LLC	85-3510154	SUBSIDIARY
NR San Antonio Industrial Building LLC	85-4201485	SUBSIDIARY
NR Tacara at Steiner Ranch LLC	82-5503093	SUBSIDIARY
NR The Canyons LLC	86-3385370	SUBSIDIARY
Nuveen Global Cities REIT Lending, LLC	83-4299885	SUBSIDIARY
Nuveen Global Cities REIT Subsidiary GP LLC	87-1201383	SUBSIDIARY
Union Property Operations NRE IV LLC	86-3628175	SUBSIDIARY
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
T-C GA Real Estate Holdings, LLC (continued)		
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY
T-C Aspira LLC	46-1220681	SUBSIDIARY
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY
T-C Kings Crossing, LLC	45-4045658	SUBSIDIARY
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY
300 Legacy Place Boulevard LLC		SUBSIDIARY
Legacy Place Properties, LLC	30-0769316	SUBSIDIARY
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY
The Flats Holding Company LLC	47-1379500	SUBSIDIARY
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY
T-C JK I, LLC	46-4567368	SUBSIDIARY
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY (34)
T-C JK II, LLC	46-4587620	SUBSIDIARY
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY (34)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY
T-C Lux Investments Special Limited Partnership		SUBSIDIARY
European Cities Partnership SCSp		AFFILIATE (13)
Global Real Estate Debt Partners – Fund I (UK) SCSp		SUBSIDIARY (21)
T-C MV Member LLC	81-4583865	SUBSIDIARY
T-C M-T REIT LLC	81-4599024	SUBSIDIARY
T-C MV Member II LLC		SUBSIDIARY
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY
T-C MT II Originations TRS LLC	85-2937933	SUBSIDIARY
T-C Mt. Ommaney Centre Holding Company LLC	47-1954609	SUBSIDIARY
T-C Mt. Ommaney Centre LLC	47-1828871	SUBSIDIARY
T-C Permian Investor LLC	82-1023309	SUBSIDIARY
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY
T-C SMA 2, LLC	36-4620008	SUBSIDIARY
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY
T-C The Edge at Flagler Village, LLC	81-2204918	SUBSIDIARY
T-C UK RE Holdings I, LLC	81-2676934	SUBSIDIARY
T-C UK RE Holdings II, LLC	81-2691474	SUBSIDIARY
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY
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

COMPANY	FEIN	RELATIONSHIP
T-C Waterford Blue Lagoon, LLC (continued)		
Westland At Waterford General Partner LLC	47-5635267	SUBSIDIARY
Westland at Waterford LLC	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
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 ASI Monte Vista Investor Member LLC	86-3673675	SUBSIDIARY
TGA ASI Riverstone Investor Member LLC	86-2376987	SUBSIDIARY
TGA Auburn Business Park LLC	84-3830265	SUBSIDIARY
TGA Aurora DC III LLC	84-3285557	SUBSIDIARY
TGA Baltimore IC LLC	84-3475931	SUBSIDIARY
TGA Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY
TGA PC MCF Investor Member LLC	85-3076626	SUBSIDIARY
TGA Beckwith Farms LLC	84-3303586	SUBSIDIARY
TGA Bedford Park LLC	84-3314123	SUBSIDIARY
TGA Boulder Creek LLC	85-4073425	SUBSIDIARY
TGA Bridge Creek LLC	85-4073222	SUBSIDIARY
TGA Bridge Point LLC	84-3441362	SUBSIDIARY
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY
TGA Cactus DC II LLC	84-2939493	SUBSIDIARY
TGA Capital Beltway CC LLC	84-3523623	SUBSIDIARY
TGA Center Square DC LLC	84-3487859	SUBSIDIARY
TGA Centerpointe LLC	84-3314029	SUBSIDIARY
TGA Central Green LLC	83-3799476	SUBSIDIARY
TGA Central Square Investor Member LLC	84-4376282	SUBSIDIARY
TGACSE Central Square Holdings LLC	84-4880676	SUBSIDIARY
TGACSE Central Square LLC	84-4893448	SUBSIDIARY
TGACSE Midwood Corners LLC	84-4923976	SUBSIDIARY
TGACSE Morningside LLC	84-4893383	SUBSIDIARY
TGACSE Triangle LLC	84-4924033	SUBSIDIARY
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY
PEP Athens, LLC	83-1011298	SUBSIDIARY
TGA Creekside Village Investor Member LLC	85-1065983	SUBSIDIARY

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

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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TEFF Holdco LLC	81-2146865	SUBSIDIARY
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY (4)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY
TEFF Holding S.a.r.l		SUBSIDIARY
TEFF Investments B.V.		SUBSIDIARY
Areal III Spolka z o.o.		SUBSIDIARY
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY
Dangro Invest SA		SUBSIDIARY
AGAT Spolka z o.o.		SUBSIDIARY
AGRA Spolka z o.o.		SUBSIDIARY
AGRAMAX Spolka z o.o.		SUBSIDIARY
AGRIFARM Spolka z o.o.		SUBSIDIARY
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY
AGROLAND Spolka z o.o.		SUBSIDIARY
AGROSERVICE Spolka z o.o.		SUBSIDIARY
AMAL Spolka z o.o.		SUBSIDIARY
CISY Spolka z o.o.		SUBSIDIARY
KOLNO Spolka z o.o.		SUBSIDIARY
MILKOWO Sp. Z o.o.		SUBSIDIARY
SATOPY Spolka z o.o.		SUBSIDIARY
SEE-AGRO SP. z o.o.		SUBSIDIARY
SOBIERADZ Spolka z o.o.		SUBSIDIARY
Pszenrol SA		SUBSIDIARY
BUDUS Spolka z o.o.		SUBSIDIARY
LOZICE Sp. z o.o.		SUBSIDIARY
OGARDY SP. z o.o.		SUBSIDIARY
ROLA Spolka z o.o.		SUBSIDIARY
ROLPOL Spolka z o.o.		SUBSIDIARY
ROLZBUD Spolka z o.o		SUBSIDIARY
SZAFIR SP. z o.o.		SUBSIDIARY
WALICHNOWY Sp. z o.o.		SUBSIDIARY
WEZINY SP. z o.o.		SUBSIDIARY
ZIEMROL Spolka z o.o.		SUBSIDIARY
Adamas SA		SUBSIDIARY
AMBER SP. z o.o.		SUBSIDIARY
CIESZYSLAW SP z o.o.		SUBSIDIARY
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY
JASIONNO Spolka z o.o.		SUBSIDIARY
OPAL SP z o.o.		SUBSIDIARY
TETYRI SP. z o.o.		SUBSIDIARY
Gospodarstwo Okopy Sp. z o.o.		SUBSIDIARY
Agrohop 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 East Coronado Industrial LLC	84-3740496	SUBSIDIARY
TGA East Miraloma Industrial LLC	84-3740590	SUBSIDIARY
TGA Eastridge Investor Member LLC		SUBSIDIARY
TGA King EastRidge Venture LLC		SUBSIDIARY
TGA King EastRidge Owner LLC		SUBSIDIARY
TGA Emerald Corporate Park LLC	84-3740669	SUBSIDIARY
TGA Englewood DC LLC	84-3502383	SUBSIDIARY
TGA Enterprise Park Business Center LLC		SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TGA European RE Holdings I, LLC	83-2810033	SUBSIDIARY
Eagle GPCo S.à r.l.		SUBSIDIARY
Eagle Partnership SCSp		SUBSIDIARY
Eagle JVCo S.à r.l.		SUBSIDIARY
CB Krieau Dzwei GmbH		SUBSIDIARY
VIE Student House A GmbH & Co KG		SUBSIDIARY (37)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY
VIE Student House A GmbH & Co KG		SUBSIDIARY (37)
Eagle Italy 1 S.r.l.		SUBSIDIARY
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY
Wrocław Fabryczna 22 sp. z o.o.		SUBSIDIARY
Wrocław Prusa 9 sp. z o.o.		SUBSIDIARY
TGA Housing Holding S.à r.l.		SUBSIDIARY
Blitz H21-612 GmbH		SUBSIDIARY
TK Living GPCo Sarl		SUBSIDIARY
TK Living Partnership SCSp		SUBSIDIARY
TK Living JVCo Sarl		SUBSIDIARY
Lotomint S.L.		SUBSIDIARY
Carminsin S.L.		SUBSIDIARY
Naralisno S.L.		SUBSIDIARY
Sanfergar S.L.		SUBSIDIARY
Tinesen S.L.		SUBSIDIARY
TGA FC Investor Member LLC		SUBSIDIARY
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY
TGA Franklin Square IC I LLC	84-3523773	SUBSIDIARY
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY
TGA Freeport DC LLC	84-3332846	SUBSIDIARY
TGA Greenstone Logistics Center LLC	84-3740749	SUBSIDIARY
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY
TGA Hollins End LLC	84-3475313	SUBSIDIARY
TGA I-95 DC LLC	84-3523721	SUBSIDIARY
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY
TGA Japan Holdings Pte Ltd		SUBSIDIARY
TGA Japan GK Holdings Pte Ltd		SUBSIDIARY
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY
TGA JL Investor Member LLC	84-3718861	SUBSIDIARY
TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY
TGA JL III CT Investor Member LLC	87-1280436	SUBSIDIARY
TGA JL MCF Investor Member LLC	85-1292481	SUBSIDIARY
TGA Landover DC LLC	84-3523582	SUBSIDIARY
TGA Maryland Farms Holdings LLC	84-4773958	SUBSIDIARY
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY (38)
TGA Lakes at Indian Creek Investor Member LLC	85-4075985	SUBSIDIARY
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY
TGA MH III 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 MOB South Boerne LLC		SUBSIDIARY
TGA Montague Investor Member, LLC	81-4232788	SUBSIDIARY
RCD TGA Pierrepont Partners LLC		SUBSIDIARY
TGA Montrose Residences Investor Member, LLC	81-3542251	SUBSIDIARY
The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY
TGA Near East LLC	83-4153778	SUBSIDIARY
TGA Nex Investor LLC	85-1291326	SUBSIDIARY
TGA NJAHP Investor Member LLC	83-4139835	SUBSIDIARY
TGA NJAHP II Investor Member LLC	84-4574378	SUBSIDIARY

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 NYCAHP I Investor Member LLC	85-2859128	SUBSIDIARY
TGA North Miller Industrial LLC	84-3740851	SUBSIDIARY
TGA North Orange Industrial LLC	84-3759605	SUBSIDIARY
TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY
TGA Octave Apartments LLC	85-3510351	SUBSIDIARY
TGA Pacific Landing LLC	85-4396119	SUBSIDIARY
TGA Park 355 LLC	84-3254652	SUBSIDIARY
TGA Park 55 LLC	84-3254103	SUBSIDIARY
TGA Park 88 LLC	84-3254979	SUBSIDIARY
TGA Peaceable Investor Member LLC		SUBSIDIARY
TGA Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY
TGA Prairie Point LLC	84-3285659	SUBSIDIARY
TGA Renton Park 405 LLC	84-3830675	SUBSIDIARY
TGA Sandy Commerce Park LLC	83-2938932	SUBSIDIARY
TGA Somerset IC LLC	84-3487605	SUBSIDIARY
TGA Somerset IC II LLC	84-3476142	SUBSIDIARY
TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Sparrow Realty Investment I LLC	85-2574637	SUBSIDIARY
Sparrow Realty Investment WHF, LLC		SUBSIDIARY
SN Arizona LLC		SUBSIDIARY
SN DFW LLC		SUBSIDIARY
SN SA LLC	86-1703020	SUBSIDIARY
SN Tampa LLC		SUBSIDIARY
Sparrow Homes US LLC	85-3330672	SUBSIDIARY
TGA SS Self Storage Portfolio Investor Member LLC	86-1741788	SUBSIDIARY
TGA SS Self Storage Tranche I Venture LP		SUBSIDIARY
TGA SS Self Storage Portfolio Venture LP	86-1714431	SUBSIDIARY
TGA SC Bonita Springs LP	86-1623164	SUBSIDIARY
TGA SC Gainesville LP	86-1623454	SUBSIDIARY
TGA SC Columbus Veterans LP	86-1623724	SUBSIDIARY
TGA SC Columbus Ford LP	86-1624012	SUBSIDIARY
TGA SC Global Indy I LP	86-1638763	SUBSIDIARY
TGA SC Indianapolis 29th Street LP	86-1638905	SUBSIDIARY
TGA SC Erie Avenue LP	86-1639097	SUBSIDIARY
TGA SC Kensington LP	86-1639231	SUBSIDIARY
TGA SC Germantown LP	86-1639333	SUBSIDIARY
TGA SC Lancaster LP	86-1676331	SUBSIDIARY
TGA SC Beaumont LP	86-1676505	SUBSIDIARY
TGA SC Glenn Heights LP	86-1676901	SUBSIDIARY
TGA SC Houston LP	86-1677082	SUBSIDIARY
TGA SC Hansboro Avenue LP	86-1677222	SUBSIDIARY

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TGA SP-MPC Housing Investor Member LLC	83-2063402	SUBSIDIARY
TGA-SP Housing Venture I LLC	83-2147240	SUBSIDIARY
TGA SP-MPC Housing Venture I LLC	83-2123785	SUBSIDIARY
MPSP Ashwood Homes LLC	83-1869400	SUBSIDIARY
MPSP Ashwood MHC LLC	83-1869494	SUBSIDIARY
MPSP Beltline Homes LLC	84-2331138	SUBSIDIARY
MPSP Beltline Lender LLC	84-2345909	SUBSIDIARY
MPSP Beltline MHC LLC	84-2216330	SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Center Grove MHC LLC	83-1076792	SUBSIDIARY
MPSP Colinas South Homes LLC	84-2158715	SUBSIDIARY
MPSP Colinas South Lender LLC	84-2158791	SUBSIDIARY
MPSP Colinas South MHC LLC	84-2169896	SUBSIDIARY
MPSP Estancia Homes LLC	84-2169973	SUBSIDIARY
MPSP Estancia Lender LLC	84-2277681	SUBSIDIARY
MPSP Estancia MHC LLC	84-1976109	SUBSIDIARY
MPSP Fairlane Oaks Homes LLC	83-4260197	SUBSIDIARY
MPSP Fairlane Oaks Lender LLC	83-4283444	SUBSIDIARY
MPSP Fairlane Oaks MHC LLC	83-4241248	SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lakeview MHC LLC	84-2199063	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Parker MHC LLC	84-2247177	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Seven Oaks MHC LLC	84-2198856	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP Shiloh MHC LLC	83-2700544	SUBSIDIARY
MPSP South Concho Homes LLC	84-2428644	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP South Concho MHC LLC	84-2261982	SUBSIDIARY
MPSP Stonegate Homes LLC	83-2736822	SUBSIDIARY
MPSP Stonegate Lender LLC	83-2736936	SUBSIDIARY
MPSP Stonegate MHC LLC	83-2725560	SUBSIDIARY
MPSP TC GH Homes LLC	84-2319873	SUBSIDIARY
MPSP TC GH Lender LLC	84-2331064	SUBSIDIARY
MPSP TC GH MHC LLC	84-2216156	SUBSIDIARY
MPSP TC Sherman Homes LLC	84-2389479	SUBSIDIARY
MPSP TC Sherman Lender LLC	84-2428588	SUBSIDIARY
MPSP TC Sherman MHC LLC	84-2247220	SUBSIDIARY
MPSP Wildwood Acres Homes LLC	84-2345969	SUBSIDIARY
MPSP Wildwood Acres Lender LLC	84-2361787	SUBSIDIARY
MPSP Wildwood Acres MHC LLC	84-2239609	SUBSIDIARY
MPSP Wildwood Village Homes LLC	84-2361842	SUBSIDIARY
MPSP Wildwood Village Lender LLC	84-2379481	SUBSIDIARY
MPSP Wildwood Village MHC LLC	84-2239646	SUBSIDIARY
MPSP Windsong Homes LLC	83-2848324	SUBSIDIARY
MPSP Windsong Lender LLC	83-2848439	SUBSIDIARY
MPSP Windsong MHC LLC	83-2861026	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP
TGA Sterling DC LLC	84-3255382	SUBSIDIARY
TGA TCA Durham Logistics Center Investor Member LLC		SUBSIDIARY
TGA TCA Durham Logistics Center LLC		SUBSIDIARY
TGA The Apartments at Blakeney LLC	85-3509669	SUBSIDIARY
TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY
TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGAP The Warehouse At CH Owner LLC	84-3055465	SUBSIDIARY
TGA The Warehouse At Ch II Investor Member LLC	86-1749539	SUBSIDIARY
TGAP The Warehouse at CH II LLC		SUBSIDIARY
TGAP The Warehouse at CH II Owner LLC		SUBSIDIARY
TGA Tri-State Commerce Center LLC	84-3759437	SUBSIDIARY
TGA Twelve100 Apartments LLC	85-3917654	SUBSIDIARY
TGA University Parcels 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 Apartments 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
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

COMPANY	FEIN	RELATIONSHIP	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
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 GTR HoldCo, LLC	46-3881813	SUBSIDIARY	
Global Timber Resources LLC	46-3210500	SUBSIDIARY	
Global Timber SA LLC	46-3909387	SUBSIDIARY	
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY	
Global Timber International LLC	46-3899490	SUBSIDIARY	
Global Timber Spain, SL		SUBSIDIARY	
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY	
Forestal GTR Chile Limitada		SUBSIDIARY	
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Monte Fresnos, S.A.		SUBSIDIARY	
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY	
Taurion, S.A.		SUBSIDIARY	
GT Europe Cooperatief U.A.		SUBSIDIARY	
Global Timber NL, B.V.		SUBSIDIARY	
GTR Brasil Participacoes Ltda		SUBSIDIARY	
Brasilwood Reflorestamento S.A.		SUBSIDIARY	
Brasilwood Terras Florestais S.A.		SUBSIDIARY	
Khaya Woods Investimentos Florestais LTDA.		SUBSIDIARY	
Mamoneira Agropastoril S.A.		AFFILIATE	
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY	
Paineira Investimentos Florestais S.A.		SUBSIDIARY	
IPOPEMA 95 Closed Investment Fund of Non-Public Assets		SUBSIDIARY	
EKO Topola Sp. z.o.o.		SUBSIDIARY	
Brusno Resort Sp. z.o.o.		SUBSIDIARY	

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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA 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
1867 NA30 Holding Inc.		SUBSIDIARY
1867 Nouvelle Autoroute 30 Inc.		AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
McCommas Bluff Holdings LLC		AFFILIATE
Dallas Clean Energy, LLC		AFFILIATE
Dallas Clean Energy McCommas Bluff, LLC		AFFILIATE
Energy Power Investment Company, LLC		SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
North American Sustainable Energy Fund GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Actoil Utica, LLC	46-3628993	SUBSIDIARY
TIAA Realty, LLC	11-3519531	SUBSIDIARY
T-C 77 Central LLC	81-0902394	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA Shared Services, LLC	85-3343718	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA Super Regional Mall Member Sub, LLC	45-3164764	SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Calsolar, LLC	13-1624203	SUBSIDIARY
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY
Catalina Solar Lessee, LLC		SUBSIDIARY
SG Solutions, LLC	56-2492641	AFFILIATE
AE Investor II, LLC	27-0195010	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY	
TIAA Kapsick, LLC	20-5631854	SUBSIDIARY	
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY	
UK PPP Investments, LP		SUBSIDIARY	
Wigg (Holdings) Limited		SUBSIDIARY	
Wigg Investments Limited		SUBSIDIARY	
Merseylink (Holdings) Limited		AFFILIATE	
Merseylink (Finance) Limited		AFFILIATE	
Merseylink Limited		AFFILIATE	
Merseylink (Issuer) plc		AFFILIATE	
Union Property Operations NRE III LLC	87-1101091	AFFILIATE	
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE	
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE	
U.S. Cities Office Fund LP		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	84-4775239	SUBSIDIARY	(38)
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY	
USCOF Mobius Operating Member LLC	87-1365205	SUBSIDIARY	
USCOF Optical Court LLC	85-3371600	SUBSIDIARY	
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY	
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY	
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY	
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY	
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY	
USCRF KRG JV Investor Member LLC		SUBSIDIARY	
KRG – USCRF Retail Portfolio LLC	37-1904986	SUBSIDIARY	
KRG 951 & 41, LLC		SUBSIDIARY	
KRG Livingston Center, LLC		SUBSIDIARY	
KRG-USCRF Plaza Volente, LLC		SUBSIDIARY	
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY	
CRED REIT LLC	82-3760575	SUBSIDIARY	
CRED REIT Holdco LLC	47-1938723	SUBSIDIARY	
CRED Glenhardie LLC	84-2113010	SUBSIDIARY	
CRED HQ LLC	85-1296109	SUBSIDIARY	
CRED REIT Holdco Alta LLC	86-3290456	SUBSIDIARY	
CRED REIT Holdco Hacienda LLC	87-1440716	SUBSIDIARY	
CRED REIT Holdco Phoenix Industrial LLC	87-0979505	SUBSIDIARY	
CRED REIT Holdco Seller LLC	83-2024014	SUBSIDIARY	
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY	
CRED REIT Holdco Velocity LLC	81-1392434	SUBSIDIARY	
CRED REIT Manager LLC	82-4800804	SUBSIDIARY	
CRED REIT Member LP	82-5347019	SUBSIDIARY	
CRED Sawtelle LLC	83-2267896	SUBSIDIARY	
CRED Slabtown LLC	83-3184068	SUBSIDIARY	
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY	
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY	
Winslow Growth Capital Fund II, L.P.	83-1931152	SUBSIDIARY	
WRC Properties, LLC	51-0141732	SUBSIDIARY	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			13-6110585	3792687			TIAA Board of Governors	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 Governors	Ownership	100.000	TIAA Board of Governors	N	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Governors	Ownership	100.000	TIAA Board of Governors	N	
			13-6022042		777535		College Retirement Equities Fund	NY	NIA	CREF Board of Governors	Board		CREF Board of Governors	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 Governors	N	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	N	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors	N	
			36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors	N	100
			36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Governors	N	100
							AGR Special Opportunities GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4328253				Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Governors	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	Greenwood Resources Forest Management, LLC	Ownership	99.000	TIAA Board of Governors	N	200
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
							GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Governors	N	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Governors	N	300
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Governors	N	300
			82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Co-Invest Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1177850				Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			98-1449979				Churchill Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Junior Capital Opportunities Fund II Carry-Co, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Junior Capital Opportunities Fund II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Junior Capital Opportunities Fund II GP Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-3272173				Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Secondary Partners GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Governors	N	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Governors	N	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2245173				NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-1917856				TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Governors	N	400
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen CP Holdings 1 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen CP LLC	DE	DS	Nuveen CP Holdings 1 LLC	Ownership	79.200	TIAA Board of Governors	N	500
							Nuveen CP Holdings 2 LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen CP LLC	DE	DS	Nuveen CP Holdings 2 LLC	Ownership	0.800	TIAA Board of Governors	N	500
							Greenworks Lending LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	N	
							Greenworks SPV LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	N	
							PACEWell 1 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	N	
							PACEWell 2 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	N	
							PACEWell 3 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-1326451				PACEWell 4 LLC	DE	DS	Greenworks Lending LLC	Ownership	100.000	TIAA Board of Governors	N	
							PACE Financial Servicing LLC	DE	DS	Nuveen CP LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-1819349				Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			84-5180164				Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
				5040579			Nuveen UK, Limited	GBR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	600
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Governors	N	700
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Governors	N	700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Governors	N	700
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	1000
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Governors	N	700
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	600
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	800
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	900
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Governors	N	1000
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	N	600
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	N	800
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	N	900

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

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			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Governors	N	1000
							Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-2986445				Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-4598778				Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-3751720				CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Governors	N	
			85-2413081				CRED Rated Feeder GP LLC	DE	DS	CRED GP LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1561520				Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1702891				Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I GP LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1560063				Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I LP	Ownership	100.000	TIAA Board of Governors	N	
			87-1132368				Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-1131938				Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Borrower I LLC	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I SFR Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
							SAF MOB Amarillo Member LLC	DE	DS	Nuveen Real Estate U.S. Strategic Alternatives Fund I Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
							SAFNX MOB Amarillo Venture LLC	DE	DS	SAF MOB Amarillo Member LLC	Ownership	90.000	TIAA Board of Governors	N	
							U.S. Cities Office Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			35-2633108				U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-4054235				U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-2037572				U.S. Strategic Industrial Fund II GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-2116787				U.S. Strategic Industrial Fund II LP	DE	DS	U.S. Strategic Industrial Fund II GP LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-2587734				U.S. Strategic Industrial Fund II Holding Company LLC	DE	DS	U.S. Strategic Industrial Fund II LP	Ownership	100.000	TIAA Board of Governors	N	
			86-2842701				SIF II Allen Street Industrial LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-3336328				SIF II Clermont Industrial Portfolio LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-3265797				SIF II Lincoln Road Industrial LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-0923304				SIF II Southport Center I LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-2136273				SIF II TCA Ellis Road Development Investor Member LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
							SIF II TCA Ellis Road Development Venture LLC	DE	DS	SIF II TCA Ellis Road Development Investor Member LLC	Ownership	90.000	TIAA Board of Governors	N	
			86-1621541				Union Property Operations NRE VII LLC	DE	DS	U.S. Strategic Industrial Fund II Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-2857187				Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
							Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Governors	N	
							Imajn Services LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Imajn Asset Manager LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-2603852				Sparrow Realty investment I Managing Member LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-0631410				Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Governors	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-3426937				Nuveen Real Estate Global Cities Advisors LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2502695				Nuveen Real Estate Project Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
							Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors	N	1100
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Governors	N	
							Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Governors	N	1100
							Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	N	
							Glennmont Asset Management Limited	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Governors	N	
							Clean Energy Partners CEP 2012 Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	N	
							Glennmont Partners I Limited	GBR	DS	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Governors	N	
							Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	N	
							Glennmont Partners III S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	N	
							Glennmont Partners IV S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	N	
							Glennmont REBS Europe S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Governors	N	
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Governors	N	
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Governors	N	1200
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Governors	N	1200
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Governors	N	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715964			Asia Pacific Cities Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors	N	
							Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Governors	N	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Governors	N	
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Governors	N	
				4716783			Nuveen Real Estate Management Ltd	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Governors	N	
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Governors	N	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
							ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
							European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Governors	N	1300
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	

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				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715898			Nuveen Immobilien GmbH	DEU	DS	Nuveen Group Holdings Ltd	Influence		TIAA Board of Governors	N	
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Governors	N	
							Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	N	1400
							Nuveen Real Estate Debt Partners III (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715348			Nuveen Real Estate Nominees Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
							TH Real Estate Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
							Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Governors	N	
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Governors	N	
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	N	
			82-4363605				CASA Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	N	
			86-1845840				CASA Partners IX GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Governors	N	
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
							Westchester Group Chile Investment Management, SpA	CHL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Governors	N	1500
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Governors	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	.1.000	TIAA Board of Governors	N	1500
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	.1.000	TIAA Board of Governors	N	1600
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Governors	N	1600
			84-3766552				Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Governors	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Governors	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4025630				Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			94-3252504				Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Governors	N	
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Governors	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Governors	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Governors	N	

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			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Nuveen TALF Opportunities GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Governors	N	
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Governors	N	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Governors	N	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors	N	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Governors	N	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Governors	N	1800
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Governors	N	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Governors	N	
				4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Governors	N	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Governors	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 Governors	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Governors	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Governors	N	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Governors	N	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Governors	N	

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				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Governors	N	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Churchill Junior Capital Opportunities Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
			98-1402136				Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
							Churchill Middle Market Senior Loan Fund III, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Governors	N	
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Governors	N	2000
			47-3337561	4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Governors	N	2000
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-1933477				Mesa Del Rio Vineyard, LLC	CA	DS	Silverado Los Alamos Vineyards, LLC	Ownership	100.000	TIAA Board of Governors	N	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Governors	N	

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			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Governors	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
			04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Governors	N	2100
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	1400
			32-0509812		1699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	62.690	TIAA Board of Governors	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 Governors	N	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Governors	N	
							L.A. Teak Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							Landed Educator Retention Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Governors	N	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Governors	N	2200
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Governors	N	
				4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Governors	N	2200
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Governors	N	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	
							NBPT Aggregator LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Governors	N	

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				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Governors	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	N	2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Governors	N	2400
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	N	2500
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Governors	N	
							CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
			98-1435873				Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Governors	N	
			98-1433967				Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	N	
			98-1433956				Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	N	
			98-1433960				Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	N	
			98-1433975				Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Prinses AcquiCo B.V.	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Governors	N	
							Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Governors	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Governors	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 Governors	N	
			98-1433939				Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Governors	N	2600
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Governors	N	2600
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Governors	N	2500
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
			98-1438380				Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Governors	N	2400
							Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Governors	N	2700
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Governors	N	2700
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	N	
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Governors	N	
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors	N	2800
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors	N	2800
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Governors	N	2900
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Governors	N	2900
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Governors	N	3000
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Governors	N	3000
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Governors	N	
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	N	
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	N	
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	N	
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Governors	N	
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors	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 Governors	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 Governors	N	
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Governors	N	
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors	N	
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Governors	N	
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Governors	N	3100
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.160	TIAA Board of Governors	N	3100
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Governors	N	
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	N	
			26-1700245	4617853			T-C King Street Station LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	N	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	N	
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Governors	N	
			47-4935916	4952611			TCAM Core Prop Fund REIT 2 LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	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 Governors	N	
			84-3388831				125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	100.000	TIAA Board of Governors	N	
			84-3408615				125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4653622				125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2320652				NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-1895540				Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-1834824				Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Governors	N	
			84-1857338				US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-1842298				US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-1880235				US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-2031403	4860800			NRFC Inception IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
			46-2062147	4860819			NRFC Inception V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
							Nuveen CLO Issuance Fund LP	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
			84-5180286				Nuveen Global Impact Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	

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			83-4357309				Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Governors	N	
			83-4341275				Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Governors	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 Governors	N	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Governors	N	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Governors	N	
			26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Governors	N	
			26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	
							2234328 Alberta ULC	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors	N	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc.	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			85-1933477				Otto's South Vineyard, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	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 Governors	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Governors	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							REP Coinvest III TEC, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	N	
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	N	

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				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors	N	
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Governors	N	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Governors	N	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Governors	N	
							TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Governors	N	
							TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Governors	N	
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Governors	N	3200
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Governors	N	3200
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Governors	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Governors	N	
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	N	
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	N	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	N	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Governors	N	
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Governors	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Governors	N	3300
				5195291			Neptune Polish HoldCo 2 B.V.	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Polish HoldCo 2 B.V.	Ownership	100.000	TIAA Board of Governors	N	
				4908373			Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Governors	N	
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Governors	N	
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Governors	N	
							Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Neptune Gliwice Sp. z o.o.	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Governors	N	3300
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							TC-Norway AS	NOR	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	N	
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Governors	N	
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	

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			84-2144204				2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Ownership	71.330	TIAA Board of Governors	N	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Governors	N	
			87-0923425				Global Cities REIT Holding Company LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			84-3576911	5497593			NR 9725 Datapoint Drive LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
							NR APCF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			86-2212099				NR Berkeley Lake Road LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
							NR Brookson Flats LP	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			82-5519657				NR Defoor Hills LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			83-3651003				NR East Sego Lily LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
							NR ECF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			84-3175301	5481800			NR Globe Street Industrial LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			83-1495411				NR Henderson 215 LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			83-1815798				NR Main Street at Kingwood LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			85-2687486				NR Massachusetts REIT Member LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			85-2687958				NR 1 National Street LLC	DE	DS	NR Massachusetts REIT Member LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-3509880				NR MOB 1335 North Mill Street LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			87-1005322				NR MOB 1429 Highway 6 Member LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			87-1005076				NRNX MOB 1429 Highway 6 Venture LLC	DE	DS	NR MOB 1429 Highway 6 Member LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-0994699				NR MOB 1429 Highway 6 LLC	DE	DS	NRNX MOB 1429 Highway 6 Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1392851				NR MOB 2945 Wilderness Place Member LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1393093				NRNX MOB 2945 Wilderness Place Venture LLC	DE	DS	NR MOB 2945 Wilderness Place Member LLC	Ownership	100.000	TIAA Board of Governors	N	
							NR MOB 2945 Wilderness Place LLC	DE	DS	NRNX MOB 2945 Wilderness Place Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-3510154				NR MOB 4600 Bill Gardner Parkway LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			85-4201485				NR San Antonio Industrial Building LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			86-3385370				NR The Canyons LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			83-4299885	5510166			Nuveen Global Cities REIT Lending, LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			87-1201383				Nuveen Global Cities REIT Subsidiary GP LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	N	
			86-3628175				Union Property Operations NRE IV LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	N	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Governors	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Governors	N	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	N	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Governors	N	
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	N	
			30-0769316				Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Governors	N	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Governors	N	3400
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Governors	N	3400
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
							European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Governors	N	1300
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Governors	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 Governors	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Governors	N	
							T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3224525				T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Governors	N	
			85-2937933				T-C MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	N	
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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 Governors	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 *
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Governors	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 Governors	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 Governors	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 Governors	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 Governors	N	
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	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 Governors	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Governors	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 Governors	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Governors	N	3500
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5580924	4932994			Westland at Waterford LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Governors	N	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Governors	N	
							Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			84-3541603				Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Governors	N	
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Governors	N	400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Governors	N	
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Governors	N	
				5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Governors	N	
							Areal III Spolka z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	N	
							Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	N	

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							Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
				5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	N	
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117417			AGROLAND Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
							CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Governors	N	
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5116492			OGARDY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5116465			SZAFIR SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Governors	N	
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
				5117462			JASIONNO Spolka z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
							TETYRI SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Governors	N	
							Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Governors	N	
							Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Agrohop Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Cieszanowice Solar Park sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
							Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Governors	N	
			84-3332496				TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-2548459				TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-2957526				TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Ownership	27.700	TIAA Board of Governors	N	3600
			82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Ownership	27.700	TIAA Board of Governors	N	3600
			86-3673675				TGA ASI Monte Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			86-2376987				TGA ASI Riverstone Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3830265				TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3285557				TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3475931				TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-3076626				TGA PC MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3303586				TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3314123				TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-4073425				TGA Boulder Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-4073222				TGA Bridge Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3441362				TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-2939313				TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-2939493				TGA Cactus DC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3523623				TGA Capital Beltway CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3487859				TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3314029				TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-3799476				TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4376282				TGA Central Square Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4880676				TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Governors	N	
			84-4893448				TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-4923976				TGACSE Midwood Corners LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-4893383				TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-4924033				TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 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 *
			61-1892161				PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Governors	N	
			83-1011298				PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-1065983				TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3740496				TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3740590				TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA Eastridge Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Governors	N	
							TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-3740669				TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3502383				TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA Enterprise Park Business Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-2810033				TGA European RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors	N	
							Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Governors	N	
							Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Governors	N	
							CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Governors	N	3700
							Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Governors	N	3700
							Eagle Italy 1 S.r.l.	ITA	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Wroc?aw Fabryczna 22 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							Wroc?aw Prusa 9 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							TGA Housing Holding S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	N	
							Blitz H21-612 GmbH	DEU	DS	TGA Housing Holding S.à r.l.	Ownership	100.000	TIAA Board of Governors	N	
							TK Living GPCo Sarl	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Governors	N	
							TK Living Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Governors	N	
							TK Living JVCo Sarl	LUX	DS	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Governors	N	
							Lotomint S.L.	ESP	DS	TK Living JVCo Sarl	Ownership	100.000	TIAA Board of Governors	N	
							Carminsin S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	N	
							Naralisno S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	N	
							Sanfergar S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	N	
							Tinesen S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Governors	N	
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-2708488				Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Governors	N	
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-3523773				TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3523813				TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3332846				TGA Freeport DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3740749				TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-3463522				TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3475313				TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3523721				TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Governors	N	
				5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Governors	N	
				5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Governors	N	
			84-3718861				TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4376472				TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			87-1280436				TGA JL III CT Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-1292481				TGA JL MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3523582				TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4773958				TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4775239				U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Governors	N	3800
			85-4075985				TGA Lakes at Indian Creek Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-2765297				TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			86-2908291				TGA MH III Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Governors	N	
			82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Governors	N	
							TGA MOB South Boerne LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	N	
			83-2379583				Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Governors	N	
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	

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							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Greenhouse, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Highway 521 Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Kemps Landing, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Midtown Atlanta, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4153778				TGA Near East LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-1291326				TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-4139835				TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4574378				TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-2859128				TGA NYCAHP I Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3740851				TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3759605				TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-4774106				TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-1934291				TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-3510351				TGA Octave Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-4396119				TGA Pacific Landing LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3254652				TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3254103				TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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 *
			84-3254979				TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA Peaceable Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-3250233				TGA Pleasant Prairie Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3285659				TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3830675				TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-2938932				TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3487605				TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3476142				TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-2863856				TGA Sparrow Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-2574637				Sparrow Realty Investment I LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Governors	N	
							Sparrow Realty Investment WHF, LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Governors	N	
							SN Arizona LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	N	
							SN DFW LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1703020				SN SA LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	N	
							SN Tampa LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-3330672				Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment WHF, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			83-2147240				TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Governors	N	
			83-2123785				TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Governors	N	
			83-1869400				MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1869494				MPSP Ashwood MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2331138				MPSP Beltline Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2345909				MPSP Beltline Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2216330				MPSP Beltline MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1088601				MPSP Center Grove Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1076792				MPSP Center Grove MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2158715				MPSP Colinas South Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2158791				MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2169896				MPSP Colinas South MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2169973				MPSP Estancia Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2277681				MPSP Estancia Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	

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			84-1976109				MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4260197				MPSP Fairlane Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4283444				MPSP Fairlane Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4241248				MPSP Fairlane Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2290488				MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2319726				MPSP Lakeview Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2199063				MPSP Lakeview MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1213262				MPSP Lemon Tree Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2548459				MPSP Lemon Tree MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1230821				MPSP Mobile Gardens Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-1230714				MPSP Mobile Gardens MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2379528				MPSP Parker Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2389423				MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2247177				MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2277774				MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2290439				MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2198856				MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2700633				MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2725391				MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2700544				MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2428644				MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2436652				MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2261982				MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2736822				MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2736936				MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2725560				MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2319873				MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	

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			84-2331064				MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2216156				MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2389479				MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2428588				MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2247220				MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2345969				MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2361787				MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2239609				MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2361842				MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2379481				MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2239646				MPSP Wildwood Village MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2848324				MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1741788				TGA SS Self Storage Portfolio Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA SS Self Storage Tranche I Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	N	
			86-1714431				TGA SS Self Storage Portfolio Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Governors	N	
			86-1623164				TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1623454				TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1623724				TGA SC Columbus Veterans LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1624012				TGA SC Columbus Ford LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1638763				TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1638905				TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1639097				TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1639231				TGA SC Kensington LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1639333				TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1676331				TGA SC Lancaster LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1676505				TGA SC Beaumont LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1676901				TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1677082				TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			86-1677222				TGA SC Hansboro Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Governors	N	
			84-3255382				TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA TCA Durham Logistics Center Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA TCA Durham Logistics Center LLC	DE	DS	TGA TCA Durham Logistics Center Investor Member LLC	Ownership	90.000	TIAA Board of Governors	N	

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			85-3509669				TGA The Apartments at Blakeney LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			84-3055701				TGAP The Warehouse At CH LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Governors	N	
			84-3055465				TGAP The Warehouse At CH Owner LLC	DE	DS	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-1749539				TGA The Warehouse At Ch II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGAP The Warehouse at CH II LLC	DE	DS	TGA The Warehouse At Ch II Investor Member LLC	Ownership	90.000	TIAA Board of Governors	N	
							TGAP The Warehouse at CH II Owner LLC	DE	DS	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-3759437				TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			85-3917654				TGA Twelve100 Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
							TGA University Parcels LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3830895				TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3441798				TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-3527380				TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			84-2939589				TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-0723201				TGA Yorktown Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Governors	N	
			82-2826183				TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	N	
			84-1905731				TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Governors	N	
							TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
							TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors	N	
			84-1921751				TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Governors	N	
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
							TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Governors	N	
							TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
							TIAA CLO V Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	Y	

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber SA LLC	Ownership	85.480	TIAA Board of Governors	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Governors	N	
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors	N	
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Governors	N	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	N	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	N	
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	N	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	N	
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Governors	N	
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Governors	N	
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Governors	N	
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	99.000	TIAA Board of Governors	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Governors	N	
							Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors	N	
							Khaya Woods Investimentos Florestais LTDA.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors	N	
							Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Governors	N	
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Governors	N	
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Governors	N	
				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	N	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Governors	N	
							A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
							1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Governors	N	
							1867 NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Governors	N	
							1867 Nouvelle Autoroute 30 Inc.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Governors	N	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Governors	N	
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Governors	N	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Governors	N	
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Governors	N	
							North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Governors	N	
							North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Governors	N	

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			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	N	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	N	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors	N	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-3343718				TIAA Shared Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	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 Governors	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 Governors	N	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Governors	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 Governors	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 Governors	N	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Governors	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 Governors	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Governors	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 Governors	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Governors	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Governors	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Governors	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Governors	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Governors	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Governors	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Governors	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 Governors	N	
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Governors	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Governors	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	

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			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			20-5631854	4314282			TIAA Kapsick, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Governors	N	
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Governors	N	
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors	N	
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Governors	N	
			87-1101091				Union Property Operations NRE III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			36-4932527				U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
			30-1108455				U.S. Cities Multifamily Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Governors	N	
							U.S. Cities Office Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			61-1914684				U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Governors	N	
							U.S. Cities Office Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
							USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	N	
			84-4775239				U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Governors	N	3800
			84-4775394				VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Governors	N	
			87-1365205				USCOF Mobius Operating Member LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	N	
			85-3371600				USCOF Optical Court LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Governors	N	
			82-3970010				U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			82-4016503				U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Governors	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 Governors	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 Governors	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 Governors	N	
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Governors	N	
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Governors	N	
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	N	
							KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Governors	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 Governors	N	
			82-3760575				CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Governors	N	
			47-1938723				CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-2113010				CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			85-1296109				CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-3290456				CRED REIT Holdco Alta LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-1440716				CRED REIT Holdco Hacienda LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			87-0979505				CRED REIT Holdco Phoenix Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2024014				CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			81-1392434				CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			86-2266688				CRED REIT Holdco Velocity LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	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 *
			82-4800804				CRED REIT Manager LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			82-5347019				CRED REIT Member LP	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-2267896				CRED Sawtelle LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-3184068				CRED Slabtown LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			83-4107560				CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Governors	N	
			84-3440905				Western A Midwest TN, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			83-1931152				Winslow Growth Capital Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	N	
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Governors	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	Nuveen CP LLC is owned 79.2% by Nuveen CP Holdings 1 LLC and 0.8% by Nuveen CP Holdings 2 LLC.
0600	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0700	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
0800	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0900	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1000	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1100	Clean Energy Partners HoldCo LLP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 2, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1200	Nuveen 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.
1300	European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.
1400	Global Real Estate Debt Partners Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.
1500	Westchester Group SRL is controlled and owned entirely by TIAA, with 99% owned by Westchester Group of Europe Ltd. and 1% owned by Westchester Group of Poland Sp. Z.o.o.
1600	Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.
1700	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
1800	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1900	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.
2000	1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
2100	Global Real Estate Debt Partners Fund I (UK) SCSp is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
2200	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
2300	Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2400	OVG Cloud S.à r.l. (OVG) is owned by TIAA via a 25% ownership of Cityhold Propco 11 S.à r.l. (10.1% of OVG) and Cityhold Propco 12 S.à r.l. (89.9% of OVG).
2500	Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2600	SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).
2700	London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).
2800	New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).
2900	60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).
3000	70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).
3100	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
3200	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
3300	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).
3400	Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC
3500	Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.

Asterisk	Explanation
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	VIE Student House A GmbH & Co KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.
3800	U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
3900	Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4000	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4100	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

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.

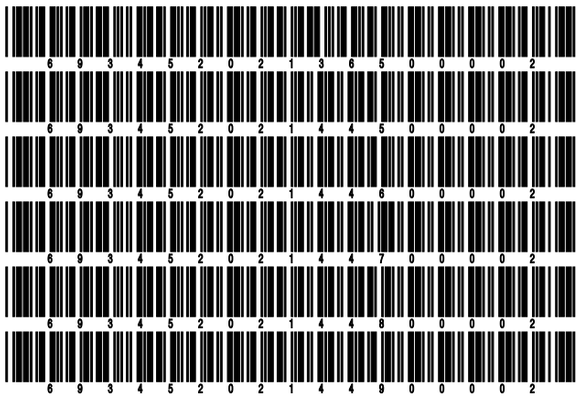
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(39,191,596)	(39,656,608)
2597. Summary of remaining write-ins for Line 25 from overflow page	(39,191,596)	(39,656,608)

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	34,496,378	39,219,565	73,678,905
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	34,496,378	39,219,565	73,678,905

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	3,421,570,238	3,686,483,928
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	198,682,699	545,726,731
	2.2 Additional investment made after acquisition	43,277,763	112,059,969
3.	Current year change in encumbrances	484,856	914,869
4.	Total gain (loss) on disposals	128,266,156	27,375,061
5.	Deduct amounts received on disposals	255,904,713	862,746,100
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	49,999,701	87,718,025
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,486,377,298	3,421,570,238
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,486,377,298	3,421,570,238

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	34,646,674,869	32,440,986,451
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,959,077,791	3,338,579,784
	2.2 Additional investment made after acquisition	236,820,637	166,788,957
3.	Capitalized deferred interest and other	85,692	47,068
4.	Accrual of discount	982,576	3,417,306
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		11,628
7.	Deduct amounts received on disposals	1,222,640,013	1,486,173,435
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,628,577	5,170,789
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	25,761,538	188,187,898
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)	35,644,134,512	34,646,674,869
12.	Total valuation allowance	(41,938,973)	
13.	Subtotal (Line 11 plus Line 12)	35,602,195,539	34,646,674,869
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	35,602,195,539	34,646,674,869

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	31,147,217,543	31,517,367,243
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	905,050,853	2,018,934,457
	2.2 Additional investment made after acquisition	1,417,122,226	2,242,770,557
3.	Capitalized deferred interest and other		
4.	Accrual of discount	13,219	25,144
5.	Unrealized valuation increase (decrease)	1,196,870,023	(608,115,537)
6.	Total gain (loss) on disposals	248,161	(50,347,751)
7.	Deduct amounts received on disposals	1,334,861,746	3,357,904,867
8.	Deduct amortization of premium and depreciation	89,324	171,361
9.	Total foreign exchange change in book/adjusted carrying value	15,152,614	(127,964,190)
10.	Deduct current year's other than temporary impairment recognized	341,861,168	487,376,152
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	33,004,862,402	31,147,217,543
12.	Deduct total nonadmitted amounts	83,433,233	317,007,464
13.	Statement value at end of current period (Line 11 minus Line 12)	32,921,429,169	30,830,210,079

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	203,871,911,201	195,161,342,253
2.	Cost of bonds and stocks acquired	18,329,999,817	42,691,612,292
3.	Accrual of discount	179,539,386	284,651,902
4.	Unrealized valuation increase (decrease)	232,974,350	27,898,729
5.	Total gain (loss) on disposals	495,481,843	1,756,545,369
6.	Deduct consideration for bonds and stocks disposed of	17,764,267,853	36,056,558,735
7.	Deduct amortization of premium	99,650,067	176,173,590
8.	Total foreign exchange change in book/adjusted carrying value	(85,585,238)	284,727,703
9.	Deduct current year's other than temporary impairment recognized	46,722,600	328,201,100
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	123,550,437	226,066,378
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	205,237,231,276	203,871,911,201
12.	Deduct total nonadmitted amounts	85,966,054	60,444,815
13.	Statement value at end of current period (Line 11 minus Line 12)	205,151,265,222	203,811,466,386

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	119,859,336,300	6,083,343,368	5,772,963,239	(657,664,732)	119,859,336,300	119,512,051,697		122,552,535,452
2.	NAIC 2 (a)	61,485,994,026	1,476,966,309	1,696,769,764	970,208,855	61,485,994,026	62,236,399,426		60,825,558,507
3.	NAIC 3 (a)	9,324,644,282	811,399,129	854,221,171	261,356,383	9,324,644,282	9,543,178,623		9,321,422,283
4.	NAIC 4 (a)	5,732,734,086	234,669,735	337,897,323	(643,032,802)	5,732,734,086	4,986,473,696		5,315,358,756
5.	NAIC 5 (a)	1,761,133,966	122,545,249	146,170,884	105,445,567	1,761,133,966	1,842,953,898		1,742,511,403
6.	NAIC 6 (a)	336,795,532	(14,485,046)	54,571,227	174,190,096	336,795,532	441,929,355		328,981,964
7.	Total Bonds	198,500,638,192	8,714,438,744	8,862,593,608	210,503,367	198,500,638,192	198,562,986,695		200,086,368,365
	PREFERRED STOCK								
8.	NAIC 1	12,874,061				12,874,061	12,874,061		12,874,061
9.	NAIC 2	121,025,000	33,600,000		(4,533,160)	121,025,000	150,091,840		114,770,393
10.	NAIC 3								
11.	NAIC 4	108,546,944	1,348,417	11,054,449	(19,013,243)	108,546,944	79,827,669		74,053,561
12.	NAIC 5	165,267,952			8,114,825	165,267,952	173,382,777		154,898,716
13.	NAIC 6	26,447,715	271,850		(9,091,959)	26,447,715	17,627,606		6,674,563
14.	Total Preferred Stock	434,161,672	35,220,267	11,054,449	(24,523,537)	434,161,672	433,803,953		363,271,294
15.	Total Bonds and Preferred Stock	198,934,799,864	8,749,659,011	8,873,648,057	185,979,830	198,934,799,864	198,996,790,648		200,449,639,659

(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 $ 131,195,142 ; NAIC 2 $ 22,402,029 ; NAIC 3 $ 7,060,525 NAIC 4 $; NAIC 5 $; NAIC 6 $ 4,450,698

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	44,913,253	XXX	46,075,652	848,493	

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	1,871,936,280	546,586,973
2.	Cost of short-term investments acquired	23,407,243	4,809,807,464
3.	Accrual of discount	9,615	989,892
4.	Unrealized valuation increase (decrease)	(654,545)	
5.	Total gain (loss) on disposals	(24,413,309)	36,838,882
6.	Deduct consideration received on disposals	1,802,010,746	3,540,005,856
7.	Deduct amortization of premium	672,721	2,813,916
8.	Total foreign exchange change in book/adjusted carrying value	(22,688,564)	20,532,841
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)	44,913,253	1,871,936,280
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	44,913,253	1,871,936,280

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)	127,079,438
2.	Cost Paid/(Consideration Received) on additions	15,943,364
3.	Unrealized Valuation increase/(decrease)	(11,542,560)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(30,190,233)
6.	Considerations received/(paid) on terminations	(22,973,757)
7.	Amortization	(59,219,501)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	220,841,651
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	285,885,916
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	285,885,916

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1G	50,000,000	50,826,716	62,342,331	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	49,639	238,113	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,777,077	62,104,218
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1G	50,000,000	50,484,976	65,217,527	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	61,555	238,113	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,423,421	64,979,414
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1G	100,000,000	100,728,719	126,984,819	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	123,430	476,226	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	100,605,289	126,508,593
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1G	125,000,000	125,234,291	161,606,219	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	154,288	595,282	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	125,080,003	161,010,937
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1G	80,000,000	80,115,265	95,532,602	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	95,196	380,981	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	80,020,069	95,151,621
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1G	125,000,000	152,532,658	176,982,001	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	141,725	595,282	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1A	152,390,933	176,386,719
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,914,049	53,459,562	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	954,242	1,134,230	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1A	47,959,807	52,325,332
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,917,079	53,459,562	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	957,272	1,134,230	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1A	47,959,807	52,325,332
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,335,397	54,113,426	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	957,417	1,134,230	38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.5% due 12/20/2040	1A	47,377,980	52,979,196
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,914,997	53,459,562	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	955,190	1,134,230	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1A	47,959,807	52,325,332
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,321,449	53,633,962	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	960,697	1,134,230	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1A	48,360,752	52,499,732
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,321,239	53,633,962	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	960,487	1,134,230	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1A	48,360,752	52,499,732
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	30,357,908	36,355,155	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	160,892	389,790	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1A	30,197,016	35,965,365
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	30,709,737	33,481,140	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	154,455	389,790	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	1A	30,555,282	33,091,350
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,186,686	28,268,953	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	140,074	324,825	3137B2-BB-5	FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	1A	25,046,612	27,944,128
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,475,154	30,820,088	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	126,623	324,825	3137BD-SR-8	FHR 4385 HZ Z SEQ 3% due 09/15/2044	1A	25,348,531	30,495,263
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,417,192	29,550,665	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	125,099	324,825	3137BV-XQ-4	FHR 4661 GZ Z SEQ 3% due 02/15/2047	1A	25,292,093	29,225,840
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,387,303	28,208,685	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	116,710	324,825	3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	1A	25,270,593	27,883,860
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,620,507	28,918,762	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	114,697	324,825	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1A	25,505,810	28,593,937
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,000,599	27,086,003	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	122,342	324,825	3136A6-R3-0	FNR 2012-75 CE PAC-11 3% due 07/25/2042	1A	24,878,257	26,761,178
12518*YQ7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,132,605	27,827,407	10/04/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	197,377	463,773	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	24,935,228	27,363,634
12518*YR5	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,074,537	55,827,748	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	383,040	927,546	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	49,691,497	54,900,202
12518*YS3	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,114,202	33,331,937	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	190,924	463,773	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	24,923,278	32,868,164
12518*YT1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,370,814	27,301,688	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	183,175	463,773	3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	25,187,639	26,837,915
12518*YU8	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,069,481	58,063,047	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	353,414	927,546	3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	1A	49,716,067	57,135,501
12518*ZY9	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,086,893	34,206,054	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	182,076	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,904,817	33,742,281
12518*YV6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,544,219	29,696,035	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	171,093	463,773	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1A	25,373,126	29,232,262

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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*YW4	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,666,438	29,836,843	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	171,093	463,773	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1A	25,495,345	29,373,070
12518*YX2	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,019,088	30,264,554	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	168,189	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,850,899	29,800,781
12518*YY0	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,053,377	30,264,554	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	168,190	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,885,187	29,800,781
12518*YZ7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,336,400	30,264,554	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	161,007	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	25,175,393	29,800,781
12518*ZA1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,046,724	30,264,554	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	156,218	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,890,506	29,800,781
12518*ZB9	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,043,210	30,264,554	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	152,704	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,890,506	29,800,781
12518*ZC7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,079,990	30,264,554	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	151,506	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,928,484	29,800,781
12518*ZF0	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,562,019	29,555,523	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	156,299	463,773	38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1A	25,405,720	29,091,750
12518*ZE3	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,268,392	29,661,756	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	156,299	463,773	3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1A	25,112,093	29,197,983
12518*ZG8	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	12,119,952	14,754,320	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	146,712	463,773	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	11,973,240	14,290,547
				13,689,929	15,023,172						3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	13,689,929	15,023,172
12518*ZD5	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,319,356	29,398,684	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	156,299	463,773	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1A	25,163,057	28,934,911
12518*ZH6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,230,952	28,620,789	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	162,025	463,773	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	1A	25,068,927	28,157,016
12518*ZJ2	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,291,097	32,609,606	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	166,225	463,773	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	25,124,872	32,145,833
12518*ZZ6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,616,655	30,264,554	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	166,225	463,773	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	25,450,430	29,800,781
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1D	71,744,712	45,143,966	49,560,958	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,998,608	8,690,362	3137B1-VG-4	FHR 4209 VZ Z SEQ 4% due 05/15/2043	1A	38,145,358	40,870,596
				34,953,027	38,984,843						3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4% due 07/25/2043	1A	34,953,027	38,984,843
12518*ZM5	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,306,492	60,041,704	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	342,405	927,546	38378P-F7-8	GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	1A	49,964,087	59,114,158
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1C	47,829,808	53,375,941	58,615,949	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,692,361	5,793,575	3137AP-EN-6	FHR 4028 ZA Z SEQ 4% due 04/15/2042	1A	48,683,580	52,822,374
12518*ZP8	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,586,177	28,779,438	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	168,888	463,773	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1A	26,417,289	28,315,665
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	1C	71,744,712	63,160,695	69,729,037	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	7,012,222	8,690,362	38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042	1A	56,148,473	61,038,675
				14,038,942	16,075,805						38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1A	14,038,942	16,075,805
12518*ZQ6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,584,975	28,779,438	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	167,686	463,773	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1A	26,417,289	28,315,665
12518*ZR4	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,309,334	57,671,436	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	320,948	927,546	38376P-ZK-9	GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	1A	49,988,386	56,743,890
12518*ZS2	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	45,127,684	49,599,545	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	301,708	927,546	3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3% due 03/25/2047	1A	44,825,976	48,671,999
				5,037,528	5,367,583						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	5,037,528	5,367,583
12518*ZU7	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	7,796,229	9,534,221	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	311,490	927,546	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1A	7,484,739	8,606,675

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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
				44,255,054	47,757,469						3137B2-P8-7	FHR 4212 ZX Z SEQ 4% due 06/15/2043	1A	44,255,054	47,757,469
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	57,876,832	64,451,822	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,336,564	11,587,149	3137B5-YC-1	FHR 4267 ZY Z SEQ 4.5% due 11/15/2043	1A	48,540,268	52,864,673
				46,910,019	50,657,072						3136A7-V9-0	FNR 2012-89 Z Z SEQ 4% due 08/25/2042	1A	46,910,019	50,657,072
				3,230,565	3,442,229						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	3,230,565	3,442,229
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	59,173,152	69,344,918	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,336,564	11,587,149	3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	1A	49,836,588	57,757,769
				34,729,237	37,987,143						38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4% due 08/20/2040	1A	34,729,237	37,987,143
				6,142,427	7,141,837						3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1A	6,142,427	7,141,837
12518*ZW3	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	12,538,161	14,721,075	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	328,843	927,546	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1A	12,209,318	13,793,529
				39,131,418	42,750,563						3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4% due 07/15/2042	1A	39,131,418	42,750,563
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,581,978	29,186,171	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	158,398	463,773	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1A	25,423,580	28,722,398
12518*A34	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	9,618,255	11,887,674	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,352,553	11,587,149	912810-FP-8	US TREASURY N/B United States Treasury Nt, 5.375% due 02/15/2031	1A	265,702	300,525
				94,082,333	131,653,097						912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1A	94,082,333	131,653,097
12518*A42	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	66,727,845	79,221,933	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,350,342	11,587,149	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	57,377,503	67,634,784
				39,759,424	50,563,219						912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	39,759,424	50,563,219
12518*A59	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	113,722,227	135,862,442	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,323,807	11,587,149	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	104,398,420	124,275,293
12518*A75	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,629,505	28,153,211	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	157,193	463,773	3137AP-BW-9	FHR 4033 ZE Z SEQ 4% due 04/15/2042	1A	25,472,312	27,689,438
12518*A67	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	22,700,104	27,826,780	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	157,193	463,773	3137AU-FJ-3	FHR 4107 HY EXCH PAC-11 3% due 09/15/2042	1A	22,542,911	27,363,007
				2,317,263	2,469,088						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	2,317,263	2,469,088
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,404,095	30,292,127	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	154,783	463,773	3137BA-G6-3	FHR 4323 VZ Z SEQ 4% due 04/15/2044	1A	25,249,312	29,828,354
12518*B41	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,482,261	28,602,490	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	142,803	463,773	3137BW-P5-7	FHR 4666 VZ Z SEQ 3% due 03/15/2047	1A	25,339,458	28,138,717
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	42,904,992	47,743,763	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,628,782	5,793,575	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1A	38,276,210	41,950,188
				12,066,032	13,470,258						3136AP-FS-6	FNR 2015-44 JL SEQ 3.5% due 07/25/2045	1A	12,066,032	13,470,258
12518*B58	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,088,552	49,612,567	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,622,139	5,793,575	3137AR-M2-9	FHR 4057 ZB Z SEQ 3.5% due 06/15/2042	1A	40,466,413	43,818,992
				7,484,874	8,024,280						3137BL-2V-9	FHR 4503 ZA Z SEQ 3.5% due 08/15/2045	1A	7,484,874	8,024,280
12518*B33	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,272,645	49,402,637	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,628,782	5,793,575	3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042	1A	40,643,863	43,609,062
				7,300,098	8,094,218						38377M-P9-1	GNR 2010-149 LB AD PAC-11 4.5% due 11/16/2040	1A	7,300,098	8,094,218
12518*B66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,009,777	28,212,255	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	151,325	463,773	38377R-BJ-3	GNR 2010-158 DG PAC-11 4% due 12/20/2040	1A	24,858,452	27,748,482
12518*B82	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	44,630,093	48,885,250	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,646,566	5,793,575	3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4% due 07/25/2042	1A	39,983,527	43,091,675
				8,595,251	9,567,515						3136AV-FU-8	FNR 2017-13 AB PAC-11 3% due 02/25/2047	1A	8,595,251	9,567,515

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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*B74	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	50,798,758	56,677,856	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	9,297,561	11,587,149	38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042	1A	41,501,197	45,090,707
				42,605,515	46,016,729						3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.5% due 06/15/2048	1A	42,605,515	46,016,729
				13,776,366	15,381,968						3136AV-5T-2	FNR 2017-20 BP PAC 3.5% due 04/25/2047	1A	13,776,366	15,381,968
12518*C24	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,029,916	28,186,281	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	141,671	463,773	38377N-GC-2	GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	1A	24,888,245	27,722,508
12518*C32	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	72,271,105	79,556,069	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	9,273,197	11,587,149	3137BT-CW-9	FHR 4639 AZ Z SEQ 3% due 12/15/2046	1A	62,997,908	67,968,920
				30,921,648	33,447,867						38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.5% due 01/20/2042	1A	30,921,648	33,447,867
12518*C40	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,753,844	50,766,469	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,614,442	5,793,575	3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	1A	41,139,402	44,972,894
				7,852,923	8,916,366						3136AX-U7-8	FNR 2017-72 PZ Z PAC 3% due 09/25/2047	1A	7,852,923	8,916,366
12518*C81	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	28,447,237	31,696,644	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	288,319	927,546	3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	1A	28,158,918	30,769,098
				21,768,958	25,557,811						3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.5% due 12/25/2047	1A	21,768,958	25,557,811
12518*D23	CDX.NA.HY31 SR. TRANCHE	1F	47,829,808	29,800,063	35,759,267	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,636,813	5,793,575	3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3% due 10/25/2044	1A	25,163,250	29,965,692
				18,030,386	21,917,730						3137BA-3W-0	FHR 4329 KZ Z SEQ 3% due 04/15/2044	1A	18,030,386	21,917,730
12518*D49	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	29,416,430	33,336,276	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	259,464	927,546	3137BG-Y7-8	FHR 4447 ZX SC Z PT 4% due 01/15/2045	1A	29,156,966	32,408,730
				22,182,864	24,182,190						3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.5% due 03/25/2043	1A	22,182,864	24,182,190
12518*D31	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	28,962,367	33,741,496	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,610,200	5,793,575	38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	1A	24,352,167	27,947,921
				21,623,903	23,670,332						38380C-K7-7	GNR 2017-26 QL SC SEQ 3% due 02/20/2040	1A	21,623,903	23,670,332
12518*D56	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,386,339	30,867,250	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	144,460	463,773	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	25,241,879	30,403,477
12518*D64	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	99,543,654	119,305,108	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	9,280,536	11,587,149	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	90,263,118	107,717,959
12518*D72	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,245,276	28,979,008	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	133,637	463,773	3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044	1A	25,111,639	28,515,235
12518*D80	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	51,799,794	68,676,694	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,633,669	5,793,575	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	47,166,125	62,883,119
12518*E22	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	53,895,459	70,085,242	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,629,223	5,793,575	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	49,266,236	64,291,667
12518*D98	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,215,736	65,219,213	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	260,006	927,546	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	49,955,730	64,291,667
12518*E30	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,164,610	31,515,882	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	159,308	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,005,302	31,052,109
12518*J43	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,247,606	31,400,874	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	173,267	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,074,339	30,937,101
12518*E48	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,234,148	31,515,882	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	174,483	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,059,665	31,052,109
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,182,577	31,515,882	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	169,620	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,012,957	31,052,109

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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*J68	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,246,212	31,515,882	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	164,757	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,081,455	31,052,109
12518*J76	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,869,896	32,665,960	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	140,718	463,773	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,729,178	32,202,187
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	50,150,154	59,652,555	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,672,666	5,793,575	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	45,477,488	53,858,980
12518*J92	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	50,182,798	59,652,555	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,652,513	5,793,575	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	45,530,285	53,858,980
12518*K25	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,525,481	30,867,250	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	135,838	463,773	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	25,389,643	30,403,477
12518*K33	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,771,559	32,609,606	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	132,247	463,773	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	25,639,312	32,145,833
12518*K41	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,457,276	28,543,102	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	129,805	463,773	3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	1A	25,327,471	28,079,329
12518*K58	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,457,126	27,915,975	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	129,194	463,773	3136A7-FM-9	FNR 2012-70 HB PAC-11 3% due 07/25/2042	1A	25,327,932	27,452,202
12518*K66	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	18,700,913	21,194,224	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,621,205	5,793,575	3137AP-MM-9	FHR 4030 PE PAC-1-11 3.5% due 04/15/2042	1A	14,079,708	15,400,649
				34,349,244	37,408,424						3137AQ-JU-3	FHR 4050 CZ Z SEQ 4% due 05/15/2042	1A	34,349,244	37,408,424
12518*K74	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	22,873,746	24,194,280	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	116,369	463,773	3136A0-DQ-7	FNR 2011-77 PC PAC-11 4% due 08/25/2041	1A	22,757,377	23,730,507
				3,094,509	3,402,274						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	3,094,509	3,402,274
12518*K82	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	22,239,846	27,892,006	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	95,641	463,773	38378U-L2-1	GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043	1A	22,144,205	27,428,233
				2,853,694	3,137,508						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	2,853,694	3,137,508
12518*K90	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	25,709,142	29,126,873	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	183,940	927,546	3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	1A	25,525,202	28,199,327
				24,613,192	27,321,934						38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.25% due 11/16/2040	1A	24,613,192	27,321,934
12518*L24	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,975,106	28,221,176	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	84,627	463,773	3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	1A	25,890,479	27,757,403
12518*L32	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	53,657,674	70,085,242	11/17/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,601,112	5,793,575	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	49,056,562	64,291,667
12518*L40	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,873,622	65,219,213	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	116,835	927,546	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	50,756,787	64,291,667
12518*L65	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,308,049	28,229,331	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	54,119	463,773	38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	25,253,930	27,765,558
12518*L57	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	40,826,475	45,094,566	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	4,590,003	5,793,575	38376L-AH-2	GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040	1A	36,236,472	39,300,991
				12,291,946	14,158,408						3136AV-R6-8	FNR 2017-24 Z Z SEQ 3% due 04/25/2047	1A	12,291,946	14,158,408
12518*L73	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,080,895	28,783,093	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	45,520	463,773	38376P-4G-2	GNR 2009-127 PB PAC-1-11 5% due 12/20/2039	1A	25,035,375	28,319,320
12518*L81	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,002,328	27,927,533	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	40,605	463,773	3136A5-MB-9	FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	1A	24,961,723	27,463,760
12518*L99	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	25,448,701	28,148,688	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	61,576	927,546	3136A8-V9-8	FNR 2012-113 EM PAC-11 3% due 10/25/2042	1A	25,387,125	27,221,142
				25,190,491	26,914,382						3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4% due 09/25/2043	1A	25,190,491	26,914,382
12518*M23	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,367,968	29,199,079	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	30,788	463,773	3137B1-KL-5	FHR 4194 ZE Z SEQ 4% due 04/15/2043	1A	25,337,180	28,735,306

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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*M31	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	30,548,568	36,176,143	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,554,005	5,793,575	3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3% due 03/25/2047	1A	25,994,563	30,382,568
				18,946,642	20,513,358						3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3% due 08/25/2042	1A	18,946,642	20,513,358
12518*M49	CDX.NA.IG31 SR. TRANCHE	1G	75,000,000	75,281,449	101,310,538	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	69,297	1,391,319	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	75,212,152	99,919,219
12518*M64	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,046,609	29,137,482	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	21,010	463,773	38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	1A	25,025,599	28,673,709
12518*M72	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	28,086,347	32,191,576	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	42,020	927,546	3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	1A	28,044,327	31,264,030
				22,237,427	23,698,627						3137AR-MM-5	FHR 4068 CE PAC-1-11 3% due 06/15/2042	1A	22,237,427	23,698,627
12518*M56	CDX.NA.HY31 SR. TRANCHE	2A	95,659,616	99,289,585	137,353,387	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	9,153,456	11,587,149	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	90,136,129	125,766,238
12518*M80	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,362,392	29,436,271	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	6,192	463,773	38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	1A	25,356,200	28,972,498
12518*M98	CDX.NA.HY31 SR. TRANCHE	1G	71,744,712	74,548,065	103,015,040	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,810,852	8,690,362	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	67,737,213	94,324,678
12518*N22	CDX.NA.HY31 SR. TRANCHE	1G	23,914,904	25,860,259	29,944,902	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	2,270,284	2,896,787	38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	1A	23,589,975	27,048,115
12518*N30	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	17,074,763	19,904,870	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	4,581,318	5,793,575	38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5% due 11/20/2039	1A	12,493,445	14,111,295
				36,344,752	39,476,930						38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11 4.5% due 07/20/2040	1A	36,344,752	39,476,930
126076BQ2	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	55,224,305	65,900,929	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	505,540	943,898	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	54,718,765	64,957,031
126076BR0	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,279,104	66,217,121	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	502,672	943,898	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	49,776,432	65,273,223
126076BU3	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	35,337,528	47,126,663	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	922,144	1,887,796	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	34,415,384	45,238,867
				14,330,567	18,741,816						912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	14,330,567	18,741,816
				49,843,573	65,736,328						912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	49,843,573	65,736,328
				1,021,679	1,446,199						912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	1,021,679	1,446,199
126076BV1	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,662,660	61,229,621	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	458,447	943,898	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	50,204,213	60,285,723
126076CS7	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,410,513	61,182,902	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	402,091	943,898	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	50,008,422	60,239,004
126076CT5	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,508,673	72,870,558	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	368,647	943,898	912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1A	50,140,026	71,926,660
126076CV0	CDX.NA.IG33 SR. TRANCHE	1G	25,000,000	20,243,322	24,607,287	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	160,987	471,949	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	20,082,335	24,135,338
				4,930,778	6,468,359						912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	4,930,778	6,468,359
126076CU2	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	48,030,385	58,161,398	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	328,670	943,898	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	47,701,715	57,217,500

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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
				2,178,104	3,127,246						912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1A	2,178,104	3,127,246
126076CW8	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	51,278,512	56,098,993	10/09/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	342,947	943,898	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	1A	50,935,565	55,155,095
126076DC1	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	100,675,463	122,070,960	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	726,539	1,887,796	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	99,948,924	120,183,164
126076DD9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,228,244	60,586,476	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	420,544	943,898	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	49,807,700	59,642,578
126076DE7	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,094,603	66,498,351	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	410,472	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	49,684,131	65,554,453
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	101,073,286	139,833,108	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,302,385	1,887,796	912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1A	99,770,901	137,945,312
126076EK2	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,868,186	65,348,273	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	649,383	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,218,803	64,404,375
126076EL0	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,999,941	130,471,129	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,360,849	1,887,796	912810-RW-0	TSY INFL IX N/B United States Treasury In .875 0.875% due 02/15/2047	1A	99,639,092	128,583,333
126076EM8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,306,164	59,642,414	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	651,544	943,898	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	49,654,620	58,698,516
126076EN6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,902,312	64,198,195	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	590,150	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,312,162	63,254,297
126076EP1	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,593,939	118,997,484	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,296,614	1,887,796	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	99,297,325	117,109,688
126076EQ9	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,241,583	124,895,061	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,180,984	1,887,796	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	99,060,599	123,007,265
126076ER7	CDX.NA.IG33 SR. TRANCHE	1F	65,000,000	65,870,283	80,582,457	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	485,748	1,227,067	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	65,384,535	79,355,390
126076ES5	CDX.NA.IG33 SR. TRANCHE	1F	55,000,000	55,551,742	71,193,053	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	403,048	1,038,288	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	55,148,694	70,154,765
126076ET3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,300,504	58,412,531	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	417,113	943,898	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	49,883,391	57,468,633
126076EU0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,280,547	63,048,116	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	409,870	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	49,870,677	62,104,218
126076EV8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,520,118	64,198,195	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	312,233	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,207,885	63,254,297
126076EW6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,989,589	66,498,351	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	279,595	943,898	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,709,994	65,554,453
126076EX4	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	51,183,063	56,098,993	03/04/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	247,498	943,898	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	1A	50,935,565	55,155,095
126076FA3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,868,469	60,624,797	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	204,085	943,898	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	50,664,384	59,680,899
126076EZ9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,433,842	59,331,325	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	164,026	943,898	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	2AFE	50,269,816	58,387,427
126076FE5	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	51,503,888	50,546,814	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	69,290	943,898	00206R-MF-6	AT&T INC SERIES 144A 2.55% due 12/01/2033	2BFE	51,434,598	49,602,916

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12607@FD7	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	106,151,917	131,801,858	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	313,504	1,887,796	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	105,838,413	129,914,062
12607@EY2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	56,597,209	62,430,477	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,285,670	8,141,136	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028	1GFE	49,311,539	54,289,341
12607@FB1	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	57,276,921	61,881,136	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,276,921	8,141,136	00775V-10-4	AEGON FUNDING CORP I I NEW MONEY Preferred Stock	2FE	50,000,000	53,740,000
12607@FC9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	56,511,447	62,076,830	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,199,908	8,141,136	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	1GFE	49,311,539	53,935,694
12607@FG0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,646,309	61,750,851	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(383,679)	943,898	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	51,029,988	60,806,953
12607@FF2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	56,240,167	62,017,288	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,979,051	8,141,136	49327M-2K-9	KEY BANK NA SR UNSEC 3.3% due 06/01/2025	1GFE	49,261,116	53,876,152
12607@FH8	CDX.NA.HY33 SR. TRANCHE	1F	49,311,538	56,201,648	61,862,550	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,993,086	8,141,136	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025	2CFE	49,208,562	53,721,414
12607@FJ4	CDX.NA.HY33 SR. TRANCHE	1*	49,311,538	55,918,039	66,705,015	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,993,086	8,141,136	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	1FFE	48,924,953	58,563,879
12607@FL9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	55,617,263	63,242,435	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,398,789	8,141,136	855244-AT-6	STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029	2BFE	49,218,474	55,101,299
12607@FK1	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	48,793,907	55,448,079	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(1,145,968)	943,898	91913Y-AS-9	VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025	2BFE	49,939,875	54,504,181
12607@FM7	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	54,299,800	81,259,996	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	5,193,643	8,141,136	822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	1DFE	49,106,157	73,118,860
12607@KM1	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	26,568,574	29,672,389	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	246,562	538,256	3137BG-FZ-7	FHR 4440 ZX SC Z PT 4% due 01/15/2045	1A	26,322,012	29,134,133
12607@KN9	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,194,008	28,002,889	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	218,711	538,256	3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1A	24,975,297	27,464,633
12607@KP4	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,282,103	56,111,758	10/16/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	368,144	1,076,513	38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1A	49,913,959	55,035,245
12607@KQ2	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,156,280	58,712,689	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	390,595	1,076,513	3137BG-JS-9	FHR 4444 CZ Z SEQ 3% due 02/15/2045	1A	49,765,685	57,636,176
12607@KR0	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	46,433,163	52,379,398	10/27/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	374,568	1,076,513	3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1A	46,058,595	51,302,885
				3,823,762	4,039,651						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	3,823,762	4,039,651
12607@KS8	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,322,310	57,719,808	10/28/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	309,475	1,076,513	3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1A	50,012,835	56,643,295
12607@KT6	CDX.NA.HY35 SR. TRANCHE	1*	100,000,000	111,630,801	151,700,029	10/29/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE, REC. 5% FIXED RATE	17,496,132	20,227,373	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	94,134,669	131,472,656
12607@KU3	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,805,246	72,071,747	10/31/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	56,782	1,076,513	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	50,748,464	70,995,234
12607@KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,849,602	70,757,021	11/21/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	445,693	1,076,513	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	50,403,909	69,680,508
12607@KW9	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,047,127	55,759,526	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	457,553	1,076,513	3137BW-HK-3	FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	1A	49,589,574	54,683,013
12607@KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,155,736	58,195,648	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	493,419	1,076,513	3137BD-C5-3	FHR 4377 LZ Z SEQ 3% due 08/15/2044	1A	49,662,317	57,119,135
12607@KY5	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	67,788,860	75,920,898	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,023,254	2,153,026	3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	1A	66,765,606	73,767,872
				33,247,622	36,440,531						3136AW-U8-8	FNR 2017-43 B SEQ 3.5% due 06/25/2047	1A	33,247,622	36,440,531
12607@KZ2	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	49,230,951	55,954,686	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	897,659	2,153,026	3136AK-6N-8	FNR 2014-65 CB SEQ 3% due 10/25/2044	1A	48,333,292	53,801,660
				50,109,378	53,670,939						3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.5% due 08/25/2042	1A	50,109,378	53,670,939
				721,637	859,487						3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1A	721,637	859,487
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	48,126,882	54,770,104	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,210,735	2,153,026	38377W-BA-1	GNR 2011-73 LB PAC-11 4% due 05/20/2041	1A	46,916,147	52,617,078

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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
				23,143,824	24,450,518						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	23,143,824	24,450,518
				29,408,453	31,743,754						3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	1A	29,408,453	31,743,754
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	38,251,238	44,279,589	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	596,510	1,076,513	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	1A	37,654,728	43,203,076
				12,188,215	14,249,873						3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.5% due 07/25/2043	1A	12,188,215	14,249,873
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,535,301	55,128,835	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	573,629	1,076,513	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	1A	49,961,672	54,052,322
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,199,716	57,612,541	01/30/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	528,155	1,076,513	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	1A	49,671,561	56,536,028
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	61,387,012	71,931,721	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,344,265	2,153,026	3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	1A	60,042,747	69,778,695
				38,901,600	41,381,823						3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.5% due 03/15/2043	1A	38,901,600	41,381,823
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	32,787,978	37,381,731	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	673,145	1,076,513	3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	1A	32,114,833	36,305,218
				17,212,969	19,374,579						3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.5% due 11/25/2044	1A	17,212,969	19,374,579
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	32,580,824	35,690,339	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,355,568	2,153,026	38378F-T6-7	GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	1A	31,225,256	33,537,313
				32,442,682	38,440,603						3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3% due 08/25/2044	1A	32,442,682	38,440,603
				35,495,597	38,475,483						3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	1A	35,495,597	38,475,483
TBD	CDX.NA.IG35 SR. TRANCHE	1*	60,000,000	60,000,691	80,180,668	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	798,630	1,291,815	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	59,202,061	78,888,853
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,496,584	58,476,803	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	650,327	1,076,513	3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1A	49,846,257	57,400,290
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	25,955,494	28,320,506	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	326,163	538,256	3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	1A	25,629,331	27,782,250
TBD	CDX.NA.IG35 SR. TRANCHE	1*	180,000,000	39,372,457	45,919,892	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	2,239,673	3,875,446	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	1A	37,132,784	42,044,446
				32,954,113	34,898,406						3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11 3.5% due 05/25/2042	1A	32,954,113	34,898,406
				38,997,001	45,161,291						3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	1A	38,997,001	45,161,291
				21,793,190	25,521,588						38377M-E9-3	GNR 2010-147 PB AD PAC-11 4% due 11/20/2040	1A	21,793,190	25,521,588
				25,190,743	30,418,768						38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.5% due 12/20/2043	1A	25,190,743	30,418,768
				21,925,805	24,580,482						3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1A	21,925,805	24,580,482
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	49,922,379	56,274,421	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	601,198	1,076,513	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	1A	49,321,181	55,197,908
				730,336	800,438						3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1A	730,336	800,438
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	32,666,244	38,503,606	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	580,235	1,076,513	38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	1A	32,086,009	37,427,093
				17,506,460	18,844,657						3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	1A	17,506,460	18,844,657
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	25,246,472	27,918,851	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	287,939	538,256	3136AW-KH-9	FNR 2017-31 GB PAC 3% due 05/25/2047	1A	24,958,533	27,380,595
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	29,331,590	32,008,084	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	589,886	1,076,513	38377X-GA-4	GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	1A	28,741,704	30,931,571
				21,219,315	23,567,798						3136AB-2N-2	FNR 2013-11 Z Z SEQ 3% due 02/25/2043	1A	21,219,315	23,567,798
TBD	CDX.NA.IG35 SR. TRANCHE	1*	75,000,000	30,996,011	36,282,872	05/13/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,272,825	1,614,769	3136AW-XM-4	FNR 2017-41 Z Z SEQ 3% due 06/25/2047	1A	29,723,186	34,668,103
				29,589,160	33,825,470						3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3% due 09/25/2044	1A	29,589,160	33,825,470

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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
				14,606,042	16,879,623						3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3% due 03/25/2047	1A	14,606,042	16,879,623
TBD	CDX.NA.IG35 SR. TRANCHE	1*	75,000,000	33,430,423	37,218,504	05/20/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	1,265,469	1,614,769	3137B9-FE-0	FHR 4314 GZ Z SEQ 3% due 03/15/2044	1A	32,164,954	35,603,735
				30,972,831	35,454,727						3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3% due 09/25/2044	1A	30,972,831	35,454,727
				10,709,263	12,775,967						38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1A	10,709,263	12,775,967
91283#AD5	10yr U.S. Treasury Note	1B	10,000,000	10,064,265	9,432,070	07/15/2016	07/15/2026	CREDIT DEFAULT SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(1,516,498)	912828-S5-0	TSY INFL IX N/B United States Treasury In .1250.125% due 07/15/2026	1A	10,064,265	10,948,568
81379LA@5	Pay SOFR Receive 0.4565% due 08/28/2030	1A	25,000,000	29,367,609	37,915,768	08/28/2020	08/28/2030	INTEREST RATE SWAP Pay SOFR Receive 0.4565% due 08/28/2030		(1,526,029)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	29,367,609	39,441,797
81379LA*7	Pay SOFR Receive 0.476% due 08/28/2030	1A	25,000,000	27,909,415	37,942,042	08/28/2020	08/28/2030	INTEREST RATE SWAP Pay SOFR Receive 0.476% due 08/28/2030		(1,499,755)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	27,909,415	39,441,797
9999999999 - Totals				9,584,229,533	11,374,011,069	XXX	XXX	XXX	309,664,486	436,973,708	XXX	XXX	XXX	9,274,565,047	10,937,037,361

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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	198	9,709,256,938	190	9,823,403,023					198	9,709,256,938
2. Add: Opened or Acquired Transactions	15	1,094,460,119	2	150,303,732					17	1,244,763,851
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	24,942,630	XXX		XXX		XXX		XXX	24,942,630
4. Less: Closed or Disposed of Transactions	23	1,005,256,664	2	152,148,977					25	1,157,405,641
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	237,328,245	XXX		XXX		XXX	237,328,245
7. Ending Inventory	190	9,823,403,023	190	9,584,229,533					190	9,584,229,533

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	285,885,920	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		285,885,920
4.	Part D, Section 1, Column 6	633,609,307	
5.	Part D, Section 1, Column 7	(347,713,579)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(9,808)

			Fair Value Check
7.	Part A, Section 1, Column 16	174,229,509	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		174,229,509
10.	Part D, Section 1, Column 9	798,529,830	
11.	Part D, Section 1, Column 10	(624,300,315)	
12	Total (Line 9 minus Line 10 minus Line 11)		(6)

			Potential Exposure Check
13.	Part A, Section 1, Column 21	9,325,155,206	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	9,325,155,210	
16.	Total (Line 13 plus Line 14 minus Line 15)		(4)

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	393,041,740	
2.	Cost of cash equivalents acquired	1,494,133,643	7,627,260,990
3.	Accrual of discount	7,408	530,404
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(7,190,546)	(9,409,223)
6.	Deduct consideration received on disposals	1,721,057,798	7,225,462,237
7.	Deduct amortization of premium	100,130	631,199
8.	Total foreign exchange change in book/adjusted carrying value	(2,639,175)	753,004
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)	156,195,142	393,041,740
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	156,195,142	393,041,740

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Otto's South Vineyard LLC	Napa	CA	08/05/2020	Treasury Wine Estates Americas Company				247,255
One Brickell Square	Miami	FL	08/28/2002	Various				2,012,509
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				16,082
Cobia Distribution Center	Miami	FL	02/06/2013	Various				311,471
Empire Landing	Burbank	CA	04/30/2013	Various				78,883
Cyan PDX	Portland	OR	05/21/2013	Various				93,168
Interchange Business Center	San Bernardino	CA	10/03/2013	Various				1,202,240
Lennox Distribution Center	Eastvale	CA	11/19/2014	Various				(8,485)
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				1,447,774
Cactus Distribution Center I	Phoenix	AZ	10/04/2019	Various				120,575
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				219,580
Bridge Pointe	Woodridge	IL	10/04/2019	Various				45,000
Baltimore IC	Baltimore	MD	10/04/2019	Various				6,218
Vista Point South	Coppell	TX	10/04/2019	Various				21,545
Park 355	Woodridge	IL	10/04/2019	Various				135,095
Park 88	Aurora	IL	10/04/2019	Various				75,000
Centerpointe	Moreno Valley	CA	10/04/2019	Various				2,980
Freeport DC	Coppell	TX	10/04/2019	Various				407,127
Prairie Pointe	Naperville	IL	10/04/2019	Various				42,582
1201-1205, 1211, & 1231 North Miller Street	Anaheim	CA	11/15/2012	Various				(23,088)
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				53,708
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				2,949
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				116,683
Franklin 299	Redwood City	CA	06/03/2016	Various				(189,379)
600-650 College Road	Princeton	NJ	11/03/2016	Various				52,522
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				41,381
Yorktown Apartments	Dallas	TX	07/25/2018	Various				27,144
3401 North Ashton Blvd	Lehi	UT	01/24/2019	Various				7,375
Near East Distribution Center Corporate	Houston	TX	01/22/2020	Various				936
730 Third Avenue	New York	NY	01/01/1973	Various				12,928,946
Southern Service Center	Charlotte	NC	07/01/1999	Various				705,565
OHare Logistics Center IV Corporate	Elk Grove Village	IL	05/08/2020	Various				299,913
Octave Apartments Corporate	Nashville	TN	10/30/2020	Various				9,854
Apartments at Blakeney Corporate	Charlotte	NC	11/02/2020	Various				109,541
Twelve100 Apartments Corporate	Austin	TX	12/15/2020	Various				80,385
0199999. Acquired by Purchase								20,701,034
330 North Apartments Corporate	Denton	TX	06/23/2015	Various		(80,379)		
Millennium One Apartments Corporate	Charlotte	NC	10/15/2015	Various		(157,955)		49,647
The Rocks Apartments Corporate	East Lansing	MI	05/10/2016	Various				21,097
0299999. Acquired by Internal Transfer						(238,334)		70,744
0399999 - Totals						(238,334)		20,771,778

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				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Kline Ranch	Colton	CA	04/29/2021	B9 Kline Ranch Owner LLC	93,831,853		94,470,351	638,498			(638,498)		93,831,853	230,093,389		136,261,535	136,261,535	3,010,494	2,625,646
1907 Woerner Road	Houston	TX	04/09/2021	Edward Lucero and Kay Phan	887,100		887,100						887,100	556,921		(330,179)	(330,179)	292	62,493
0199999. Property Disposed					94,718,953		95,357,451	638,498			(638,498)		94,718,953	230,650,310		135,931,356	135,931,356	3,010,786	2,688,139
0399999 - Totals					94,718,953		95,357,451	638,498			(638,498)		94,718,953	230,650,310		135,931,356	135,931,356	3,010,786	2,688,139

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
0803405 (GBP 131,776,000)	London	GBR		05/05/2021	3.238	183,300,416		306,044,292
0918200	Jersey City	NJ		05/27/2021	3.350	52,000,000		81,200,000
0920700 (EUR 25,000,000)	Frankfurt	DEU		10/07/2020	3.200		30,612,500	433,368,165
0922200	Shoemakersville	PA		12/02/2020	2.970		26,000,000	1,291,100,000
0934400	Henderson	NV		05/07/2021	2.960	51,603,000		91,700,000
0935400	Meridian	ID		04/19/2021	3.030	39,600,000		66,400,000
0935700	State College	PA		04/30/2021	3.070	60,000,000		99,550,000
0936500	Austin	TX		04/22/2021	2.770	95,000,000		177,000,000
0937700	Philadelphia	PA		06/16/2021	2.920	46,000,000		79,800,000
0938400	San Diego	CA		04/30/2021	3.020	90,000,000		155,700,000
0940100	Wharton	NJ		06/30/2021	2.425	195,000,000		273,450,000
0940101	Bronx	NY		06/30/2021	2.425	65,000,000		91,150,000
0942200	Miami	FL		06/08/2021	2.710	63,750,000		103,600,000
0943400	Rancho Cucamongo	CA		06/29/2021	3.000	75,000,000		137,600,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,016,253,416	56,612,500	3,387,662,457
0909101	El Segundo	CA		12/23/2019	2.325		1,450,146	7,167,913
0699999. Mortgages in good standing - Mezzanine Loans							1,450,146	7,167,913
0899999. Total Mortgages in good standing						1,016,253,416	58,062,646	3,394,830,370
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,016,253,416	58,062,646	3,394,830,370

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0687100	New York	NY		12/05/2011	04/23/2021	193,683,775		(1,551,547)			(1,551,547)		190,411,388	190,411,388			
0689700	Philadelphia	PA		09/27/2012	06/19/2021	22,673,173							22,209,003	22,209,003			
0869900	Seattle	WA		10/15/2018	04/29/2021	60,000,000							60,000,000	60,000,000			
EB1143014124	ALEXANDRIA	VA		08/19/2016	06/17/2021	397,511		(1,579)			(1,579)		391,226	391,226			
EB1144000105	NEW YORK	NY		08/07/2015	06/17/2021	707,106		3,865			3,865		703,440	703,440			
EB1170015086	VANCOUVER	WA		12/16/2016	06/17/2021	289,148		3,866			3,866		287,464	287,464			
EB1171011283	BELLEVUE	WA		12/18/2015	04/17/2021	337,226		(2,478)			(2,478)		332,105	332,105			
EB1171015259	CLYDE HILL	WA		12/16/2016	06/17/2021	1,091,624		(24,019)			(24,019)		1,057,631	1,057,631			
EB1171015700	BOTHELL	WA		12/16/2016	04/17/2021	499,707		6,700			6,700		503,264	503,264			
EB1215001434	ISLAMORADA	FL		12/18/2015	05/13/2021	537,413		(6,509)			(6,509)		526,348	526,348			
EB1216002512	MIAMI	FL		07/17/2015	05/13/2021	517,633		(485)			(485)		512,848	512,848			
EB1221058703	JACKSONVILLE	FL		12/18/2015	05/13/2021	454,319		(3,444)			(3,444)		445,179	445,179			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015	04/17/2021	692,229		(5,124)			(5,124)		682,526	682,526			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016	04/17/2021	474,537		376			376		472,963	472,963			
EB1222532623	LA QUINTA	CA		06/24/2016	05/13/2021	433,679		(2,171)			(2,171)		427,114	427,114			
EB1222535815	FOSTER CITY	CA		10/12/2016	05/13/2021	498,125		(8,451)			(8,451)		486,736	486,736			
EB1247002803	BOCA RATON	FL		07/17/2015	05/13/2021	467,474		611			611		463,522	463,522			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015	06/17/2021	532,640		(1,139)			(1,139)		365,659	365,659			
EB1259001827	PARK CITY	UT		12/18/2015	06/17/2021	483,561		1,876			1,876		479,983	479,983			
EB1259002866	ROCKVILLE	MD		12/16/2016	04/17/2021	592,693		5,191			5,191		593,907	593,907			
EB1259002939	AVON	CO		12/16/2016	04/17/2021	633,319		(7,459)			(7,459)		622,268	622,268			
EB1341001869	DELRAY BEACH	FL		12/16/2016	05/13/2021	677,908		835			835		671,988	671,988			
EB1351003524	NEW YORK	NY		11/20/2015	04/17/2021	755,136		5,783			5,783		756,229	756,229			

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					
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015	06/17/2021	542,833		1,445			1,445		538,025	538,025			
EB1351003774	NEW YORK	NY		11/20/2015	04/17/2021	515,806		1,593			1,593		513,296	513,296			
EB1351003847	NEW YORK	NY		11/20/2015	04/17/2021	1,368,297		10,476			10,476		1,373,118	1,373,118			
EB1352004264	STONY BROOK	NY		12/18/2015	05/13/2021	723,799		(9,144)			(9,144)		707,192	707,192			
EB1353003620	MIDDLETOWN	NJ		07/30/2015	04/17/2021	527,307		(1,284)			(1,284)		522,676	522,676			
EB1353004683	MENDHAM	NJ		08/07/2015	05/13/2021	522,193		(43)			(43)		515,124	515,124			
EB1353005038	AUSTIN	TX		08/07/2015	05/13/2021	534,726		1,458			1,458		531,803	531,803			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015	05/13/2021	566,921		(4,215)			(4,215)		559,072	559,072			
EB1357000692	NEWTON	MA		11/20/2015	04/17/2021	768,361		(7,228)			(7,228)		756,501	756,501			
EB1357000968	LEXINGTON	MA		06/24/2016	05/13/2021	1,491,468		1,162			1,162		1,480,778	1,480,778			
EB1357000970	UPTON	MA		06/24/2016	04/17/2021	394,256		4,869			4,869		395,799	395,799			
EB1369002500	SARASOTA	FL		08/07/2015	04/17/2021	454,903		(38)			(38)		454,865	454,865			
EB1371005172	FAIRFAX	VA		08/07/2015	04/17/2021	404,561		3,456			3,456		405,465	405,465			
EB1371005596	ASHBURN	VA		11/20/2015	04/17/2021	456,512		(4,295)			(4,295)		449,480	449,480			
EB1373010395	CHEVY CHASE	MD		08/07/2015	04/17/2021	513,136		(43)			(43)		508,923	508,923			
EB1381010210	PHILADELPHIA	PA		12/18/2015	05/13/2021	583,728		5,940			5,940		584,804	584,804			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016	04/17/2021	789,030		974			974		785,277	785,277			
EB1382003322	REDONDO BEACH	CA		12/16/2016	04/17/2021	479,387		4,915			4,915		481,351	481,351			
EB1400001351	PEORIA	AZ		09/18/2015	06/17/2021	667,104		(6,064)			(6,064)		654,107	654,107			
EB1400002166	PHOENIX	AZ		09/25/2015	06/17/2021	761,059		(6,800)			(6,800)		745,083	745,083			
EB1518004686	MECHANICSBURG	PA		12/18/2015	05/13/2021	678,339		(8,722)			(8,722)		664,464	664,464			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015	05/13/2021	1,284,774		(16,386)			(16,386)		1,253,548	1,253,548			
EB1538542524	HOUSTON	TX		12/16/2016	06/17/2021	28,517		(35)			(35)		1,165	1,165			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015	05/13/2021	693,770		(6,294)			(6,294)		680,305	680,305			
EB1540092401	NEWTON SQUARE	PA		10/09/2015	06/17/2021	1,107,648		(3,787)			(3,787)		1,085,724	1,085,724			
EB1540093085	WINDERMERE	FL		11/20/2015	04/17/2021	577,240		(5,179)			(5,179)		560,530	560,530			
EB1540093146	JENKS	OK		09/25/2015	06/17/2021	381,132		(3,247)			(3,247)		353,320	353,320			
EB1540093238	CHANTILLY	VA		08/07/2015	04/17/2021	585,845		3,242			3,242		585,285	585,285			
EB1540094013	MARS	PA		12/18/2015	05/13/2021	492,333		(3,808)			(3,808)		469,278	469,278			
EB1540094354	SAN DIEGO	CA		10/12/2016	04/17/2021	698,771		(14,818)			(14,818)		680,102	680,102			
EB1540094384	WARRINGTON	PA		12/16/2016	04/17/2021	722,282		(4,043)			(4,043)		715,417	715,417			
EB1540094399	MERCER ISLAND	WA		08/17/2016	06/17/2021	870,470		(262)			(262)		850,280	850,280			
EB1540094630	ORLANDO	FL		12/16/2016	04/17/2021	501,427		(424)			(424)		498,496	498,496			
EB1541035350	HEATH	TX		12/18/2015	06/17/2021	57,417		1,657			1,657		14,165	14,165			
EB1541037328	SEDONA	AZ		12/18/2015	06/17/2021	509,718		(6,509)			(6,509)		498,078	498,078			
EB1541037784	NASHVILLE	TN		10/09/2015	04/17/2021	539,769		(6,734)			(6,734)		529,792	529,792			
EB1541037893	AUSTIN	TX		12/18/2015	04/17/2021	594,224		(4,409)			(4,409)		586,114	586,114			
EB1541039096	BONITA SPRINGS	FL		09/25/2015	05/13/2021	1,242,944		(5,539)			(5,539)		849,015	849,015			
EB1541039356	NASHVILLE	TN		10/09/2015	06/17/2021	442,795		(5,391)			(5,391)		422,735	422,735			
EB1541039380	SANTA FE	NM		12/18/2015	05/13/2021	748,930		(9,520)			(9,520)		732,223	732,223			
EB1541040248	HOUSTON	TX		06/24/2016	06/17/2021	1,085,677		(4,616)			(4,616)		1,070,317	1,070,317			
EB1541040517	SEATTLE	WA		08/17/2016	04/17/2021	538,050		(2,557)			(2,557)		529,528	529,528			
EB1541040637	KEMAH	TX		10/07/2016	04/17/2021	392,683		(5,464)			(5,464)		383,885	383,885			
EB1567001695	CASTLE ROCK	CO		06/24/2016	05/13/2021	570,676		444			444		565,444	565,444			
EB1567002016	HERMOSA BEACH	CA		12/16/2016	04/17/2021	1,246,174		1,538			1,538		1,240,247	1,240,247			
EB1596049507	BEVERLY HILLS	CA		06/24/2016	04/17/2021	595,512		(9,194)			(9,194)		581,130	581,130			
EB1596050986	LOS ANGELES	CA		09/25/2015	05/13/2021	678,827		(6,023)			(6,023)		665,829	665,829			
EB1596051054	SAN CLEMENTE	CA		10/09/2015	05/13/2021	934,227		1,991			1,991		926,471	926,471			
EB1596051186	CALABASAS	CA		10/09/2015	04/17/2021	762,979		(6,248)			(6,248)		751,846	751,846			
EB1596051434	HALEIWA	HI		08/07/2015	05/13/2021	772,396		(2,163)			(2,163)		762,490	762,490			
EB1596053071	LAKEWOOD	CO		10/07/2016	05/13/2021	490,261		(10,685)			(10,685)		473,918	473,918			
EB1596053368	LOS ANGELES	CA		10/12/2016	05/13/2021	931,760		(7,446)			(7,446)		917,050	917,050			
EB1596053388	MIDWAY	UT		08/19/2016	04/17/2021	448,378		(3,866)			(3,866)		441,925	441,925			
EB1596053498	LOS ANGELES	CA		08/17/2016	06/17/2021	894,704		(8,428)			(8,428)		886,276	886,276			
EB1596053516	SANTA FE	NM		08/17/2016	06/17/2021	553,520		(11,606)			(11,606)		536,530	536,530			
EB1596053818	CULVER CITY	CA		12/16/2016	06/17/2021	953,315		(8,269)			(8,269)		935,541	935,541			
EB1596053836	GLENDALE	CA		12/16/2016	04/17/2021	930,745		(18,769)			(18,769)		906,123	906,123			
EB1596053855	FOSTER CITY	CA		12/16/2016	05/13/2021	514,526		(13,293)			(13,293)		498,550	498,550			
EB1596053937	SCOTTSDALE	AZ		12/16/2016	05/13/2021	535,299		(7,423)			(7,423)		519,531	519,531			
EB1596053958	SCOTTSDALE	AZ		12/16/2016	05/13/2021	474,204		(11,098)			(11,098)		459,715	459,715			

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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					
EB1596053967	GUALALA	CA		12/16/2016	05/13/2021	583,333		(9,302)			(9,302)		569,742	569,742			
EB1596054061	SANTA CLARA	CA		12/16/2016	04/17/2021	739,885		(14,986)			(14,986)		720,748	720,748			
EB1706505305	SUGAR LAND	TX		12/18/2015	04/17/2021	487,074		(1,038)			(1,038)		482,144	482,144			
EB1706542026	CLARKSVILLE	MD		08/19/2016	05/13/2021	781,528		934			934		774,623	774,623			
EB1706551323	SCOTTSDALE	AZ		12/16/2016	04/17/2021	455,357		4,024			4,024		453,543	453,543			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015	06/17/2021	960,382		2,347			2,347		952,343	952,343			
EB1784001085	WALNUT CREEK	CA		07/30/2015	05/13/2021	734,103		(1,789)			(1,789)		727,687	727,687			
EB1784002902	MORGAN HILL	CA		03/24/2016	06/17/2021	501,010		(5,570)			(5,570)		490,531	490,531			
EB1784003157	LA CRESCENTA	CA		06/24/2016	05/13/2021	377,325		(3,297)			(3,297)		371,773	371,773			
EB1784004395	FAIRFAX	CA		12/16/2016	04/17/2021	968,436		(6,759)			(6,759)		957,914	957,914			
EB1784004539	SAN MATEO	CA		12/16/2016	06/17/2021	976,415		1,251			1,251		964,993	964,993			
EB1784004781	BURLINGAME	CA		12/16/2016	06/17/2021	1,286,197		4,348			4,348		1,275,109	1,275,109			
EB1784004840	OAKLAND	CA		12/16/2016	05/13/2021	961,906		1,187			1,187		955,436	955,436			
EB1784004880	SAN FRANCISCO	CA		12/16/2016	04/17/2021	1,290,224		23,223			23,223		1,305,296	1,305,296			
EB1785003492	SATELLITE BEACH	FL		08/07/2015	05/13/2021	432,702		(35)			(35)		426,849	426,849			
EB1785003601	LOS GATOS	CA		06/24/2016	04/17/2021	816,878		(7,754)			(7,754)		801,065	801,065			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016	06/17/2021	650,970		15,321			15,321		657,948	657,948			
EB1785004673	SAN JOSE	CA		10/07/2016	04/17/2021	1,037,001		(1,198)			(1,198)		1,029,768	1,029,768			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015	05/13/2021	542,849		(5,145)			(5,145)		531,867	531,867			
EB1786002511	BELMONT	CA		03/24/2016	05/13/2021	872,208		(1,675)			(1,675)		858,000	858,000			
EB1786003610	SAN MATEO	CA		12/16/2016	04/17/2021	1,022,172		14,591			14,591		1,030,404	1,030,404			
EB1786003657	SAN FRANCISCO	CA		08/17/2016	05/13/2021	804,817		(4,158)			(4,158)		794,251	794,251			
EB1786003745	BELMONT	CA		12/16/2016	05/13/2021	783,718		15,324			15,324		792,477	792,477			
EB1786003969	SAN MATEO	CA		12/16/2016	04/17/2021	941,949		(6,576)			(6,576)		929,879	929,879			
EB1787003934	LIVERMORE	CA		12/16/2016	05/13/2021	588,558		4,632			4,632		587,257	587,257			
EB1787004076	ORINDA	CA		12/16/2016	04/17/2021	1,060,574		1,309			1,309		1,055,529	1,055,529			
EB1789003676	SANTA CLARA	CA		08/07/2015	06/17/2021	467,061		(39)			(39)		460,102	460,102			
EB1789003985	SAN CARLOS	CA		06/24/2016	05/13/2021	613,177		(5,136)			(5,136)		602,016	602,016			
EB1789004890	BELMONT	CA		12/16/2016	05/13/2021	1,028,963		(5,768)			(5,768)		1,013,197	1,013,197			
EB1790002216	ALEXANDRIA	VA		09/25/2015	06/17/2021	892,323		3,928			3,928		886,824	886,824			
EB1790002986	WASHINGTON	DC		10/12/2016	04/17/2021	585,670		3,906			3,906		586,043	586,043			
EB1794003597	FALLS CHURCH	VA		06/24/2016	05/13/2021	941,361		(7,940)			(7,940)		926,151	926,151			
EB1795001484	OCEANPORT	NJ		12/18/2015	06/17/2021	446,502		(729)			(729)		438,740	438,740			
FR125693304	HINGHAM	MA		11/04/2016	05/14/2021	792,769		3,075			3,075		789,439	789,439			
FR125695481	HILLSBOROUGH	CA		10/07/2016	05/14/2021	618,955		2,169			2,169		616,125	616,125			
FR125697743	SAN DIEGO	CA		10/07/2016	04/17/2021	870,865		3,192			3,192		868,788	868,788			
FR125698386	ALISO VIEJO	CA		10/07/2016	06/12/2021	538,608		2,017			2,017		535,178	535,178			
FR125699384	SAN RAMON	CA		12/02/2016	05/14/2021	800,679		3,482			3,482		797,798	797,798			
FR125700224	WELLESLEY	MA		10/07/2016	04/17/2021	546,139		2,167			2,167		544,985	544,985			
FR125704960	SAN FRANCISCO	CA		11/18/2016	04/17/2021	870,530		840			840		866,181	866,181			
FR125705868	MENLO PARK	CA		10/07/2016	04/17/2021	1,003,540		3,418			3,418		1,000,932	1,000,932			
FR125706197	SHERMAN OAKS	CA		10/21/2016	06/12/2021	812,240		4,442			4,442		808,494	808,494			
FR125717814	NEWTON	MA		10/21/2016	04/17/2021	649,027		4,043			4,043		649,153	649,153			
FR125722418	HALEIWA	HI		12/02/2016	06/12/2021	1,178,998		6,601			6,601		1,173,970	1,173,970			
FR125768064	SAN FRANCISCO	CA		12/02/2016	04/17/2021	610,004		2,344			2,344		604,976	604,976			
FR125769815	SAN FRANCISCO	CA		12/02/2016	04/17/2021	810,237		3,115			3,115		808,532	808,532			
FR125770821	SAN MATEO	CA		12/02/2016	04/17/2021	1,120,291		1,136			1,136		1,114,822	1,114,822			
FR125772843	SAN FRANCISCO	CA		12/02/2016	04/17/2021	968,250		3,336			3,336		965,758	965,758			
FR125775150	CAMBRIDGE	MA		12/22/2016	06/12/2021	1,643,711		5,436			5,436		1,624,291	1,624,291			
FR125819057	REDWOOD CITY	CA		02/17/2017	04/17/2021	598,911		1,772			1,772		587,973	587,973			
PH5041132977	SANIBEL	FL		05/08/2015	04/17/2021	1,188,703		(5,304)			(5,304)		1,173,417	1,173,417			
PH7118930622	SAN FRANCISCO	CA		08/15/2014	06/16/2021	792,271		(8,840)			(8,840)		773,665	773,665			
PH7118959878	MENLO PARK	CA		12/11/2015	04/17/2021	1,234,875		(13,767)			(13,767)		1,211,427	1,211,427			
PH7119108798	SCITUATE	MA		12/29/2014	04/17/2021	462,821		(2,727)			(2,727)		456,280	456,280			
PH7119213721	FALLS CHURCH	VA		08/21/2015	04/17/2021	763,233		(9,271)			(9,271)		748,013	748,013			
PH7119296940	DOWNERS GROVE	IL		08/21/2015	04/17/2021	400,033		1,126			1,126		397,766	397,766			
PH7131390259	SEVERNA PARK	MD		08/15/2014	04/17/2021	540,340		1,628			1,628		537,339	537,339			
PH7131436474	SAN DIEGO	CA		09/12/2014	04/17/2021	494,810		(500)			(500)		489,789	489,789			
PH7131592391	WOODINVILLE	WA		09/12/2014	05/18/2021	514,933		(1,196)			(1,196)		508,378	508,378			
PH7131731312	PARK CITY	UT		09/26/2014	05/18/2021	563,539		(816)			(816)		556,891	556,891			

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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					
PH7133026380	QUEEN CREEK	AZ		02/26/2015	04/17/2021	399,002		(477)			(477)		395,161	395,161			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015	04/17/2021	403,037		(3,583)			(3,583)		395,983	395,983			
PH7133166889	MONTVILLE	NJ		07/24/2015	04/17/2021	693,550		(1,651)			(1,651)		686,237	686,237			
PH7133343231	WOODINVILLE	WA		04/24/2015	04/17/2021	525,680		(579)			(579)		520,765	520,765			
PH7133421086	HOUSTON	TX		06/05/2015	04/17/2021	818,155		1,263			1,263		812,620	812,620			
PH7133425574	SUMMIT	NJ		05/22/2015	05/18/2021	826,709		(3,778)			(3,778)		814,492	814,492			
PH7133512777	DAVIS	CA		07/10/2015	06/16/2021	488,764		(1,416)			(1,416)		481,237	481,237			
PH7133548417	CARY	NC		06/19/2015	04/17/2021	375,180		1,587			1,587		373,591	373,591			
PH7133740170	GLEN ROCK	NJ		07/24/2015	06/16/2021	600,134		(1,665)			(1,665)		591,084	591,084			
PH7133864400	INDIAN LAND	SC		07/10/2015	06/16/2021	372,011		(549)			(549)		365,512	365,512			
PH7134022768	SMITHTOWN	NY		09/18/2015	05/18/2021	561,243		(26)			(26)		555,604	555,604			
PH7134102461	WESTFIELD	NJ		08/21/2015	06/16/2021	792,010		(3,463)			(3,463)		779,211	779,211			
PH7134103667	PRINCETON	NJ		10/16/2015	06/16/2021	860,998		(3,418)			(3,418)		847,434	847,434			
PH7134271704	WESTFIELD	NJ		09/18/2015	06/16/2021	542,348		(2,086)			(2,086)		532,926	532,926			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015	04/17/2021	401,780		1,986			1,986		400,500	400,500			
PH7134676084	COMMACK	NY		11/13/2015	04/17/2021	474,957		(2,215)			(2,215)		469,007	469,007			
PH7135074651	HOCKLEY	TX		03/25/2016	05/18/2021	394,984		(1,763)			(1,763)		383,469	383,469			
PH7135288749	NEEDHAM	MA		12/23/2015	05/18/2021	739,487		5,530			5,530		737,168	737,168			
PH7135338270	PLANDOME	NY		12/11/2015	05/18/2021	907,563		(4,395)			(4,395)		894,213	894,213			
0199999. Mortgages closed by repayment						385,757,113		(1,821,900)			(1,821,900)		380,104,735	380,104,735			
0416002	BOSTON	MA		07/23/2014		38,849,313							221,865	221,865			
0433901	ST PETERSBURG	FL		12/13/2002		1,582,444							190,804	190,804			
0433902	ST PETERSBURG	FL		12/13/2002		6,013,287							725,056	725,056			
0433903	ST PETERSBURG	FL		01/30/2004		4,404,504							531,107	531,107			
0450203	CORALVILLE	IA		08/03/2012		94,916,718							576,021	576,021			
0463803	ARLINGTON	TX		08/03/2012		230,290,377							1,104,908	1,104,908			
0473203	FRIENDSWOOD	TX		08/03/2012		230,130,638							1,112,271	1,112,271			
0499002	LEXINGTON	KY		04/26/2011		70,690,589							747,941	747,941			
0524201	SACRAMENTO	CA		01/28/2011		23,449,971							569,295	569,295			
0534705	PALMYRA	PA		10/15/2013		49,638,858							244,758	244,758			
0534706	DALLAS	TX		10/15/2013		37,355,344							184,191	184,191			
0545702	SAN DIEGO	CA		02/11/2013		70,926,242							439,864	439,864			
0548901	Atlanta	GA		05/03/2013		66,423,203							434,177	434,177			
0552604	RICHMOND	VA		08/30/2013		90,968,931							473,563	473,563			
0552701	NEW YORK	NY		09/13/2013		45,499,087							260,320	260,320			
0553801	COLUMBUS	OH		02/11/2013		221,991,064							1,032,667	1,032,667			
0553802	COLUMBUS	OH		03/04/2016		15,333,365							64,488	64,488			
0582812	DFW Airport	TX		06/03/2014		54,569,977							288,928	288,928			
0582813	Southaven	MS		06/03/2014		17,450,632							92,395	92,395			
0582814	San Bernardino	CA		06/03/2014		48,102,818							254,687	254,687			
0582815	San Bernardino	CA		06/03/2014		43,960,630							232,756	232,756			
0584501	Seattle	WA		12/29/2011		69,562,166							422,482	422,482			
0584502	Seattle	WA		12/29/2011		35,865,413							275,174	275,174			
0587200	LONG BEACH	CA		07/23/2004		27,456,169							571,701	571,701			
0587201	LONG BEACH	CA		10/25/2007		3,044,364							159,802	159,802			
0606801	Willow Grove	PA		09/21/2015		76,426,220							464,460	464,460			
0611500	LAS VEGAS	NV		09/27/2005		6,400,320							296,229	296,229			
0613100	LAS VEGAS	NV		12/20/2006		8,178,914							286,584	286,584			
0624600	CHICAGO	IL		01/03/2006		92,864,718							430,057	430,057			
0626400	LANSDOWNE	VA		05/30/2007		29,656,647							278,900	278,900			
0628401	SECAUCUS	NJ		11/12/2015		65,000,000							284,726	284,726			
0635601	SAN ANTONIO	TX		09/05/2007		7,444,324							190,673	190,673			
0642800	HOUSTON	TX		09/27/2007		33,729,891							271,591	271,591			
0642801	HOUSTON	TX		07/28/2016		2,263,457							18,225	18,225			
0663700	NEW YORK	NY		04/01/2008		27,712,869							489,650	489,650			
0677101	San Diego	CA		08/27/2013		87,058,193							537,820	537,820			
0677102	San Diego	CA		12/20/2017		28,450,035							143,380	143,380			
0682700	Atlanta	GA		04/02/2012		36,735,798							232,796	232,796			
0683100	NORFOLK	VA		05/06/2011		50,047,186							341,313	341,313			
0686400	Annapolis	MD		12/30/2011		20,528,518							152,988	152,988			

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0686700	Dallas	TX		11/07/2011		38,051,387							160,976	160,976			
0687100	New York	NY		12/05/2011		193,683,775							413,203	413,203			
0688000	Charlotte	NC		12/29/2011		68,571,062							450,244	450,244			
0688600	Ventura	CA		03/30/2012		114,975,466							866,855	866,855			
0689300	Durham	NC		04/06/2012		113,966,299							711,785	711,785			
0689700	Philadelphia	PA		09/27/2012		22,673,173							233,330	233,330			
0689800	HOUSTON	TX		09/28/2012		77,500,629							819,341	819,341			
0690400	POTOMAC	MD		09/14/2012		18,495,655							100,053	100,053			
0691200	CHERRY HILL	NJ		08/15/2012		131,625,192							852,856	852,856			
0691300	HOUSTON	TX		02/21/2013		67,769,422							601,677	601,677			
0691700	Los Angeles	CA		08/22/2012		38,529,084							250,170	250,170			
0693900	Dallas	TX		12/21/2012		32,456,069							238,116	238,116			
0694300	NEW YORK	NY		03/06/2013		49,797,764							144,632	144,632			
0694400	FAIRFAX	VA		02/28/2013		76,676,211							495,386	495,386			
0695000	FORT WORTH	TX		04/08/2013		54,424,784							252,916	252,916			
0696400	NEW YORK	NY		07/31/2013		80,863,587							483,662	483,662			
0696500	NEW YORK	NY		07/31/2013		71,878,744							429,922	429,922			
0696900	Los Angeles	CA		06/27/2013		119,046,166							650,664	650,664			
0697600	New York	NY		08/01/2013		18,903,242							125,102	125,102			
0698000	Annapolis	MD		10/01/2013		100,000,000							249,372	249,372			
0698800	McLean	VA		08/30/2013		243,103,470							1,640,868	1,640,868			
0698900	RICHMOND	TX		11/04/2013		18,531,858							87,895	87,895			
0699300	DENVER	CO		10/30/2013		71,072,394							456,402	456,402			
0699800	BLOOMFIELD	CT		01/13/2014		32,091,635							132,103	132,103			
0700300	ANDOVER	MA		12/20/2013		34,525,332							184,479	184,479			
0700800	BROOMFIELD	CO		11/08/2013		100,870,127							588,072	588,072			
0701500	PHILADELPHIA	PA		12/06/2013		45,861,447							240,471	240,471			
0702500	WARWICK	RI		01/13/2014		21,394,423							88,068	88,068			
0703700	MCLEAN	VA		04/29/2014		93,548,623							559,159	559,159			
0703900	Glenview	IL		07/01/2014		39,489,051							84,187	84,187			
0704400	Portland	OR		07/07/2014		36,336,573							67,561	67,561			
0704700	STAMFORD	CT		06/19/2014		78,289,090							318,392	318,392			
0704800	Houston	TX		05/30/2014		241,429,665							1,488,447	1,488,447			
0706100	BOLTON	GBR		07/10/2014		137,493,597							920,178	920,178			
0706800	Boston	MA		08/20/2014		168,166,183							817,194	817,194			
0708400	Manteca	CA		08/19/2014		4,731,534							24,614	24,614			
0708401	San Juan Capistrano	CA		08/19/2014		1,619,361							10,429	10,429			
0708402	Los Angeles	CA		08/19/2014		1,930,705							13,235	13,235			
0708403	Los Angeles	CA		08/19/2014		1,289,262							9,089	9,089			
0708404	San Diego	CA		08/19/2014		860,174							7,433	7,433			
0708405	Healsburg	CA		08/19/2014		358,609							14,068	14,068			
0708406	Sanger	CA		10/16/2014		431,311							4,542	4,542			
0708407	Van Nuys	CA		10/16/2014		4,514,234							22,723	22,723			
0708408	Gainesville	GA		09/29/2015		2,113,258							9,819	9,819			
0708800	Austin	TX		10/14/2014		78,232,490							453,137	453,137			
0709100	CHICAGO	IL		12/17/2014		170,000,000							708,879	708,879			
0711100	BEL AIR	MD		12/05/2014		46,512,241							247,116	247,116			
0712200	Weehawken	NJ		02/27/2015		207,240,258							947,851	947,851			
0712900	Fountain Valley	CA		06/05/2015		112,647,393							523,009	523,009			
0713000	Alexandria	VA		02/17/2015		33,039,575							171,390	171,390			
0713700	New York	NY		02/05/2015		53,906,464							240,693	240,693			
0714100	Newton	MA		07/31/2015		134,211,114							604,437	604,437			
0714201	Charlotte	NC		07/10/2017		80,880,052							426,527	426,527			
0715100	Austin	TX		06/09/2015		19,592,119							97,867	97,867			
0715200	KEARNY	NJ		10/21/2015		40,593,176							241,325	241,325			
0716400	Walnut Creek	CA		08/26/2015		95,922,821							480,683	480,683			
0716600	Frisco	TX		08/10/2015		43,974,917							212,989	212,989			
0717300	Coppell	TX		08/28/2015		64,720,098							285,604	285,604			
0717700	ARLINGTON	VA		11/04/2015		64,906,347							285,675	285,675			
0717800	Mandan	ND		10/08/2015		987,048							7,901	7,901			

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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				
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
0717900	Austin	TX		08/11/2015		29,422,514							140,864	140,864			
0718200	Orlando	FL		09/16/2015		41,800,689							207,768	207,768			
0719200	Manhasset	NY		11/20/2015		162,500,000							672,447	672,447			
0719500	Woodland Hills	CA		11/18/2015		43,500,000							201,447	201,447			
0719600	BOSTON	MA		11/17/2015		318,340,506							1,514,893	1,514,893			
0719700	CAMBRIDGE	GBR		12/11/2015		65,359,628							664,439	664,439			
0720000	PORTLAND	OR		10/29/2015		179,900,377							887,787	887,787			
0721000	Seattle	WA		01/20/2016		52,500,000							231,283	231,283			
0721300	THE COLONY	TX		03/15/2016		63,750,439							289,183	289,183			
0721700	Durham	NC		03/30/2016		39,018,816							185,289	185,289			
0721800	FRISCO	TX		03/11/2016		38,139,056							190,132	190,132			
0722300	CEDAR PARK	TX		03/07/2016		29,729,375							87,659	87,659			
0722400	Kansas City	MO		03/28/2016		310,532,468							1,534,080	1,534,080			
0722500	Alpharetta	GA		05/20/2016		48,285,001							242,336	242,336			
0802500	Falls Church	VA		11/10/2016		88,219,723							425,344	425,344			
0803100	AUSTIN	TX		09/07/2016		32,887,022							195,660	195,660			
0803200	Pottstown	PA		11/02/2016		57,122,782							300,184	300,184			
0833600	Harrisburg	PA		12/29/2016		47,678,867							230,112	230,112			
0833800	ATLANTA	GA		12/20/2016		43,278,714							216,805	216,805			
0833900	ATLANTA	GA		12/22/2016		40,950,000							196,986	196,986			
0837000	Tysons	VA		06/05/2017		198,713,329							793,272	793,272			
0837700	Raleigh	NC		05/01/2017		150,000,000							3,275,716	3,275,716			
0838500	Frederick	MD		05/11/2017		115,686,673							575,905	575,905			
0839500	Boston	MA		05/22/2017		101,087,099							467,544	467,544			
0843600	Mt Arlington	NJ		09/19/2017		71,799,824							306,105	306,105			
0846400	Hoffman Estates	IL		10/04/2017		175,000,000							974,323	974,323			
0849901	Gig Harbor	WA		03/13/2018		34,000,000							102,038	102,038			
0850500	Charlotte	NC		12/22/2017		43,265,883							206,635	206,635			
0851000	Metuchen	NJ		12/29/2017		70,000,000							311,017	311,017			
0853300	Novi	MI		03/14/2018		96,013,668							401,720	401,720			
0856300	Hackensack	NJ		05/22/2018		41,048,649							208,132	208,132			
0857000	Hopkins	MN		06/26/2018		50,150,897							214,733	214,733			
0863400	Kirkland	WA		08/01/2018		47,938,270							235,342	235,342			
A881619	NORMAN	OK		04/18/1997		50,292							2,054	2,054			
EB1027549259	CHARLOTTE	NC		12/16/2016		470,821							2,717	2,717			
EB1028548196	VENTURA	CA		12/16/2016		579,799							3,405	3,405			
EB1028600849	SIMI VALLEY	CA		10/07/2016		501,494							7,705	7,705			
EB1028601459	MOORPARK	CA		12/16/2016		588,721							3,397	3,397			
EB1104004417	FORT WORTH	TX		12/18/2015		388,697							2,440	2,440			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		598,084							3,934	3,934			
EB1143010864	WARREN	NJ		07/17/2015		568,725							4,789	4,789			
EB1143010869	ROSELAND	NJ		08/07/2015		424,688							3,635	3,635			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		426,277							3,249	3,249			
EB1143013484	WYCKOFF	NJ		12/16/2016		588,113							4,986	4,986			
EB1143014124	ALEXANDRIA	VA		08/19/2016		397,511							3,147	3,147			
EB1144000089	NEW YORK	NY		08/07/2015		968,714							6,192	6,192			
EB1144000105	NEW YORK	NY		08/07/2015		707,106							4,532	4,532			
EB1144000106	NEW YORK	NY		06/24/2016		244,055							4,489	4,489			
EB1144000136	BROOKLYN	NY		11/20/2015		376,814							3,124	3,124			
EB1144000183	NEW YORK	NY		12/18/2015		480,027							2,889	2,889			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		568,068							4,745	4,745			
EB1144000257	NEW YORK	NY		12/18/2015		718,372							12,602	12,602			
EB1144000435	NEW YORK	NY		06/24/2016		473,225							1,868	1,868			
EB1170015086	VANCOUVER	WA		12/16/2016		289,148							2,229	2,229			
EB1171010551	BELLEVUE	WA		10/09/2015		543,184							4,554	4,554			
EB1171010808	SEATTLE	WA		07/17/2015		397,693							58,259	58,259			
EB1171010943	SEATTLE	WA		07/17/2015		761,640							4,891	4,891			
EB1171011283	BELLEVUE	WA		12/18/2015		337,226							884	884			
EB1171012158	BOTHELL	WA		12/18/2015		393,383							3,267	3,267			
EB1171012415	BOTHELL	WA		12/18/2015		310,285							8,066	8,066			

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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					
EB1171012482	BELLEVUE	WA		12/18/2015		509,185							6,145	6,145			
EB1171013196	SEATTLE	WA		06/24/2016		603,078							4,786	4,786			
EB1171013474	SEATTLE	WA		03/24/2016		554,561							4,087	4,087			
EB1171014557	BELLEVUE	WA		08/19/2016		433,099							3,874	3,874			
EB1171014892	BELLEVUE	WA		10/12/2016		898,382							7,706	7,706			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,091,624							6,004	6,004			
EB1171015379	GREENBANK	WA		12/16/2016		565,451							3,160	3,160			
EB1171015609	KIRKLAND	WA		12/16/2016		924,770							7,720	7,720			
EB1171015700	BOTHELL	WA		12/16/2016		499,707							1,050	1,050			
EB1171015727	KIRKLAND	WA		12/16/2016		389,204							3,362	3,362			
EB1215001434	ISLAMORADA	FL		12/18/2015		537,413							1,145	1,145			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		456,744							3,221	3,221			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		427,702							4,493	4,493			
EB1215003152	MIAMI BEACH	FL		03/24/2016		558,197							4,496	4,496			
EB1216002421	CORAL GABLES	FL		09/25/2015		147,594							9,066	9,066			
EB1216002512	MIAMI	FL		07/17/2015		517,633							1,080	1,080			
EB1216002726	CORAL GABLES	FL		12/18/2015		732,602							6,403	6,403			
EB1216002733	TAVERNIER	FL		12/18/2015		846,946							10,001	10,001			
EB1216002934	CORAL GABLES	FL		06/24/2016		378,779							2,303	2,303			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		528,528							2,995	2,995			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		486,350							6,133	6,133			
EB1216003368	CORAL GABLES	FL		08/19/2016		425,295							3,428	3,428			
EB1216003433	CORAL GABLES	FL		12/16/2016		401,613							8,984	8,984			
EB1216003655	COCONUT GROVE	FL		12/16/2016		421,245							3,239	3,239			
EB1216003663	HILTON HEAD	SC		12/16/2016		438,169							3,617	3,617			
EB1216003667	MIAMI	FL		12/16/2016		989,314							6,104	6,104			
EB1221058703	JACKSONVILLE	FL		12/18/2015		454,319							3,390	3,390			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		755,195							4,664	4,664			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		447,276							2,723	2,723			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		587,660							3,633	3,633			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		591,020							3,868	3,868			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		380,187							3,126	3,126			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		288,157							1,177	1,177			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		609,631							5,246	5,246			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		692,229							1,395	1,395			
EB1221064680	JACKSONVILLE	FL		11/20/2015		944,250							5,918	5,918			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		687,784							4,113	4,113			
EB1221065631	JACKSONVILLE	FL		12/18/2015		388,971							2,425	2,425			
EB1221066003	JACKSONVILLE	FL		06/24/2016		323,830							2,571	2,571			
EB1221066207	JACKSONVILLE	FL		06/24/2016		554,426							3,461	3,461			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		578,903							3,557	3,557			
EB1221066985	JACKSONVILLE	FL		06/24/2016		549,000							3,274	3,274			
EB1221067634	JACKSONVILLE	FL		08/19/2016		370,771							22,436	22,436			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		416,796							2,395	2,395			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		255,854							30,700	30,700			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		471,792							3,778	3,778			
EB1222516505	SAN GABRIEL	CA		12/18/2015		677,044							1,336	1,336			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,029,821							4,309	4,309			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		594,953							3,637	3,637			
EB1222531773	WESTPORT	CT		08/07/2015		547,750							4,919	4,919			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		948,643							9,636	9,636			
EB1222532516	HIGHLANDS	NC		08/07/2015		442,962							2,793	2,793			
EB1222532592	CHATHAM	MA		12/18/2015		543,445							4,320	4,320			
EB1222532623	LA QUINTA	CA		06/24/2016		433,679							1,766	1,766			
EB1222532870	MILTON	DE		12/18/2015		487,065							6,934	6,934			
EB1222534409	MORRISTOWN	NJ		12/18/2015		545,590							3,224	3,224			
EB1222535686	TENAFLY	NJ		12/18/2015		484,241							6,376	6,376			
EB1222535958	NEW ORLEANS	LA		12/18/2015		422,321							4,408	4,408			
EB1222536927	CHILMARK	MA		12/18/2015		403,623							4,425	4,425			
EB1222538558	SAINT CHARLES	IL		06/24/2016		511,306							4,092	4,092			

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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					
EB1222539405	BELLEVUE	WA		03/24/2016		660,127							5,091	5,091			
EB1222540366	ALBANY	CA		10/12/2016		526,343							3,038	3,038			
EB1222541566	SEATTLE	WA		08/19/2016		572,770							4,516	4,516			
EB1222545020	SAN DIEGO	CA		08/17/2016		565,210							4,527	4,527			
EB1222546150	CARLSBAD	CA		08/17/2016		599,954							4,805	4,805			
EB1222546556	GLENDALE	CA		10/12/2016		785,834							5,376	5,376			
EB1222549417	NASHVILLE	TN		12/16/2016		377,489							16,791	16,791			
EB1222550563	LOS ANGELES	CA		12/16/2016		713,884							5,669	5,669			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		656,985							9,131	9,131			
EB1223010400	COCOA	FL		12/18/2015		434,031							3,450	3,450			
EB1223010541	MELBOURNE	FL		06/24/2016		141,109							11,562	11,562			
EB1223010648	MALABAR	FL		11/20/2015		440,516							3,614	3,614			
EB1223010671	COCOA BEACH	FL		12/18/2015		336,104							7,645	7,645			
EB1223011951	MALABAR	FL		08/19/2016		643,578							5,084	5,084			
EB1223012170	OAK HILL	VA		12/16/2016		877,406							7,294	7,294			
EB1223012229	INDIALANTIC	FL		10/12/2016		464,539							2,762	2,762			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		581,752							4,954	4,954			
EB1223013138	ORLANDO	FL		12/16/2016		434,740							4,590	4,590			
EB1247002613	BOCA RATON	FL		10/09/2015		395,464							2,436	2,436			
EB1247002648	DAVIE	FL		07/17/2015		376,330							2,388	2,388			
EB1247002667	DELRAY BEACH	FL		07/17/2015		391,503							2,797	2,797			
EB1247002767	BOCA RATON	FL		11/20/2015		879,461							7,654	7,654			
EB1247002781	PARKLAND	FL		07/17/2015		601,568							4,953	4,953			
EB1247002803	BOCA RATON	FL		07/17/2015		467,474							1,145	1,145			
EB1247003086	DAVIE	FL		12/18/2015		402,033							2,328	2,328			
EB1249002270	NAPLES	FL		11/20/2015		541,276							3,312	3,312			
EB1249002805	VENICE	FL		08/19/2016		397,365							4,225	4,225			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,025,719							7,146	7,146			
EB1249003388	NAPLES	FL		12/16/2016		886,913							5,572	5,572			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		755,363							5,929	5,929			
EB1249003962	NAPLES	FL		12/16/2016		417,742							2,512	2,512			
EB1249003968	PUNTA GORDA	FL		12/16/2016		681,735							10,096	10,096			
EB1259001254	VAIL	CO		09/25/2015		1,133,583							7,046	7,046			
EB1259001363	ASPEN	CO		08/07/2015		899,788							7,539	7,539			
EB1259001548	EAGLE	CO		12/18/2015		391,383							3,162	3,162			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		532,640							163,722	163,722			
EB1259001827	PARK CITY	UT		12/18/2015		483,561							3,233	3,233			
EB1259002143	MINTURN	CO		06/24/2016		1,116,545							8,922	8,922			
EB1259002243	ASPEN	CO		08/19/2016		1,789,370							13,921	13,921			
EB1259002337	PARK CITY	UT		08/19/2016		405,549							3,211	3,211			
EB1259002374	WASHINGTON	DC		08/19/2016		456,693							2,716	2,716			
EB1259002723	NAPERVILLE	IL		12/16/2016		417,655							2,675	2,675			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		684,298							5,363	5,363			
EB1259002907	EAGLE	CO		12/16/2016		537,601							4,326	4,326			
EB1259002939	AVON	CO		12/16/2016		633,319							1,201	1,201			
EB1341001587	PARKLAND	FL		12/18/2015		393,427							3,426	3,426			
EB1341001770	PARKLAND	FL		12/18/2015		487,797							3,095	3,095			
EB1341001773	DAVIE	FL		12/18/2015		538,187							3,298	3,298			
EB1341001869	DELRAY BEACH	FL		12/16/2016		677,908							2,714	2,714			
EB1349001031	MIAMI	FL		12/18/2015		399,321							3,157	3,157			
EB1351002030	NEW YORK	NY		07/30/2015		655,293							4,210	4,210			
EB1351002305	EAST MEADOW	NY		07/30/2015		368,981							2,440	2,440			
EB1351002957	BROOKLYN	NY		10/09/2015		508,464							3,259	3,259			
EB1351003190	BROOKLYN	NY		08/07/2015		830,153							6,792	6,792			
EB1351003265	NEW YORK	NY		10/09/2015		591,055							4,151	4,151			
EB1351003327	BROOKLYN	NY		08/07/2015		1,045,608							6,276	6,276			
EB1351003524	NEW YORK	NY		11/20/2015		755,136							1,568	1,568			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		542,833							2,513	2,513			
EB1351003611	NEW YORK	NY		07/17/2015		461,049							2,914	2,914			
EB1351003676	NEW YORK	NY		11/20/2015		385,711							2,430	2,430			

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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					
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		522,774							4,508	4,508			
EB1351003811	MANHASSET	NY		08/07/2015		1,085,154							6,792	6,792			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		316,558							18,037	18,037			
EB1351003899	NEW YORK	NY		12/18/2015		1,269,514							10,034	10,034			
EB1351003905	NEW YORK	NY		08/07/2015		506,992							3,099	3,099			
EB1351003915	NEW YORK	NY		12/18/2015		990,628							8,151	8,151			
EB1351003930	NEW YORK	NY		11/20/2015		2,370,660							30,401	30,401			
EB1351004102	NEW YORK	NY		10/12/2016		658,721							5,104	5,104			
EB1351004168	TRURO	MA		12/18/2015		426,461							2,517	2,517			
EB1351004235	HOWARD BEACH	NY		12/18/2015		388,190							2,344	2,344			
EB1351004353	NEW YORK	NY		12/18/2015		1,145,414							6,927	6,927			
EB1351004649	BROOKLYN	NY		06/24/2016		679,143							5,895	5,895			
EB1351004683	BELLMORE	NY		06/24/2016		477,935							53,270	53,270			
EB1351004817	STATEN ISLAND	NY		08/19/2016		765,951							4,372	4,372			
EB1351005094	NEW YORK	NY		06/24/2016		915,896							7,360	7,360			
EB1351005144	NEW YORK	NY		08/19/2016		1,717,189							12,218	12,218			
EB1351005342	NEW YORK	NY		08/19/2016		593,141							6,854	6,854			
EB1351005791	ARLINGTON	VA		12/16/2016		605,970							4,791	4,791			
EB1351005922	PLAINVIEW	NY		12/16/2016		414,046							2,615	2,615			
EB1352003839	REMSENBURG	NY		07/17/2015		880,883							5,410	5,410			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,743,867							20,820	20,820			
EB1352003934	SETAUKET	NY		11/20/2015		451,977							3,663	3,663			
EB1352004188	QUIOGUE	NY		12/18/2015		880,199							5,314	5,314			
EB1352004264	STONY BROOK	NY		12/18/2015		723,799							3,519	3,519			
EB1352004267	LARCHMONT	NY		12/18/2015		915,495							7,614	7,614			
EB1352004379	DOUGLASTON	NY		06/24/2016		911,839							7,162	7,162			
EB1352004398	HOBOKEN	NJ		06/24/2016		451,446							19,029	19,029			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		616,720							4,996	4,996			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		384,437							3,199	3,199			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		527,307							1,119	1,119			
EB1353004683	MENDHAM	NJ		08/07/2015		522,193							3,525	3,525			
EB1353005038	AUSTIN	TX		08/07/2015		534,726							2,198	2,198			
EB1353005061	SUMMIT	NJ		07/17/2015		994,722							4,110	4,110			
EB1353005122	DENVILLE	NJ		12/18/2015		588,732							4,680	4,680			
EB1353005230	ALBERTSON	NY		11/20/2015		325,697							31,853	31,853			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		566,921							1,215	1,215			
EB1353005303	CRANFORD	NJ		12/18/2015		783,026							4,908	4,908			
EB1353006638	MADISON	NJ		12/16/2016		403,215							3,237	3,237			
EB1353006687	TOWACO	NJ		12/16/2016		644,896							5,465	5,465			
EB1354012258	RIVERSIDE	CT		11/20/2015		567,458							3,401	3,401			
EB1357000692	NEWTON	MA		11/20/2015		768,361							1,549	1,549			
EB1357000849	MARSHFIELD	MA		12/18/2015		382,809							2,117	2,117			
EB1357000907	BEDFORD	MA		12/18/2015		466,210							3,928	3,928			
EB1357000940	NEWTON	MA		10/12/2016		523,861							3,512	3,512			
EB1357000968	LEXINGTON	MA		06/24/2016		1,491,468							2,977	2,977			
EB1357000970	UPTON	MA		06/24/2016		394,256							2,498	2,498			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		880,979							5,503	5,503			
EB1357001084	BROOKLINE	MA		08/19/2016		671,136							5,437	5,437			
EB1357001173	BROOKLINE	MA		12/16/2016		583,610							4,943	4,943			
EB1365004217	LUCAS	TX		09/18/2015		674,856							5,640	5,640			
EB1367010379	SAN DIEGO	CA		11/20/2015		916,362							7,812	7,812			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,188,571							10,250	10,250			
EB1367011403	SAN DIEGO	CA		03/24/2016		478,835							2,907	2,907			
EB1367012826	SAN DIEGO	CA		03/24/2016		537,392							3,272	3,272			
EB1367013146	CARLSBAD	CA		03/24/2016		474,409							3,842	3,842			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		524,465							4,043	4,043			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,177,747							14,326	14,326			
EB1367014476	SAN DIEGO	CA		08/17/2016		689,154							5,776	5,776			
EB1367014488	SAN DIEGO	CA		08/17/2016		674,376							5,465	5,465			
EB1367014513	VISTA	CA		10/12/2016		536,542							3,364	3,364			

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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					
EB1367015025	SAN DIEGO	CA		08/17/2016		823,108							6,593	6,593			
EB1367015277	SAN DIEGO	CA		12/16/2016		571,136							4,486	4,486			
EB1369002397	SARASOTA	FL		07/17/2015		442,428							4,975	4,975			
EB1369002572	SARASOTA	FL		12/18/2015		478,255							2,778	2,778			
EB1369003121	SARASOTA	FL		08/19/2016		438,749							3,639	3,639			
EB1369003522	SARASOTA	FL		12/16/2016		478,889							2,754	2,754			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		792,201							4,932	4,932			
EB1371004891	CHATHAM	NJ		11/20/2015		475,616							5,022	5,022			
EB1371005172	FAIRFAX	VA		08/07/2015		404,561							853	853			
EB1373010876	NORWALK	CT		12/18/2015		663,892							3,330	3,330			
EB1373011773	BRONX	NY		11/20/2015		679,242							4,101	4,101			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		595,459							4,803	4,803			
EB1380003155	LAVALLETTE	NJ		12/16/2016		706,791							4,230	4,230			
EB1381009632	LINWOOD	NJ		08/07/2015		419,534							2,756	2,756			
EB1381010210	PHILADELPHIA	PA		12/18/2015		583,728							2,439	2,439			
EB1381010223	MOORESTOWN	NJ		06/24/2016		589,059							6,991	6,991			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,339,894							10,634	10,634			
EB1382002217	SAN DIEGO	CA		12/18/2015		620,516							4,254	4,254			
EB1382002319	SAN MARCOS	CA		07/30/2015		419,487							2,670	2,670			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		900,424							5,474	5,474			
EB1382002751	DEL MAR	CA		07/17/2015		326,971							2,728	2,728			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		853,896							5,245	5,245			
EB1382002872	SAN DIEGO	CA		03/24/2016		576,206							4,785	4,785			
EB1382003035	WALNUT CREEK	CA		03/24/2016		569,435							6,872	6,872			
EB1382003174	FRESNO	CA		12/16/2016		786,294							4,560	4,560			
EB1382003273	PHOENIX	AZ		12/16/2016		502,169							3,062	3,062			
EB1382003292	AUSTIN	TX		12/16/2016		496,681							2,991	2,991			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		789,030							1,580	1,580			
EB1382003322	REDONDO BEACH	CA		12/16/2016		479,387							987	987			
EB1389003067	RICHBORO	PA		12/18/2015		380,823							3,190	3,190			
EB1389004187	HOLLAND	PA		12/18/2015		405,714							3,452	3,452			
EB1393006607	STAMFORD	CT		12/18/2015		371,450							2,336	2,336			
EB1393008998	BROOKLYN	NY		06/24/2016		630,216							3,804	3,804			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		445,288							3,589	3,589			
EB1393009862	IRVINGTON	NY		12/16/2016		876,438							5,415	5,415			
EB1395005332	WALPOLE	MA		12/18/2015		378,969							3,202	3,202			
EB1400000584	GILBERT	AZ		09/18/2015		687,472							5,745	5,745			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		517,735							3,256	3,256			
EB1400001351	PEORIA	AZ		09/18/2015		667,104							4,174	4,174			
EB1400002166	PHOENIX	AZ		09/25/2015		761,059							4,611	4,611			
EB1400003481	CAVE CREEK	AZ		06/24/2016		453,880							3,627	3,627			
EB1400003619	CAVE CREEK	AZ		08/19/2016		511,196							3,956	3,956			
EB1400003749	CAVE CREEK	AZ		08/19/2016		477,094							2,889	2,889			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		396,505							3,238	3,238			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		383,646							60,531	60,531			
EB1400004234	PHOENIX	AZ		12/16/2016		595,466							4,768	4,768			
EB1518004686	MECHANICSBURG	PA		12/18/2015		678,339							1,296	1,296			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,284,774							8,162	8,162			
EB1538115814	CINCINNATI	OH		12/18/2015		815,080							5,310	5,310			
EB1538516620	HOUSTON	TX		07/30/2015		437,318							2,769	2,769			
EB1538542524	HOUSTON	TX		12/16/2016		28,517							22,688	22,688			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		693,770							2,883	2,883			
EB1540091681	JAMAICA	NY		09/18/2015		644,937							4,150	4,150			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,107,648							9,877	9,877			
EB1540092407	NEW YORK	NY		10/09/2015		894,306							5,529	5,529			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		583,564							3,524	3,524			
EB1540092761	PHILADELPHIA	PA		12/18/2015		659,385							5,061	5,061			
EB1540092773	MCKEES ROCK	PA		09/25/2015		332,985							10,335	10,335			
EB1540092836	BOTHELL	WA		10/09/2015		507,519							5,176	5,176			
EB1540092960	HOLLISTON	MA		06/24/2016		373,378							84,600	84,600			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1540093085	WINDERMERE	FL		11/20/2015		577,240							3,904	3,904			
EB1540093103	ARLINGTON	VA		10/09/2015		554,507							15,464	15,464			
EB1540093115	SANIBEL	FL		10/09/2015		475,524							9,754	9,754			
EB1540093119	WILMINGTON	DE		12/18/2015		366,902							24,343	24,343			
EB1540093146	JENKS	OK		09/25/2015		381,132							13,486	13,486			
EB1540093153	WHITE STONE	VA		08/07/2015		496,000							4,606	4,606			
EB1540093154	CANTON	MA		10/07/2016		617,725							4,678	4,678			
EB1540093178	MARS	PA		09/25/2015		606,115							4,988	4,988			
EB1540093211	SHARON	MA		10/09/2015		526,196							3,257	3,257			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		468,506							2,977	2,977			
EB1540093224	FALLS CHURCH	VA		08/07/2015		592,666							4,899	4,899			
EB1540093251	NEW YORK	NY		08/07/2015		730,781							5,798	5,798			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		786,999							5,874	5,874			
EB1540093290	SWARTHMORE	PA		08/07/2015		422,996							2,800	2,800			
EB1540093300	CANONSBURG	PA		08/07/2015		470,531							2,900	2,900			
EB1540093310	EAST GREENWICH	RI		08/07/2015		388,568							4,206	4,206			
EB1540093368	PLYMOUTH	MN		11/20/2015		138,387							7,407	7,407			
EB1540093370	SPANISH FORT	AL		08/07/2015		396,717							3,264	3,264			
EB1540093412	CHANTILLY	VA		11/20/2015		891,434							10,038	10,038			
EB1540093419	NAPLES	FL		10/09/2015		573,864							14,021	14,021			
EB1540093571	FRISCO	TX		06/24/2016		667,955							7,156	7,156			
EB1540093775	KATY	TX		12/18/2015		516,955							4,412	4,412			
EB1540093776	BLUFFTON	SC		12/18/2015		524,578							3,262	3,262			
EB1540093780	ANDOVER	MA		12/18/2015		794,983							4,722	4,722			
EB1540093798	GLEN ALLEN	VA		08/19/2016		458,186							4,482	4,482			
EB1540093807	PALMETTO BAY	FL		12/18/2015		272,670							4,512	4,512			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		716,029							8,578	8,578			
EB1540094013	MARS	PA		12/18/2015		492,333							11,587	11,587			
EB1540094196	WINTER PARK	FL		06/24/2016		951,773							42,807	42,807			
EB1540094221	INDIALANTIC	FL		06/24/2016		418,169							3,362	3,362			
EB1540094353	NEW YORK	NY		08/19/2016		852,132							6,522	6,522			
EB1540094366	AVON	NC		08/19/2016		453,323							4,441	4,441			
EB1540094368	INDIALANTIC	FL		08/19/2016		704,330							3,984	3,984			
EB1540094372	DALLAS	TX		08/19/2016		1,007,467							6,283	6,283			
EB1540094392	DALLAS	TX		08/19/2016		749,132							6,015	6,015			
EB1540094399	MERCER ISLAND	WA		08/17/2016		870,470							11,992	11,992			
EB1540094402	BRADENTON	FL		08/17/2016		504,320							6,912	6,912			
EB1540094405	EAST HAMPTON	NY		08/19/2016		393,531							3,100	3,100			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,106,138							6,373	6,373			
EB1540094410	CYPRESS	TX		08/19/2016		905,120							7,369	7,369			
EB1540094428	SARASOTA	FL		08/19/2016		466,796							3,364	3,364			
EB1540094439	BOCA RATON	FL		08/17/2016		659,840							4,956	4,956			
EB1540094622	TAMPA	FL		12/16/2016		573,858							3,766	3,766			
EB1540094628	IRVING	TX		12/16/2016		477,723							4,048	4,048			
EB1540094632	WINDERMERE	FL		12/16/2016		844,896							6,242	6,242			
EB1540094649	CARROLLTON	TX		12/16/2016		415,450							3,324	3,324			
EB1540094657	NAPLES	FL		12/16/2016		782,352							5,961	5,961			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		820,533							9,146	9,146			
EB1540094693	NAPLES	FL		12/16/2016		441,446							2,626	2,626			
EB1541035350	HEATH	TX		12/18/2015		57,417							32,434	32,434			
EB1541037328	SEDONA	AZ		12/18/2015		509,718							2,064	2,064			
EB1541037784	NASHVILLE	TN		10/09/2015		539,769							1,085	1,085			
EB1541037934	MONTGOMERY	TX		09/18/2015		791,152							5,549	5,549			
EB1541038051	PALM SPRINGS	CA		03/24/2016		418,206							2,451	2,451			
EB1541038421	DALLAS	TX		10/09/2015		551,511							4,394	4,394			
EB1541039039	NASHVILLE	TN		10/09/2015		973,635							6,026	6,026			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		463,564							7,877	7,877			
EB1541039088	DEERFIELD	IL		08/19/2016		847,146							5,189	5,189			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,242,944							7,529	7,529			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		570,674							1,171	1,171			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1541039250	HOUSTON	TX		08/07/2015		593,425							3,583	3,583			
EB1541039265	BRENTWOOD	TN		10/09/2015		383,794							3,145	3,145			
EB1541039282	ARCADIA	OK		10/09/2015		1,392,190							8,280	8,280			
EB1541039287	WILMETTE	IL		10/09/2015		1,276,775							8,786	8,786			
EB1541039289	KATY	TX		08/07/2015		625,688							5,143	5,143			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		715,197							5,892	5,892			
EB1541039356	NASHVILLE	TN		10/09/2015		442,795							8,122	8,122			
EB1541039357	BRENTWOOD	TN		11/20/2015		462,825							3,751	3,751			
EB1541039365	WAXHAW	NC		08/07/2015		794,832							6,643	6,643			
EB1541039380	SANTA FE	NM		12/18/2015		748,930							2,890	2,890			
EB1541039497	ROXBORO	NC		08/19/2016		741,044							4,089	4,089			
EB1541039627	MONACA	PA		11/20/2015		437,437							4,994	4,994			
EB1541039644	LAKE FOREST	IL		12/18/2015		652,541							3,890	3,890			
EB1541039674	SPICEWOOD	TX		12/18/2015		489,406							3,883	3,883			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,287,585							7,209	7,209			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		519,767							4,124	4,124			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		544,177							4,349	4,349			
EB1541039760	PITTSBURGH	PA		12/18/2015		531,458							4,217	4,217			
EB1541039816	TELLURIDE	CO		12/18/2015		824,718							9,719	9,719			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		576,672							3,575	3,575			
EB1541040031	MAGNOLIA	TX		12/18/2015		498,633							3,914	3,914			
EB1541040248	HOUSTON	TX		06/24/2016		1,085,677							6,458	6,458			
EB1541040297	CLEMMONS	NC		06/24/2016		531,904							3,999	3,999			
EB1541040302	PLANO	TX		06/24/2016		838,944							11,147	11,147			
EB1541040428	RIDGEFIELD	CT		08/19/2016		410,915							2,555	2,555			
EB1541040437	DALLAS	TX		08/19/2016		838,064							7,024	7,024			
EB1541040459	SUGAR LAND	TX		08/19/2016		467,654							3,702	3,702			
EB1541040460	VESTAVIA	AL		08/19/2016		493,992							2,913	2,913			
EB1541040473	LEAGUE CITY	TX		08/19/2016		571,022							2,334	2,334			
EB1541040477	NASHVILLE	TN		08/19/2016		829,994							6,478	6,478			
EB1541040488	PLYMOUTH	MN		08/19/2016		473,154							2,933	2,933			
EB1541040501	SARASOTA	FL		08/17/2016		645,774							4,702	4,702			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		634,629							5,024	5,024			
EB1541040509	FAIRVIEW	TN		08/19/2016		451,138							3,072	3,072			
EB1541040517	SEATTLE	WA		08/17/2016		538,050							1,994	1,994			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,012,261							26,378	26,378			
EB1541040527	AUSTIN	TX		08/17/2016		486,401							3,728	3,728			
EB1541040637	KEMAH	TX		10/07/2016		392,683							1,115	1,115			
EB1541040688	SARASOTA	FL		12/16/2016		531,108							3,965	3,965			
EB1541040740	NASHVILLE	TN		12/16/2016		628,943							4,855	4,855			
EB1541040757	FAIRFIELD	CT		12/16/2016		722,834							4,205	4,205			
EB1541040764	EDMOND	OK		12/16/2016		814,672							4,464	4,464			
EB1541040767	FRANKLIN	TN		12/16/2016		544,140							3,041	3,041			
EB1541040778	MALVERN	PA		12/16/2016		532,829							4,498	4,498			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		445,411							3,111	3,111			
EB1541040861	THE WOODLANDS	TX		12/16/2016		650,706							4,983	4,983			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		489,287							6,030	6,030			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		641,671							2,646	2,646			
EB1564000519	DENVER	CO		12/18/2015		498,520							3,963	3,963			
EB1564000599	DENVER	CO		11/20/2015		445,825							3,651	3,651			
EB1564000618	DENVER	CO		08/07/2015		719,499							5,779	5,779			
EB1564000716	FRASER	CO		12/18/2015		332,546							4,995	4,995			
EB1564000993	DENVER	CO		08/19/2016		476,465							3,999	3,999			
EB1564001065	DENVER	CO		12/16/2016		603,966							5,023	5,023			
EB1564001105	DENVER	CO		12/16/2016		549,937							3,835	3,835			
EB1564001170	ERIE	CO		12/16/2016		444,641							10,477	10,477			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		585,388							3,449	3,449			
EB1567001695	CASTLE ROCK	CO		06/24/2016		570,676							2,281	2,281			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,246,174							2,496	2,496			
EB1596048401	YORBA LINDA	CA		12/18/2015		752,311							6,227	6,227			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
EB1596048822	CARLSBAD	CA		12/18/2015		522,342							3,405	3,405			
EB1596049353	TAHOE CITY	CA		06/24/2016		464,677							2,731	2,731			
EB1596050604	SAN RAMON	CA		10/09/2015		1,216,427							9,362	9,362			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		907,179							5,313	5,313			
EB1596050829	FOLSOM	CA		09/25/2015		443,255							4,470	4,470			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,245,599							10,508	10,508			
EB1596050979	PARKTON	MD		10/09/2015		342,681							8,322	8,322			
EB1596050986	LOS ANGELES	CA		09/25/2015		678,827							2,804	2,804			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		934,227							3,917	3,917			
EB1596051083	REDWOOD CITY	CA		09/25/2015		712,180							4,389	4,389			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		463,458							2,791	2,791			
EB1596051186	CALABASAS	CA		10/09/2015		762,979							1,634	1,634			
EB1596051197	DALLAS	TX		10/09/2015		1,601,240							12,899	12,899			
EB1596051434	HALEIWA	HI		08/07/2015		772,396							4,661	4,661			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		862,778							5,924	5,924			
EB1596051556	GIG HARBOR	WA		10/09/2015		906,442							7,126	7,126			
EB1596051978	SEATTLE	WA		12/18/2015		592,237							6,027	6,027			
EB1596052367	SEATTLE	WA		12/18/2015		568,024							4,360	4,360			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		441,341							7,206	7,206			
EB1596052803	UNION CITY	CA		10/12/2016		925,010							5,349	5,349			
EB1596052956	NAPLES	FL		06/24/2016		447,500							4,292	4,292			
EB1596053057	GILROY	CA		06/24/2016		500,220							3,652	3,652			
EB1596053071	LAKEWOOD	CO		10/07/2016		490,261							2,839	2,839			
EB1596053210	CAREFREE	AZ		06/24/2016		610,479							4,537	4,537			
EB1596053283	MALIBU	CA		10/12/2016		1,375,621							8,148	8,148			
EB1596053366	ALTADENA	CA		08/17/2016		824,743							6,480	6,480			
EB1596053368	LOS ANGELES	CA		10/12/2016		931,760							1,825	1,825			
EB1596053381	AURORA	CO		08/19/2016		547,354							3,238	3,238			
EB1596053391	BLUFFDALE	UT		08/17/2016		409,800							2,389	2,389			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,109,755							8,326	8,326			
EB1596053430	ENGLEWOOD	CO		08/19/2016		581,443							2,246	2,246			
EB1596053434	SANTA BARBARA	CA		10/12/2016		936,715							19,080	19,080			
EB1596053482	AQUA DULCE	CA		08/17/2016		722,881							4,371	4,371			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		755,392							3,929	3,929			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		670,828							5,287	5,287			
EB1596053514	CARMEL	CA		08/17/2016		497,967							3,731	3,731			
EB1596053516	SANTA FE	NM		08/17/2016		553,520							3,242	3,242			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		916,537							7,025	7,025			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		916,501							7,006	7,006			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,188,263							8,873	8,873			
EB1596053766	DUCK	NC		12/16/2016		671,956							4,178	4,178			
EB1596053818	CULVER CITY	CA		12/16/2016		953,315							3,820	3,820			
EB1596053821	ERIE	CO		12/16/2016		516,363							3,053	3,053			
EB1596053825	LONG BEACH	CA		12/16/2016		949,232							13,039	13,039			
EB1596053836	GLENDALE	CA		12/16/2016		930,745							1,958	1,958			
EB1596053850	LOS ANGELES	CA		12/16/2016		815,522							5,872	5,872			
EB1596053855	FOSTER CITY	CA		12/16/2016		514,526							897	897			
EB1596053910	DENVER	CO		12/16/2016		1,100,007							6,148	6,148			
EB1596053911	BOTHELL	WA		12/16/2016		651,932							5,702	5,702			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		535,299							4,186	4,186			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		474,204							1,701	1,701			
EB1596053960	PACIFICA	CA		12/16/2016		622,116							5,001	5,001			
EB1596053967	GUALALA	CA		12/16/2016		583,333							2,151	2,151			
EB1596053974	PHOENIX	AZ		12/16/2016		648,537							3,718	3,718			
EB1596054004	DENVER	CO		12/16/2016		854,346							6,733	6,733			
EB1596054021	LOS ANGELES	CA		12/16/2016		907,612							5,600	5,600			
EB1596054080	SOLANA BEACH	CA		12/16/2016		880,631							4,832	4,832			
EB1706505057	BEVERLY	MA		12/18/2015		453,649							3,458	3,458			
EB1706505305	SUGAR LAND	TX		12/18/2015		487,074							978	978			
EB1706542026	CLARKSVILLE	MD		08/19/2016		781,528							3,150	3,150			

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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					
EB1706551323	SCOTTSDALE	AZ		12/16/2016		455,357							1,952	1,952			
EB1723001151	ENCINITAS	CA		08/07/2015		572,770							3,718	3,718			
EB1723001157	LOS ANGELES	CA		07/17/2015		495,191							4,170	4,170			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,456,844							11,805	11,805			
EB1725002337	PALM DESERT	CA		07/17/2015		395,057							3,695	3,695			
EB1725002346	PALM SPRINGS	CA		11/20/2015		401,191							822	822			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,309,460							14,887	14,887			
EB1725002836	LOS ANGELES	CA		06/24/2016		399,396							9,254	9,254			
EB1725003376	SAN DIEGO	CA		12/16/2016		965,923							5,708	5,708			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		960,382							4,174	4,174			
EB1771000666	SANTA ANA	CA		09/18/2015		613,873							3,833	3,833			
EB1771001018	LA MIRADA	CA		07/17/2015		458,997							3,759	3,759			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		827,373							5,260	5,260			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		899,072							5,563	5,563			
EB1784001085	WALNUT CREEK	CA		07/30/2015		734,103							1,547	1,547			
EB1784001925	BELMONT	CA		06/24/2016		1,132,260							2,350	2,350			
EB1784002144	REDWOOD CITY	CA		09/25/2015		822,474							6,805	6,805			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		476,499							3,942	3,942			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		895,221							8,726	8,726			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,179,898							7,381	7,381			
EB1784002358	EMERALD HILLS	CA		07/17/2015		617,668							7,164	7,164			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,043,791							8,525	8,525			
EB1784002442	PALO ALTO	CA		08/07/2015		1,133,641							9,453	9,453			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		373,470							8,464	8,464			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		756,114							6,088	6,088			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		513,542							4,500	4,500			
EB1784002902	MORGAN HILL	CA		03/24/2016		501,010							2,955	2,955			
EB1784002958	MENLO PARK	CA		06/24/2016		496,553							4,003	4,003			
EB1784003157	LA CRESCENTA	CA		06/24/2016		377,325							754	754			
EB1784003417	NOVATO	CA		06/24/2016		495,610							2,850	2,850			
EB1784003436	SANTA ROSA	CA		06/24/2016		465,376							3,515	3,515			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		592,188							4,873	4,873			
EB1784003927	SAN JOSE	CA		06/24/2016		929,077							7,786	7,786			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		885,298							7,091	7,091			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		453,024							2,683	2,683			
EB1784004040	CORTE MADERA	CA		08/17/2016		638,259							5,102	5,102			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		609,647							3,606	3,606			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		623,757							4,823	4,823			
EB1784004245	TIBURON	CA		12/16/2016		681,555							5,477	5,477			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		729,450							1,428	1,428			
EB1784004539	SAN MATEO	CA		12/16/2016		976,415							7,627	7,627			
EB1784004587	CORTE MADERA	CA		12/16/2016		337,327							5,505	5,505			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		705,830							5,679	5,679			
EB1784004775	BELMONT	CA		12/16/2016		808,413							12,707	12,707			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		927,677							7,071	7,071			
EB1784004781	BURLINGAME	CA		12/16/2016		1,286,197							7,752	7,752			
EB1784004784	SAN RAFAEL	CA		12/16/2016		580,115							4,668	4,668			
EB1784004785	BURLINGAME	CA		12/16/2016		1,247,958							9,992	9,992			
EB1784004840	OAKLAND	CA		12/16/2016		961,906							3,840	3,840			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		535,919							5,919	5,919			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		683,691							12,002	12,002			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,061,208							8,733	8,733			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,290,224							2,724	2,724			
EB1784004910	SAN RAFAEL	CA		12/16/2016		835,310							4,885	4,885			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		469,221							3,682	3,682			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		704,345							13,608	13,608			
EB1785003246	LOS ANGELES	CA		03/24/2016		481,873							1,894	1,894			
EB1785003252	NEWARK	CA		10/09/2015		408,805							3,883	3,883			
EB1785003289	LINDEN	CA		10/09/2015		489,922							5,668	5,668			
EB1785003407	SAN JOSE	CA		07/17/2015		726,626							4,539	4,539			

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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					
EB1785003492	SATELLITE BEACH	FL		08/07/2015		432,702							2,919	2,919			
EB1785003601	LOS GATOS	CA		06/24/2016		816,878							3,240	3,240			
EB1785004180	FREMONT	CA		06/24/2016		712,692							4,259	4,259			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		650,970							5,577	5,577			
EB1785004673	SAN JOSE	CA		10/07/2016		1,037,001							2,018	2,018			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		542,849							1,467	1,467			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,581,011							9,795	9,795			
EB1786002511	BELMONT	CA		03/24/2016		872,208							2,000	2,000			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,236,562							10,526	10,526			
EB1786002708	TRUCKEE	CA		11/20/2015		517,420							4,457	4,457			
EB1786002719	MENLO PARK	CA		07/17/2015		697,148							5,984	5,984			
EB1786002720	EL GRANADA	CA		11/20/2015		837,428							5,390	5,390			
EB1786003297	LOS ALTOS	CA		10/07/2016		840,073							6,547	6,547			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,522,840							16,622	16,622			
EB1786003544	BELMONT	CA		10/12/2016		903,108							7,432	7,432			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		711,861							4,296	4,296			
EB1786003598	FOSTER CITY	CA		08/17/2016		873,048							8,534	8,534			
EB1786003610	SAN MATEO	CA		12/16/2016		1,022,172							2,126	2,126			
EB1786003623	SAN MATEO	CA		12/16/2016		1,181,939							9,822	9,822			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		804,817							3,213	3,213			
EB1786003745	BELMONT	CA		12/16/2016		783,718							3,292	3,292			
EB1786003774	REDWOOD CITY	CA		12/16/2016		735,703							5,901	5,901			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		619,785							4,785	4,785			
EB1786003969	SAN MATEO	CA		12/16/2016		941,949							1,837	1,837			
EB1786003970	SAN MATEO	CA		12/16/2016		881,831							5,046	5,046			
EB1786004135	PALO ALTO	CA		12/16/2016		851,403							162,874	162,874			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		565,826							4,730	4,730			
EB1787002772	NOVATO	CA		07/17/2015		575,235							5,917	5,917			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		583,906							12,138	12,138			
EB1787003214	WALNUT CREEK	CA		03/24/2016		751,221							5,884	5,884			
EB1787003346	DANVILLE	CA		06/24/2016		377,587							3,034	3,034			
EB1787003434	UNION CITY	CA		10/12/2016		624,651							5,043	5,043			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,053,228							10,314	10,314			
EB1787003934	LIVERMORE	CA		12/16/2016		588,558							2,384	2,384			
EB1787003938	SAN JOSE	CA		12/16/2016		411,183							3,211	3,211			
EB1787003973	DUBLIN	CA		12/16/2016		572,398							4,711	4,711			
EB1787004002	PENNGROVE	CA		12/16/2016		637,290							3,920	3,920			
EB1787004076	ORINDA	CA		12/16/2016		1,060,574							2,124	2,124			
EB1787004136	DUBLIN	CA		12/16/2016		400,336							2,408	2,408			
EB1789003029	REDWOOD CITY	CA		06/24/2016		678,500							5,534	5,534			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,283,457							8,253	8,253			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		399,267							2,497	2,497			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		471,936							4,085	4,085			
EB1789003454	APTOS	CA		06/24/2016		624,269							3,902	3,902			
EB1789003531	SUNNYVALE	CA		10/12/2016		565,498							4,615	4,615			
EB1789003549	SAN MATEO	CA		06/24/2016		873,701							9,275	9,275			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		904,342							6,600	6,600			
EB1789003629	BELMONT	CA		11/20/2015		672,854							6,867	6,867			
EB1789003676	SANTA CLARA	CA		08/07/2015		467,061							4,628	4,628			
EB1789003711	SANTA CRUZ	CA		10/12/2016		606,570							3,783	3,783			
EB1789003985	SAN CARLOS	CA		06/24/2016		613,177							2,422	2,422			
EB1789004328	DANVILLE	CA		12/16/2016		991,021							8,158	8,158			
EB1789004398	REDWOOD CITY	CA		06/24/2016		959,321							7,666	7,666			
EB1789004486	ALCOA	TN		08/19/2016		489,745							2,980	2,980			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,068,255							8,753	8,753			
EB1789004521	BURLINGAME	CA		08/17/2016		933,053							6,664	6,664			
EB1789004549	SAN JOSE	CA		08/17/2016		336,378							7,435	7,435			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		653,909							3,848	3,848			
EB1789004848	SAN JOSE	CA		12/16/2016		801,164							4,928	4,928			
EB1789004889	REDWOOD CITY	CA		12/16/2016		275,247							1,771	1,771			

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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					
EB1789004890	BELMONT	CA		12/16/2016		1,028,963							4,018	4,018			
EB1789004944	SAN JOSE	CA		12/16/2016		588,261							5,179	5,179			
EB1789004950	SAN JOSE	CA		12/16/2016		534,858							4,304	4,304			
EB1790002216	ALEXANDRIA	VA		09/25/2015		892,323							5,674	5,674			
EB1790002986	WASHINGTON	DC		10/12/2016		585,670							1,181	1,181			
EB1791002786	MCLEAN	VA		08/07/2015		713,366							5,968	5,968			
EB1793000950	VIENNA	VA		10/09/2015		1,032,093							6,501	6,501			
EB1793000960	ARLINGTON	VA		07/17/2015		710,742							5,839	5,839			
EB1793001367	WASHINGTON	DC		10/07/2016		952,636							11,660	11,660			
EB1793001664	DARIEN	CT		12/16/2016		581,484							4,805	4,805			
EB1794002440	SEVERN	MD		07/30/2015		445,596							3,214	3,214			
EB1794002606	ARLINGTON	VA		09/18/2015		828,635							8,233	8,233			
EB1794003329	NOKESVILLE	VA		12/18/2015		611,531							5,319	5,319			
EB1794003388	ANNANDALE	VA		08/07/2015		521,231							6,449	6,449			
EB1794003584	ANNANDALE	VA		06/24/2016		488,909							3,990	3,990			
EB1794003597	FALLS CHURCH	VA		06/24/2016		941,361							3,647	3,647			
EB1795000799	WESTFIELD	NJ		09/18/2015		550,409							3,437	3,437			
EB1795001038	STATEN ISLAND	NY		12/18/2015		480,766							3,739	3,739			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		395,442							3,330	3,330			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		617,257							5,117	5,117			
EB1795001484	OCEANPORT	NJ		12/18/2015		446,502							2,972	2,972			
EB1795001933	ROCKAWAY	NJ		12/16/2016		638,692							5,000	5,000			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		634,075							7,075	7,075			
FR121181213	ESSEX FELLS	NJ		09/23/2016		636,731							3,904	3,904			
FR125686555	SAN RAFAEL	CA		09/09/2016		922,690							5,588	5,588			
FR125689476	DANVILLE	CA		10/07/2016		412,816							2,446	2,446			
FR125690953	LEXINGTON	MA		09/09/2016		546,086							3,346	3,346			
FR125692355	ORINDA	CA		10/07/2016		997,232							6,081	6,081			
FR125692496	SAN FRANCISCO	CA		10/07/2016		890,532							5,431	5,431			
FR125693304	HINGHAM	MA		11/04/2016		792,769							1,608	1,608			
FR125693379	SAN FRANCISCO	CA		09/09/2016		814,241							4,992	4,992			
FR125693742	ALAMO	CA		09/23/2016		753,077							4,572	4,572			
FR125694955	WELLESLEY	MA		09/23/2016		1,152,435							6,996	6,996			
FR125695028	KENSINGTON	CA		09/23/2016		957,612							5,901	5,901			
FR125695481	HILLSBOROUGH	CA		10/07/2016		618,955							1,255	1,255			
FR125697404	SAN FRANCISCO	CA		11/04/2016		628,876							3,837	3,837			
FR125697446	WELLESLEY	MA		10/07/2016		683,262							4,171	4,171			
FR125698089	SAN MATEO	CA		09/23/2016		905,106							5,553	5,553			
FR125698386	ALISO VIEJO	CA		10/07/2016		538,608							2,188	2,188			
FR125698956	BURLINGAME	CA		11/18/2016		815,544							4,978	4,978			
FR125699384	SAN RAMON	CA		12/02/2016		800,679							1,598	1,598			
FR125699483	NOVATO	CA		11/04/2016		589,825							3,604	3,604			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		621,857							3,796	3,796			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,070,305							6,423	6,423			
FR125704978	SAN FRANCISCO	CA		09/23/2016		538,146							8,857	8,857			
FR125706197	SHERMAN OAKS	CA		10/21/2016		812,240							3,289	3,289			
FR125708359	LEXINGTON	MA		12/02/2016		771,469							4,686	4,686			
FR125709076	SONOMA	CA		11/18/2016		701,963							4,104	4,104			
FR125709688	PASADENA	CA		11/18/2016		649,783							3,743	3,743			
FR125713748	LOS ANGELES	CA		11/04/2016		634,906							3,777	3,777			
FR125713839	SAN FRANCISCO	CA		10/21/2016		496,931							5,349	5,349			
FR125716451	PLEASANTON	CA		11/04/2016		547,521							3,327	3,327			
FR125716923	NEWTON	MA		11/18/2016		753,766							4,556	4,556			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		917,969							5,590	5,590			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		549,813							3,307	3,307			
FR125718614	LA JOLLA	CA		12/02/2016		1,131,406							6,821	6,821			
FR125718697	SANTA MONICA	CA		12/22/2016		866,418							5,227	5,227			
FR125718747	SAN JOSE	CA		12/02/2016		993,719							6,229	6,229			
FR125718754	SAN JOSE	CA		10/21/2016		1,104,155							6,985	6,985			
FR125720016	NEEDHAM	MA		11/18/2016		891,524							5,372	5,372			

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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					
FR125722053	DANVILLE	CA		11/04/2016		596,965							3,616	3,616			
FR125722418	HALEIWA	HI		12/02/2016		1,178,998							4,672	4,672			
FR125725346	SAN FRANCISCO	CA		11/18/2016		730,693							4,408	4,408			
FR125727805	TIBURON	CA		11/04/2016		1,703,417							10,322	10,322			
FR125727854	NEEDHAM	MA		11/04/2016		401,615							8,516	8,516			
FR125750369	WESTON	MA		11/18/2016		1,450,304							8,677	8,677			
FR125751169	BOSTON	MA		11/18/2016		1,005,807							22,322	22,322			
FR125755640	LOS ANGELES	CA		11/18/2016		913,675							5,509	5,509			
FR125757133	PIEDMONT	CA		11/18/2016		1,159,962							7,026	7,026			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		822,121							4,958	4,958			
FR125762810	MILL VALLEY	CA		11/04/2016		944,840							5,744	5,744			
FR125763826	BOSTON	MA		11/04/2016		621,252							3,746	3,746			
FR125765219	WELLESLEY	MA		12/22/2016		627,929							3,933	3,933			
FR125765375	SAN FRANCISCO	CA		12/02/2016		668,158							4,010	4,010			
FR125768239	BOSTON	MA		12/02/2016		562,450							3,392	3,392			
FR125768932	POUND RIDGE	NY		12/22/2016		644,214							3,871	3,871			
FR125769161	EL CERRITO	CA		12/02/2016		628,458							3,815	3,815			
FR125771639	SAN FRANCISCO	CA		12/02/2016		844,679							5,130	5,130			
FR125772785	CORTE MADERA	CA		12/22/2016		1,211,683							7,356	7,356			
FR125773668	BOSTON	MA		12/02/2016		768,586							4,645	4,645			
FR125774310	SAN FRANCISCO	CA		12/02/2016		715,911							4,348	4,348			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,643,711							9,985	9,985			
FR125776182	OAKLAND	CA		12/22/2016		611,576							3,654	3,654			
FR125799077	CAMBRIDGE	MA		12/22/2016		622,456							3,630	3,630			
FR125875240	SAN FRANCISCO	CA		06/08/2017		725,023							3,915	3,915			
FR125941489	BERKELEY	CA		09/15/2017		831,670							4,586	4,586			
FR225706346	WATER MILL	NY		10/21/2016		1,822,168							11,125	11,125			
PH5041132977	SANIBEL	FL		05/08/2015		1,188,703							2,508	2,508			
PH7118585004	HARVARD	MA		10/10/2014		469,802							2,890	2,890			
PH7118593339	GROTON	MA		12/29/2014		445,093							2,743	2,743			
PH7118595441	ACTON	MA		12/29/2014		411,840							2,565	2,565			
PH7118598668	BLAINE	MN		01/29/2015		739,963							15,867	15,867			
PH7118677595	MINNETONKA	MN		02/26/2015		549,961							6,481	6,481			
PH7118770002	LIVERMORE	CA		06/19/2015		415,016							3,011	3,011			
PH7118778682	LAFAYETTE	CA		07/24/2015		889,361							5,249	5,249			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		401,685							2,420	2,420			
PH7118865950	SAN MATEO	CA		08/21/2015		914,156							5,175	5,175			
PH7118866214	GILROY	CA		09/18/2015		621,781							3,519	3,519			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		792,271							4,909	4,909			
PH7118931331	FAIRFAX	VA		09/26/2014		508,020							4,224	4,224			
PH7118953657	POTOMAC	MD		01/28/2016		932,057							5,498	5,498			
PH7118959878	MENLO PARK	CA		12/11/2015		1,234,875							2,419	2,419			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		345,270							6,955	6,955			
PH7119108293	LAKE BLUFF	IL		01/29/2015		694,244							4,327	4,327			
PH7119108798	SCITUATE	MA		12/29/2014		462,821							958	958			
PH7119111347	CALABASAS	CA		03/13/2015		234,468							15,745	15,745			
PH7119117104	PRINCETON	MA		05/08/2015		660,840							4,863	4,863			
PH7119119472	LOS GATOS	CA		04/24/2015		916,824							5,592	5,592			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,024,186							10,762	10,762			
PH7119133564	LA JOLLA	CA		09/18/2015		466,174							10,044	10,044			
PH7119213721	FALLS CHURCH	VA		08/21/2015		763,233							1,495	1,495			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		400,033							852	852			
PH7119305063	ANNAPOLIS	MD		12/11/2015		694,072							3,932	3,932			
PH7129144932	CERRITOS	CA		11/21/2014		609,310							13,525	13,525			
PH7130919397	SUMMIT	NJ		08/28/2014		622,227							3,894	3,894			
PH7131264066	HOUSTON	TX		08/01/2014		472,642							5,791	5,791			
PH7131272168	SHREWSBURY	MA		10/24/2014		531,827							4,410	4,410			
PH7131356037	SIERRA MADRE	CA		09/12/2014		612,861							3,829	3,829			
PH7131390259	SEVERNA PARK	MD		08/15/2014		540,340							1,163	1,163			
PH7131399508	LANTANA	FL		08/15/2014		298,595							14,723	14,723			

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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				
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
PH7131399961	STOW	MA		08/15/2014		520,245							3,304	3,304			
PH7131431731	SOUTHLAKE	TX		09/12/2014		613,459							3,884	3,884			
PH7131433901	WEXFORD	PA		08/28/2014		483,778							3,174	3,174			
PH7131436474	SAN DIEGO	CA		09/12/2014		494,810							1,136	1,136			
PH7131438264	PALMETTO BAY	FL		08/28/2014		469,460							3,008	3,008			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		441,443							2,757	2,757			
PH7131574340	LARCHMONT	NY		09/26/2014		636,829							3,957	3,957			
PH7131592391	WOODINVILLE	WA		09/12/2014		514,933							2,155	2,155			
PH7131648391	NEEDHAM	MA		09/26/2014		446,968							2,750	2,750			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		919,014							5,742	5,742			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		594,364							3,702	3,702			
PH7131731312	PARK CITY	UT		09/26/2014		563,539							2,345	2,345			
PH7131736733	MAHWAH	NJ		06/19/2015		618,235							4,660	4,660			
PH7131845898	SAN JOSE	CA		10/24/2014		429,928							2,609	2,609			
PH7131846680	EVERGREEN	CO		09/26/2014		621,224							3,825	3,825			
PH7131884665	PHILADELPHIA	PA		10/10/2014		420,844							2,631	2,631			
PH7131892015	MIDLAND	TX		11/07/2014		477,982							2,973	2,973			
PH7131930971	PHILADELPHIA	PA		10/24/2014		402,840							2,504	2,504			
PH7132211116	DENVER	CO		06/19/2015		429,438							2,644	2,644			
PH7132237574	WESTFORD	MA		10/24/2014		460,698							3,844	3,844			
PH7132279568	SOUTHLAKE	TX		11/07/2014		987,826							6,432	6,432			
PH7132314662	COLLEYVILLE	TX		11/07/2014		462,374							5,788	5,788			
PH7132320412	ARLINGTON	VA		11/07/2014		671,543							4,490	4,490			
PH7132365243	WESTFIELD	NJ		08/21/2015		933,987							5,719	5,719			
PH7132398855	SOUTHBURY	CT		12/29/2014		390,307							2,479	2,479			
PH7132439873	PITTSBURGH	PA		12/29/2014		422,260							3,664	3,664			
PH7132441713	RYE BROOK	NY		12/12/2014		709,967							4,362	4,362			
PH7132481578	SCARSDALE	NY		01/29/2015		823,216							5,142	5,142			
PH7132483319	KELLER	TX		01/16/2015		786,930							4,720	4,720			
PH7132517579	SEATTLE	WA		12/29/2014		559,475							3,407	3,407			
PH7132522348	WESTFIELD	NJ		12/29/2014		632,906							4,329	4,329			
PH7132693693	GAITHERSBURG	MD		02/13/2015		467,577							2,879	2,879			
PH7132698379	PHILADELPHIA	PA		01/16/2015		375,767							3,406	3,406			
PH7132732681	BEDFORD	NY		01/29/2015		491,760							3,082	3,082			
PH7132735130	WASHINGTON	DC		01/16/2015		642,009							4,046	4,046			
PH7132833976	PELHAM	NY		02/13/2015		594,367							3,649	3,649			
PH7132846259	NAPERVILLE	IL		04/10/2015		467,467							2,927	2,927			
PH7132968541	COLUMBUS	OH		02/26/2015		419,876							2,811	2,811			
PH7132976726	GLENSIDE	PA		05/08/2015		643,383							3,974	3,974			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		399,002							847	847			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		403,037							835	835			
PH7133124458	SOUTH LYON	MI		04/24/2015		492,950							3,684	3,684			
PH7133128608	NATICK	MA		05/08/2015		496,613							3,114	3,114			
PH7133166889	MONTVILLE	NJ		07/24/2015		693,550							1,422	1,422			
PH7133170196	UPTON	MA		04/24/2015		413,503							9,732	9,732			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		746,519							4,687	4,687			
PH7133300769	FRISCO	TX		09/18/2015		476,772							2,841	2,841			
PH7133303037	NAPERVILLE	IL		08/21/2015		434,625							2,670	2,670			
PH7133305354	SEATTLE	WA		05/08/2015		771,756							5,007	5,007			
PH7133340690	AUSTIN	TX		06/05/2015		682,694							4,356	4,356			
PH7133343231	WOODINVILLE	WA		04/24/2015		525,680							1,089	1,089			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		552,031							3,483	3,483			
PH7133421086	HOUSTON	TX		06/05/2015		818,155							1,707	1,707			
PH7133425574	SUMMIT	NJ		05/22/2015		826,709							3,392	3,392			
PH7133461942	CRANBURY	NJ		02/12/2016		622,028							3,556	3,556			
PH7133467899	BELLAIRE	TX		05/22/2015		668,987							4,146	4,146			
PH7133512777	DAVIS	CA		07/10/2015		488,764							3,070	3,070			
PH7133513403	SAN DIEGO	CA		08/07/2015		541,516							3,260	3,260			
PH7133548417	CARY	NC		06/19/2015		375,180							798	798			
PH7133549670	MONTCLAIR	NJ		06/19/2015		452,187							2,980	2,980			

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					
PH7133701495	ACTON	MA		09/18/2015		608,629							3,596	3,596			
PH7133704077	NAPLES	FL		01/15/2016		588,509							3,555	3,555			
PH7133739461	MILLBRAE	CA		07/10/2015		973,855							43,543	43,543			
PH7133740048	CHANDLER	AZ		06/19/2015		389,397							11,307	11,307			
PH7133740170	GLEN ROCK	NJ		07/24/2015		600,134							3,710	3,710			
PH7133741137	MEDFORD	NJ		08/21/2015		422,525							2,539	2,539			
PH7133785928	WESTFIELD	NJ		08/21/2015		485,565							2,930	2,930			
PH7133823513	SOUTHLAKE	TX		06/05/2015		401,053							10,943	10,943			
PH7133827027	PORTSMOUTH	RI		07/24/2015		411,589							2,499	2,499			
PH7133827191	MANHASSET	NY		08/07/2015		726,027							5,551	5,551			
PH7133827720	COLLEYVILLE	TX		07/10/2015		430,418							2,697	2,697			
PH7133829791	FLOWER MOUND	TX		07/10/2015		404,182							2,512	2,512			
PH7133864400	INDIAN LAND	SC		07/10/2015		372,011							2,740	2,740			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		487,368							3,498	3,498			
PH7134019533	HOLMDEL	NJ		09/18/2015		714,658							4,294	4,294			
PH7134020176	TROPHY CLUB	TX		07/24/2015		441,213							2,688	2,688			
PH7134022768	SMITHTOWN	NY		09/18/2015		561,243							2,256	2,256			
PH7134065601	DAVIE	FL		08/21/2015		645,221							5,448	5,448			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		375,508							2,454	2,454			
PH7134069736	MENDHAM	NJ		08/21/2015		575,555							4,019	4,019			
PH7134102461	WESTFIELD	NJ		08/21/2015		792,010							4,692	4,692			
PH7134103667	PRINCETON	NJ		10/16/2015		860,998							5,098	5,098			
PH7134107569	WEST CHESTER	PA		09/18/2015		424,028							2,561	2,561			
PH7134162812	REDMOND	WA		08/21/2015		537,265							3,250	3,250			
PH7134163687	RYE BROOK	NY		09/18/2015		807,068							4,840	4,840			
PH7134221402	SUMMIT	NJ		09/29/2015		1,191,046							7,237	7,237			
PH7134254395	WESTMINSTER	CO		12/11/2015		453,180							2,587	2,587			
PH7134271498	WINTER GARDEN	FL		09/18/2015		413,993							2,751	2,751			
PH7134271704	WESTFIELD	NJ		09/18/2015		542,348							3,633	3,633			
PH7134272678	PARAMUS	NJ		09/18/2015		662,698							5,331	5,331			
PH7134275929	FREMONT	CA		10/29/2015		493,692							2,833	2,833			
PH7134310114	SAN RAMON	CA		10/16/2015		681,481							3,932	3,932			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		401,780							820	820			
PH7134457956	RALEIGH	NC		09/18/2015		526,360							3,137	3,137			
PH7134522817	ANDOVER	MA		02/12/2016		295,102							5,234	5,234			
PH7134674477	STAMFORD	CT		11/13/2015		800,829							5,020	5,020			
PH7134676084	COMMACK	NY		11/13/2015		474,957							938	938			
PH7134676589	CENTENNIAL	CO		09/29/2015		558,484							3,317	3,317			
PH7134714778	TUCSON	AZ		10/16/2015		471,512							4,672	4,672			
PH7134723019	WESTPORT	CT		12/23/2015		799,727							4,947	4,947			
PH7134723191	HOWELL	MI		12/11/2015		434,059							3,657	3,657			
PH7134723431	PARKER	CO		10/29/2015		426,661							2,549	2,549			
PH7134800122	WESTFIELD	NJ		12/11/2015		485,657							2,880	2,880			
PH7134842876	ARLINGTON	VA		11/13/2015		509,565							3,501	3,501			
PH7134953244	MALVERN	PA		12/11/2015		488,004							2,930	2,930			
PH7135019193	ARLINGTON	VA		01/15/2016		858,441							5,237	5,237			
PH7135056070	TRAFFORD	PA		04/22/2016		497,030							8,764	8,764			
PH7135074651	HOCKLEY	TX		03/25/2016		394,984							3,149	3,149			
PH7135211105	PLEASANTON	CA		12/11/2015		691,567							4,288	4,288			
PH7135288749	NEEDHAM	MA		12/23/2015		739,487							3,154	3,154			
PH7135338270	PLANDOME	NY		12/11/2015		907,563							3,600	3,600			
PH7135362676	FLEMINGTON	NJ		04/08/2016		581,646							6,848	6,848			
PH7135399710	SUMMIT	NJ		01/15/2016		655,650							3,984	3,984			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		689,893							4,002	4,002			
PH7136100851	CAMBRIA	CA		04/08/2016		604,430							3,383	3,383			
PH7136358939	BOCA RATON	FL		03/25/2016		521,322							6,663	6,663			
0299999. Mortgages with partial repayments						9,742,539,263							59,321,302	59,321,302			
0923300	Berwyn	PA		12/21/2020	05/19/2021	84,581,780							84,581,780	84,581,780			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0399999. Mortgages disposed						84,581,780							84,581,780	84,581,780			
0599999 - Totals						10,212,878,156		(1,821,900)			(1,821,900)		524,007,817	524,007,817			

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, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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	Millennia Portfolio II	Wilmington	DE	Millennia Housing Management		05/05/2021		17,164,329	125,848	719,823	719,823	90.000
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			1,482,496			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								17,164,329	1,608,344	719,823	719,823	XXX
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE			06/16/2021		64,534,021				100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								64,534,021				XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			37,465			100.000
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	TIAA		11/25/2020		65,790,416				100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated								65,790,416	37,465			XXX
000000-00-0	Coyote 2021, L.P.	Wilmington	DE	AIT Logistics		04/01/2021	3	8,967,914			1,354,966	939.000
000000-00-0	Plexus Equity Fund-A L.P.	Wilmington	DE	Plexus Capital, LLC		04/28/2021	3	500,000			9,500,000	4.000
000000-00-0	Lightyear Fund V, L.P.	Wilmington	DE	Lightyear Fund V GP, L.P.		06/28/2021	3	7,629,551			32,580,754	3.200
000000-00-0	AFC Acquisitions, Inc.	WILMINGTON	DE	AFC Industries		04/09/2021	3	11,110,000				8.051
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			1,976,011		20,011,307	18.158
000000-00-0	ARCH Venture Fund X Overage, L.P.	Wilmington	DE	ARCH Venture Partners		08/28/2020	1		275,000		2,425,000	0.910
000000-00-0	ARCH Venture Fund X, L.P.	Wilmington	DE	ARCH Venture Partners		09/23/2020	1		275,000		2,550,000	0.910
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			276,000		3,117,239	26.740
000000-00-0	Aavishkaar Venture Management Services Private Limited	Mumbai		Aavishkaar-Intellecap Group		11/05/2018			2,070			23.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			172,529		689,522	7.050
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP		09/10/2020			410,363		16,055,601	3.268
000000-00-0	Albert Co-Investment Holdings L.P.	Grand Cayman	CYM	Rhone Capital		01/16/2015	3		34,000		1,249,815	20.000
000000-00-0	Alisio Holdings, LP	Wilmington	DE	Harvest Partners, Inc.		11/15/2016	3		224,034		214,815	4.490
000000-00-0	Alpine Investors VII, LP	Wilmington	DE	Alpine Investors		08/26/2020	3		912,065		5,509,802	2.167
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		116,703		24,099,873	2.500
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		71,295		1,105,123	6.040
000000-00-0	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	American Industrial Partners GP, LLC		09/05/2008			646,814		252,114	9.913
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			158,716		444,609	6.121
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		4,904,112		19,105,652	1.773
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Atalaya Capital Management LP		08/26/2020			22,242		14,096,349	4.235
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP		08/26/2020			59,717		1,499,667	3.275
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3		9,219,998		24,086,305	2.342
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		03/22/2021	3		987,706		6,315,725	5.100
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		9,280		5,924,633	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		156,611		10,196,757	5.050
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Aurora Capital Partners Management VI L.P.,		04/23/2021		8,000,537			46,403,735	100.000
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Avance		05/07/2021	3	5,130,372	5,912,225		26,790,324	7.000
000000-00-0	Avance Univista Co-Investors, LLC	WILMINGTON	DE	UniVista Insurance		06/18/2021	3	9,107,143				12.140
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			228,489			7.550
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Beecken Petty O'Keefe & Co LLC		10/31/2018	3		4,405,863		15,734,427	9.810
000000-00-0	Bain Capital Europe Fund IV, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	3		42,984		1,670,531	0.210
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Bain Capital Partners, LLC		07/01/2020	3		1,065,961		2,777,285	0.209
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital		01/02/2019	1		568,750		1,069,001	0.770
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital		03/19/2021	1		412,500		3,700,000	0.551
000000-00-0	Bamboo Financial Inclusion Fund II	Luxembourg	LUX	Bamboo Finance SA		12/01/2015			585,000		765,000	37.175
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		332,443		330,363	0.337
000000-00-0	Berkshire Partners VII	Wilmington	DE	Berkshire Associates LLC		11/15/2006	3		71		458,749	1.234
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		5,951,317		26,518,310	6.154
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		3,761		8,864,617	7.810
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			2,626,206		2,623,825	11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3		576,739		16,936,267	9.621
000000-00-0	Bond Capital Fund, LP	Wilmington	DE	Bond Capital		08/26/2020	1		750,000		1,623,617	0.538
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		7,740,316		14,412,629	3.182
000000-00-0	Bridge Growth Partners II, LP	Wilmington	DE	Bridge Growth Partners, LLC		04/29/2021		4,184,491			35,815,509	6.670
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			5,472,489		13,369,740	0.150
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3		1,247,305			4.620
000000-00-0	COMP Capital Investors III, LP	Wilmington	DE	COMP Capital Advisors, LLC		08/14/2014	3		103,557		5,516,028	1.192
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	CIP Management		08/18/2016	3		1,874,792		1,102,912	11.730

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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, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CIP Capital Fund III, L.P.			CIP Management		06/30/2021	3	27,613,311			22,386,689	7.143
000000-00-0	CIP Capital Fund, LP	Wilmington	DE	Compass Investment Management LLC		05/24/2012	3		(894,202)		304,263	17.376
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	CVC Capital Partners Europe Limited		09/02/2005	3		28,798		10,681,284	1.292
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		21,188		1,203,124	5.555
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Capital Today		08/26/2020	1		296,990			0.667
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		37,655		275,219	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		235,872		4,112,516	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		1,968,001		2,427,232	7.500
000000-00-0	Carousel Capital Partners VI, L.P	Wilmington	DE	Carousel Capital Management Company, L.P.		04/21/2021	3	271,808			39,728,192	5.714
000000-00-0	Catalyst Fund Limited Partnership V	Toronto	CAN	Catalyst Capital Group Inc., The		08/26/2020			750,000		6,820,005	1.200
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners		09/30/2013	3		46,709		491,093	3.571
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		137,647		9,293,234	2.976
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		234,550		1,037,521	0.600
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC		01/14/2021	3		406,360		46,587,931	8.696
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		2,053,536		23,123,603	5.000
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			2,377,575		6,171,135	16.526
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice		11/21/2013	3		142,558		4,880,134	0.526
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	Grand Cayman	CYM	Clayton, Dubilier & Rice, LLC		08/26/2020	3		3,345,148		10,634,577	0.105
000000-00-0	Corinthian DC Holdings, LP	Wilmington	DE	Corinthian DC Holdings, LP		12/01/2020	3		34,500			1.333
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		63,748		2,633,919	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		6,877,343		25,791,056	1.429
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Deutsche Beteiligungs AG		07/09/2020	1		51,833		4,364,326	1.140
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.		06/01/2016	3		2,007,160		5,990,026	9.697
000000-00-0	Eagletree-Airtech Investment, L.P.	Wilmington	DE	EagleTree		02/01/2018	3		5,714			5.714
000000-00-0	Elevar Equity IV, L.P.	George Town	CYM	Elevar Equity		01/29/2018			795,000		3,960,000	15.540
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020			28,127		1,892,682	0.935
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			1,795,141		4,862,451	2.290
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		8,000,000		14,440,000	8.000
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		122,835		35,714,528	4.350
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2		1,719,535		9,171,572	3.970
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2		207,886		13,781,963	10.900
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate		06/05/2019			2,571,661		12,722,261	35.228
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fifth Wall Ventures Retail Fund, L.P.		03/06/2020	1		805,626		3,508,209	9.900
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp			Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3		7,722,633		48,071,275	10.000
000000-00-0	Founders Fund VI, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1		100,000		100,000	0.500
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1		350,000		2,900,000	0.410
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		92,092		4,488,845	4.161
000000-00-0	GF Parent LLC	Wilmington	DE	GF Parent LLC		06/28/2018	3		(907,361)			0.000
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP		10/08/2020	3		8,687,249		7,749,169	5.714
000000-00-0	GHK Smokey Co-Investment Vehicle LP	WILMINGTON	DE	ITS Logistics		06/14/2021	3	11,400,000				14.800
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		8,169,863			2.448
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		176,337		1,895,415	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		246,418		22,922,028	8.330
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		155,567		1,029,362	1.905
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020			1,085,883		22,229,690	33.310
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		4,289,891		18,941,668	10.000
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Golub Capital		08/26/2020			195,000		600,000	2.337
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		9,447,464		3,720,195	11.200
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Gridiron Capital		09/27/2007	3		29,672		4,676,957	14.830
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			447,107		4,120,495	13.265
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Gryphon Advisors, LLC		03/13/2019	2		235,001		8,152,959	7.344
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Gryphon Advisors, LLC		12/18/2020			3,078,783		19,334,422	1.091
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		215,497		827,007	10.636
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3		2,731,043		10,615,059	0.732
000000-00-0	Hepaco, LLC	Wilmington	DE	Gryphon Advisors, LLC		08/18/2016	3		210,668			1.410
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			30,745		2,612,876	6.689

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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, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		30,782		4,287,482	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		1,971,824		7,640,957	3.750
000000-00-0	InvestIndustrial V L.P.	London	GBR	InvestIndustrial Inc.		07/01/2020	3		(163)			0.670
000000-00-0	KIOP Holdings, LLC	Wilmington	DE	KIOP Holdings, LLC		06/29/2018	3		127,503			0.500
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			207,986		2,706,670	18.209
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			2,471		14,794,426	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020			11,123		4,320,700	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020			4,351		4,815,698	0.900
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		40,724		14,848,665	2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		29,132		3,949,110	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		3,048,256		14,514,872	1.890
000000-00-0	Khosla Ventures Seed D, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1		28,000		255,721	0.333
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Khosla Ventures		08/21/2020	1		870,000		2,084,239	1.111
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1		175,000		1,225,000	0.830
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		46,556		2,862,435	2.439
000000-00-0	LLCP Lower Middle Market Fund III, L.P.	WILMINGTON	DE	Levine Leichtman		05/12/2021	3	232,644			29,767,356	3.000
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	LS Power Group		06/27/2007			34,692		3,112,414	3.100
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			1,713,606		17,954,376	4.038
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010			5,258		520,477	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			46,442		395,658	5.263
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Lime Rock Management LP		08/26/2020			13,237		6,556,872	1.210
000000-00-0	Lime Rock Resources IV-A, L.P.	George Town	CYM	Lime Rock Resources		06/13/2016			455,636		982,920	5.740
000000-00-0	Lime Rock Resources IV-C, L.P.	Wilmington	DE	Lime Rock Management LP		07/06/2020			227,818		786,640	1.660
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		63,499		9,449,122	5.882
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		76,144		6,595,989	0.902
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Main Post Growth Management II, LLC		06/25/2019	3		4,419,019		14,383,355	4.286
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		36,585		7,336,859	7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			123,611		101,373	38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			99,312		4,294,169	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			69,639		7,887,620	21.320
000000-00-0	Mars (Common Equity)	Wilmington	DE	Mars Advertising, Inc.		06/03/2021	3	7,032,200				13.900
000000-00-0	Mill Co-Investment Holdings, LP	George Town	CYM	Rhone Capital		06/26/2013	3		14,029		816,194	12.290
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1		1,396,113		3,460,825	2.500
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners		02/21/2020	3		4,662,742		27,529,481	3.200
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners		12/14/2016	3		1,889,842		7,422,920	6.167
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	New Mountain Capital LLC		03/18/2008	3		14,146		4,827,845	1.464
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		2,101,485		3,235,005	0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021			1,349,551		13,438,293	0.167
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	New Mountain Strategic Investments GP I, L.L.C.		03/04/2021	3		1,732,640		16,100,152	2.837
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	NexPhase Capital		09/20/2016	3		801,495		5,908,095	20.238
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3		1,908,038		24,597,788	10.000
000000-00-0	Nivel Common Equity	Wilmington	DE	North Haven Falcon Holding Company, LLC		05/19/2021	3	14,283,878				6.440
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/28/2020	3		4,720,096		47,263,099	2.750
000000-00-0	North Haven Stallone Buyer, LLC	Wilmington	DE	Sila Heating & Air Conditioning		05/24/2021	3	8,500,000				7.400
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3		1,120,347		19,030,122	6.667
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3		129,342		2,001,765	1.881
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	OHCP GenPar V, L.P.		12/08/2020	3		8,032,801		18,982,471	1.140
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Oaktree Capital Management		02/18/2010			600,793		500,000	0.350
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		3,052,742		5,215,978	2.286
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		418,655		7,257,158	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		1,117,331		18,251,261	2.570
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021			91,317		44,749,525	2.300
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		202,184		7,102,442	6.010
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners		02/13/2015	3		56,705		6,954,607	1.783
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		954,999		2,686,711	3.503
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3		4,666,650		3,098,759	4.396
000000-00-0	Pamlico Capital V, L.P.	Wilmington	DE	Pamlico Capital Management, LP		04/27/2021	3	3,216,323			41,783,677	3.214

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		170,271		782,222	6.250
000000-00-0	Patamar Fund II LP	Grand Cayman	CYM	Patamar Capital LLC		12/08/2020			1,600,000		5,400,000	18.182
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		107,097			6.413
000000-00-0	Pilot-NGC Holding, LLC	Dover	DE	Narrow Gauge Capital, LLC		12/30/2019	3		1,000,000			45.708
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			159,727		3,231,361	1.030
000000-00-0	ProPharma (Common Equity Add-on)	Wilmington	DE	ProPharma Group		06/04/2021	3	408,396				70.000
000000-00-0	ProPharma (Preferred Equity Add-on Series B)	Wilmington	DE	ProPharma Group		05/26/2021	3	4,029,231			3,970,769	70.000
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		519,501		5,462,405	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3		4,498,709		23,777,720	0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		88,618			3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		3,342,925		2,840,153	2.192
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		4,997,153		3,256,515	2.699
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			8,798,783		15,245,994	12.150
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors		09/26/2017	1		914,526		2,672,274	3.894
000000-00-0	Radial Equity I LP	Wilmington	DE	Radial Equity Partners		05/03/2021	3	3,176,061	105,673		28,718,266	8.000
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3		1,780,161		3,731,662	0.030
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3		74,256		7,876,197	1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		1,338,225		15,211,269	5.602
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital		07/22/2015	3		1,286,860			2.188
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		545,233		14,763,971	6.118
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	The Riverside Company		12/06/2013	3		123,866		5,483,568	3.333
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		5,222,995		6,391,178	7.568
000000-00-0	Roadsafe - Common Equity	Wilmington	DE	RoadSafe		04/16/2021		13,300,000				4.390
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		54,817		5,395,458	10.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited		12/16/2019			1,397,901		7,265,000	26.042
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	SPC Management Co., Inc.		08/26/2020	3		1,076,828		2,691,314	2.500
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1		1,000,000		6,500,000	4.610
000000-00-0	SkyKnight Capital Fund III, L.P.	Wilmington	DE	Skynight Capital		04/29/2021	3	930,228	7,285,230		31,784,542	8.889
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Spire Capital Management LLC		12/23/2020	3		51,690		17,179,930	4.211
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020			4,814,077		42,668,550	10.000
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020			526,706		27,576,690	2.400
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016			102,667		3,881,164	0.710
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		769,013		6,522,824	6.667
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		181,500			7.036
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	TA Associates		08/26/2020	3		1,800,000		3,530,620	0.177
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmington	DE	Tikehau Investment Management SAS		04/01/2021	3	3,050,000	7,000,000		39,950,000	1.667
000000-00-0	TGA Beachview Investor Member, LLC	Wilmington	DE	Peak Capital		11/10/2020			118		1,025,117	44.175
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group		04/17/2008	3		574,599		8,725,561	0.954
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	True Wind Capital Management, LLC		11/15/2017	3		23,387			46.774
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		260,865		3,617,268	2.000
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		26,955		6,196,311	3.158
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		1,070,340		1,186,572	3.240
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3		6,891,294		9,932,517	0.435
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		4,114,229		10,308,108	8.571
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.		11/13/2019	3		677,062		16,019,319	8.200
000000-00-0	True Wind Capital II, L.P.	Wilmington	DE	True Wind Capital GP II, LLC		06/17/2021	3	7,788,534			42,211,466	6.250
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		5,586,323		8,904,376	7.407
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Upfront Ventures		07/24/2020	1		16,132		2,028,234	2.570
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		58,685		1,002,076	2.560
000000-00-0	Vertical Ventures Partners III L.P	Wilmington	DE	Vertical Venture Partners, LLC		06/02/2021	1	1,000,000			9,000,000	10.000
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Vestar Capital Partners		12/19/2005	3		41,988			4.630
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		4,779,624		39,264,033	7.333
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3		582,037		22,444,769	0.750
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3		2,739,583		13,585,712	2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		475,234		824,422	0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			127,076		3,039,620	1.797
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		3,471,043		34,829,565	4.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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	Woodstream (Common Equity)	GEORGETOWN	DE	Woodstream		05/21/2021	3	10,322,900				533.000
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		19,944		2,667,536	7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		231,006		24,078,564	4.615
1999999. Joint Venture Interests - Common Stock - Unaffiliated								171,185,522	293,389,698		2,068,144,774	XXX
000000-00-0	Digital Colony Partners II	WILMINGTON	DE	Digital Bridge		02/12/2021	2		15,874,496		34,105,504	0.833
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			1,230			100.000
000000-00-0	PC Creekside Village, LLC	Newark	DE	Peak Capital		06/01/2020			728		2,064,574	95.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			1,469,658		43,472,482	100.000
000000-00-0	TIAA Shared Services, LLC	Wilmington	DE	TIAA		04/28/2021		45,000,000	45,000,000		460,000,000	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		09/08/2011			85,226			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	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		11/04/2011			38,959,318		9,340,496	100.000
000000-00-0	TruArc Fund IV, L.P.	Wilmington	DE	TruArc Fund IV GP, LLC		05/20/2021	3	172,162			39,827,838	4.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		07/11/2011			78,716			100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC		10/11/2019	1		26,094,742		96,434,462	25.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		03/31/2011			55,938			100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		07/27/2020			365,262			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			8,417		26,455	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			93,545			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			2,093,971			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			53,696		192,198	100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			499,222			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								45,172,162	160,734,165		685,464,009	XXX
000000-00-0	TGA Peaceable Investor Member LLC	Wilmington	DE	Peaceable Street Capital		02/05/2021	3		18,005,817		2,507,611	14.200
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC		08/26/2020			134,944		1,398,258	2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG		07/23/2020			3,207,455		5,571,563	2.230
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			2,322,421		31,282,975	27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020			122,529		3,910,241	0.620
000000-00-0	DIF Core Infrastructure Fund II Coöperatief U.A. & DIF Core Infrastructure Fund II SCSp	WILMINGTON	DE	DIF Management B.V.		06/10/2021	3	8,505,355	19,477		51,232,274	4.941
000000-00-0	FIDELITY NATIONAL TITLE COMPANY	Wilmington	DE	Peak Capital		04/06/2021	1	3,800,000	237,500		70,100,000	95.000
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Hudson Valley Property Group, LLC		10/02/2020			2,500,000		20,000,000	33.333
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC		08/26/2020			538,526		4,267,319	1.160
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Impact Community Capital		04/15/2021		16,203,816	3,035,010		42,170,488	20.000
000000-00-0	Meadow Real Estate Fund V LP	Wilmington	DE	Meadow Partners LLC		08/26/2020			1,207,795		109,575	3.391
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Northstar		07/31/2016			365		3,102,487	49.000
000000-00-0	NRFC Inception, LP	Wilmington	DE	Northstar		07/31/2016			1,095		21,420,449	49.000
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			67,033		4,315,668	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			17,933		2,673,465	0.610
000000-00-0	Stonelake Opportunity Partners V, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC		08/26/2020			625,000		3,631,820	3.846
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies		06/03/2020			365			16.200
000000-00-0	TGA NYCAHP II Investor Member LLC	Wilmington	DE	Hudson Valley Property Group, LLC		12/18/2020			118		499,538	89.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			63,212		1,659,635	3.185
2199999. Joint Venture Interests - Real Estate - Unaffiliated								28,509,171	32,106,595		269,853,366	XXX
000000-00-0	Carver Terrace	Wilmington	DE	Jair Lynch Real Estate Partners		05/18/2021	3	1,900,000			20,818,000	95.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			260			100.000
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	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			17,894			49.000
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			140,053			100.000
000000-00-0	Nuveen RE US Strategic Industrial Fund	Various		TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017			3,911,216		4,867,657	15.645
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Northstar		07/31/2016			365		319,596	49.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			7,452,461			100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC		06/28/2018					12,155,759	100.000
000000-00-0	TGA JL Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		11/12/2019			1,147,289		16,853,237	94.977
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			1,230			100.000
000000-00-0	U.S. Cities Multifamily Fund LP	Various		U.S. Cities Multifamily Fund GP LLC		10/01/2019			19,995,097		14,789,973	9.400

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TGA JL MCF Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		06/03/2020			365		1,370,231	95.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019			7,640,248		431,966	100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019			4,271,093		52,709,348	40.900
000000-00-0	TGA Lakes at Indian Creek LLC	Wilmington	DE	Comuniad Realty Partners		12/03/2020			418,487		167,096	95.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			430			100.000
000000-00-0	U.S. Cities Office Fund LP	N/A	DE	TIAA		01/04/2021			66,086,957		48,913,043	100.000
000000-00-0	TGA MH Investor Member LLC	Wilmington	DE	Millennia Housing Management		10/04/2019			126,124			84.072
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			1,277,652		1,162,753	100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			148,512			100.000
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC	Wilmington	DE	Hudson Valley Property Group, LLC		03/27/2019			430			90.070
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			1,193		69,451,784	100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			55,991			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			430		27,220,474	100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			53,795			100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			430		72,350,000	100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016			37,945,630		124,914,989	100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			740			100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			78,395			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			828			100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			8,080			100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			430			100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			8,157,973		37,217,370	100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011			430			100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			3,052			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA		07/01/2015					11,485,061	57.430
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			1,175,600			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			457,649			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			46,098			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		10/12/2016					9,122,487	100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		07/20/2017			351,909			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		10/08/2014			1,556,016			100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA		06/04/2018			44,143			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		09/26/2018			123,382			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/14/2018			507,520		5,063,060	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		12/11/2018			385,302			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		10/01/2019		12,911,779			295,263,794	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		03/05/2020			48,621			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		11/30/2020			3,160,086		27,400,000	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		09/29/2020			28,576,534		150,014,000	100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		12/22/2020			2,094,384		3,035,000	100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA		02/03/2021			474,959		27,534,143	100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		07/27/2011		34,305,285	178,725		13,694,715	100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		02/05/2021			5,881,577			100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA		05/19/2021		1,607,443	97,873		4,930,978	100.000
000000-00-0	TGA MH III Investor Member LLC	N/A	DE	TIAA		04/28/2021		1,789,957				100.000
000000-00-0	TGA ASI Monte Vista Investor Member LLC	N/A	DE	TIAA		04/29/2021		10,739,056				100.000
000000-00-0	TGA ASI Riverstone Investor Member LLC	N/A	DE	TIAA		04/29/2021		28,700,506				100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								91,954,026	204,103,938		1,057,926,053	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	3.	07/31/2016			25,875		1,157,525	18.220
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP	3.	07/17/2017			6,000,000		53,416,000	8.000
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited	3.	07/28/2020			346,210		1,753,302	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited	3.	07/28/2020			587,339		15,972,928	0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									6,959,424		72,299,755	XXX
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.	1.	11/17/2016			174,931			100.000
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			2,183,000		53,250,640	27.845
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020					211,401,239	100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									2,357,931		264,651,879	XXX
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Atlas Capital Partners		02/22/2010			29,532		4,337,629	3.798
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		2,210,782	2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		57,446		1,786,519	13.720
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Blackstone Group, The		04/06/2021		8,612,805			91,520,222	2.500
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		1,939,009		3,287,624	4.397
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		105,943		11,452,245	14.012
2599999. Joint Venture Interests - Other - Unaffiliated								8,612,805	5,635,880		114,595,021	XXX
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management		03/04/2021	2		2,750,000		37,885,714	10.000
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009					8,254,507	50.000
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	TIAA		06/19/2013			365			49.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			396			100.000
000000-00-0	TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC)	Wilmington	DE	TIAA		12/22/2009						100.000
000000-00-0	LA Teak Holdings LLC	Wilmington	DE	TIAA		10/21/2020						100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			1,819,867		31,288,368	97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019					70,723,579	100.000
000000-00-0	Nuveen Ag Infrastructure Fund LP	Wilmington	DE	Nuveen Ag Infrastructure Fund LP		05/28/2021		10,020,000			139,980,000	50.000
2699999. Joint Venture Interests - Other - Affiliated								10,020,000	4,570,628		288,132,168	XXX
4899999. Total - Unaffiliated								272,841,519	338,091,597		2,524,892,916	XXX
4999999. Total - Affiliated								230,100,933	373,412,471	719,823	2,296,893,932	XXX
5099999 - Totals								502,942,452	711,504,068	719,823	4,821,786,848	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009	06/28/2021	59,599,501							59,599,501	59,599,501				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							59,599,501							59,599,501	59,599,501				
000000-00-0	Nuveen Opportunistic Strategies LLC	Wilmington	DE	Fund Distribution	11/25/2020	06/08/2021	14,643,819							14,643,819	14,643,819				
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated							14,643,819							14,643,819	14,643,819				
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Fund Distribution	01/02/2019	04/09/2021	(632,400)							(632,400)	(632,400)				
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	06/29/2021	405,000							405,000	405,000				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	05/05/2021	473,488							473,488	473,488				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	06/25/2021	510,960							510,960	510,960				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	05/18/2021	406,986							406,986	406,986				
000000-00-0	Alpine Investors VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	05/26/2021	3,011,536							3,011,536	3,011,536				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	04/16/2021	1,847,738							1,847,738	1,847,738				

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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	American Industrial Partners Capital Fund IV, LP	Wilmington	DE	Fund Distribution	09/05/2008	06/25/2021	1,852,845							1,852,845	1,852,845				
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	05/19/2021	9,868,692							9,868,692	9,868,692				
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/18/2021	2,414,118							2,414,118	2,414,118				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	06/17/2021	3,939,318							3,939,318	3,939,318				
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Liquidation	01/18/2013	04/12/2021	(2,325,311)	(7,292,129)				(7,292,129)		(9,617,440)					7,892,542
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	06/29/2021	6,398,134							6,398,134	6,398,134				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	06/07/2021	10,658							10,658	10,658				
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Fund Distribution	03/22/2021	05/12/2021	430,698							430,698	430,698				
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Fund Distribution	06/10/2016	05/17/2021	1,215,356							1,215,356	1,215,356				
000000-00-0	Aurora Equity Partners VI L.P.	Wilmington	DE	Fund Distribution	04/23/2021	06/03/2021	4,404,272							4,404,272	4,404,272				
000000-00-0	Avance Investment Partners, L.P.	Wilmington	DE	Fund Distribution	05/07/2021	06/30/2021	2,931,577							2,931,577	2,931,577				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Liquidation	12/23/2011	05/27/2021	6,350	(10,489,570)				(10,489,570)	(1,033,310)	(11,516,530)	11,297,829	(352,572)	6,206,693	5,854,121	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	06/04/2021	5,638,521							5,638,521	5,638,521				
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	05/27/2021	2,224,557							2,224,557	2,224,557				
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.	Wilmington	DE	Fund Distribution	06/11/2019	06/29/2021	2,040,274							2,040,274	2,040,274				
000000-00-0	Bain Capital Venture Fund 2014, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	06/29/2021	21,954							21,954	21,954				
000000-00-0	Bain Capital Venture Fund 2016, L.P.		CYM	Fund Distribution	08/26/2020	05/06/2021	402,654							402,654	402,654				
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Fund Distribution	08/25/2011	06/29/2021	162,177							162,177	162,177				
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Fund Distribution	08/26/2020	06/29/2021	3,174,881							3,174,881	3,174,881				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	06/29/2021	10,269,424							10,269,424	10,269,424				
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Fund Distribution	11/09/2020	06/30/2021	4,814,156							4,814,156	4,814,156				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	06/04/2021	1,204,267							1,204,267	1,204,267				
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Fund Distribution	12/27/2017	06/25/2021	6,710,559							6,710,559	6,710,559				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	06/29/2021	3,740,713							3,740,713	3,740,713				
000000-00-0	CC WK Co-Invest, L.P.	Wilmington	DE	Fund Distribution	06/19/2017	04/19/2021	4,304,504							4,304,504	4,304,504				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	06/30/2021	3,735,372							3,735,372	3,735,372				
000000-00-0	CG EQUITY INVESTORS, LP	Wilmington	DE	Fund Distribution	04/30/2019	06/29/2021	930,330							930,330	930,330				
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/18/2016	06/24/2021	942,676							942,676	942,676				
000000-00-0	CIP Capital Fund, LP	Wilmington	DE	Fund Distribution	05/24/2012	06/24/2021	10,294,837							10,294,837	10,294,837				
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	Fund Distribution	09/02/2005	06/17/2021	28,799						1,227	30,026	28,799	(1,227)		(1,227)	
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Fund Distribution	02/03/2014	06/28/2021	2,698,382							2,698,382	2,698,382				
000000-00-0	Cappuccino Co-Investors, L.L.C.	Wilmington	DE	Fund Distribution	05/23/2018	06/02/2021	3,111,610							3,111,610	3,111,610				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	06/29/2021	3,842,386							3,842,386	3,842,386				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	05/14/2021	1,246,177							1,246,177	1,246,177				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	06/30/2021	318,592							318,592	318,592				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	05/27/2021	353,449							353,449	353,449				
000000-00-0	CenterOak Equity Fund II, L.P.	Dover	DE	Fund Distribution	01/14/2021	06/01/2021	1,340,584							1,340,584	1,340,584				
000000-00-0	Centre Lane Partners III, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	05/24/2021	910,553							910,553	910,553				
000000-00-0	Cerberus Institutional Partners Int'l, Series I	Wilmington	DE	Fund Distribution	06/17/2009	04/09/2021	94,031							94,031	94,031				
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Fund Distribution	05/14/2020	05/19/2021	1,759,776							1,759,776	1,759,776				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	05/18/2021	1,507,742							1,507,742	1,507,742				
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	06/08/2021	1,987,019							1,987,019	1,987,019				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	05/14/2021	459,626							459,626	459,626				
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Fund Distribution	06/12/2018	06/29/2021	3,892,847							3,892,847	3,892,847				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	06/08/2021	1,563,248							1,563,248	1,563,248				
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/04/2019	06/25/2021	9,259							9,259	9,259				
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port		Fund Distribution	07/09/2020	05/25/2021	34,777						(1,182)	33,595	34,777	1,182		1,182	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	04/01/2021	25,014						727	25,741	25,014	(727)		(727)	
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	06/24/2021	15,935,071							15,935,071	15,935,071				
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	06/24/2021	6,412,922							6,412,922	6,412,922				
000000-00-0	Eagletree-Airtech Investment, L.P.	Wilmington	DE	Fund Distribution	02/01/2018	06/15/2021	2,520,359							2,520,359	2,520,359				

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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	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	Fund Distribution	07/06/2020	06/30/2021	3,609,390							3,609,390	3,609,390				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	06/15/2021	334,967							334,967	334,967				
000000-00-0	Ex Vivo Sponsor L.P.	Wilmington	DE	Fund Distribution	07/31/2017	04/21/2021	3,773,656							3,773,656	3,773,656				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	04/20/2021	1,641,346							1,641,346	1,641,346				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	06/30/2021	4,028,021							4,028,021	4,028,021				
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	05/21/2021	1,145,929							1,145,929	1,145,929				
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Fund Distribution	05/06/2019	06/14/2021	4,962,130							4,962,130	4,962,130				
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	08/22/2016	05/11/2021	1,582,106							1,582,106	1,582,106				
000000-00-0	First Reserve Fund XI, L.P.	Wilmington	DE	Fund Distribution	12/14/2006	04/09/2021	45,891							45,891	45,891				
000000-00-0	First Reserve Fund XII, L.P.	George Town	CYM	Fund Distribution	11/14/2008	05/20/2021	108,643							108,643	108,643				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	04/12/2021	169,903							169,903	169,903				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	05/25/2021	2,870,402							2,870,402	2,870,402				
000000-00-0	GI Partners Fund IV L.P.	Wilmington	DE	Fund Distribution	01/24/2014	04/21/2021	1,058,869							1,058,869	1,058,869				
000000-00-0	GI Partners Fund V LP	Wilmington	DE	Fund Distribution	02/16/2018	06/09/2021	9,967,718							9,967,718	9,967,718				
000000-00-0	General Catalyst Group VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/04/2021	48,720							48,720	48,720				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	06/16/2021	273,345							273,345	273,345				
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	Fund Distribution	08/20/2020	06/14/2021	1,495,100							1,495,100	1,495,100				
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	05/14/2021	812,373							812,373	812,373				
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Fund Distribution	11/06/2019	06/09/2021	817,503							817,503	817,503				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	06/08/2021	640,000							640,000	640,000				
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	05/28/2021	(1,139,389)							(1,139,389)	(1,139,389)				
000000-00-0	Gridiron Capital Fund, LP	Wilmington	DE	Fund Distribution	09/27/2007	05/26/2021	8,206							8,206	8,206				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	06/25/2021	185,063							185,063	185,063				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	06/29/2021	666,504							666,504	666,504				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	06/29/2021	4,220,854							4,220,854	4,220,854				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	06/24/2021	46,192							46,192	46,192				
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/23/2021	81,545							81,545	81,545				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	06/30/2021	957,816							957,816	957,816				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	05/28/2021	778,999							778,999	778,999				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Fund Distribution	11/27/2019	06/21/2021	3,545,133							3,545,133	3,545,133				
000000-00-0	Hillhouse China Value Fund, L.P.	Wilmington	DE	Liquidation	03/01/2020	04/19/2021	493,302	493,302				493,302		986,605	493,302				615,976
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	05/13/2021	3,731,263						1,189,573	4,920,836	3,731,263	(1,189,573)		(1,189,573)	
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	06/07/2021	2,403,942							2,403,942	2,403,942				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	04/19/2021	3,769,145							3,769,145	3,769,145				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	05/25/2021	6,552,365							6,552,365	6,552,365				
000000-00-0	InvestIndustrial V L.P.	London	GBR	Fund Distribution	07/01/2020	06/01/2021	(340,965)						7,980	(332,985)	(340,965)	(7,980)		(7,980)	
000000-00-0	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Fund Distribution	03/23/2017	06/01/2021	9,121							9,121	9,121				
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Fund Distribution	08/26/2020	04/09/2021	205,574							205,574	205,574				
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	04/06/2021	48,768							48,768	48,768				
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Fund Distribution	07/09/2020	04/06/2021	91,238							91,238	91,238				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	06/25/2021	3,273,915							3,273,915	3,273,915				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	05/27/2021	138,057							138,057	138,057				
000000-00-0	Khosla Ventures IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	05/18/2021	120,183							120,183	120,183				
000000-00-0	Khosla Ventures Seed B, L.P.	Dover	DE	Fund Distribution	08/26/2020	05/19/2021	(111,395)							(111,395)	(111,395)				
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Fund Distribution	02/25/2016	06/15/2021	656,509							656,509	656,509				
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Fund Distribution	06/13/2017	06/09/2021	5,595,709							5,595,709	5,595,709				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	05/21/2021	3,682,369							3,682,369	3,682,369				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	Fund Distribution	06/27/2007	06/16/2021	754,864							754,864	754,864				
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	Fund Distribution	10/19/2010	06/04/2021	5,258							5,258	5,258				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	06/29/2021	723,923							723,923	723,923				
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/11/2021	72,248							72,248	72,248				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	06/09/2021	9,260,329							9,260,329	9,260,329				
000000-00-0	Lodbrok European Credit Opportunities Fund LP	Wilmington	DE	Fund Distribution	09/25/2020	05/25/2021	201,557							201,557	201,557				
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	06/17/2021	1,264,055							1,264,055	1,264,055				

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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	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	04/30/2021	803,046							803,046	803,046				
000000-00-0	Main Post Growth Capital II, L.P.	Wilmington	DE	Fund Distribution	06/25/2019	05/10/2021	223,566							223,566	223,566				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	06/09/2021	1,456,569							1,456,569	1,456,569				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	04/05/2021	41,379							41,379	41,379				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	04/05/2021	50,363							50,363	50,363				
000000-00-0	Marblegate Partners Onshore Fund I, L.P.	Dover	DE	Fund Distribution	08/26/2020	05/27/2021	1,464,402							1,464,402	1,464,402				
000000-00-0	MatlinPatterson Global Opportunities Partners III, L.P.	Wilmington	DE	Fund Distribution	06/22/2007	06/01/2021	1,259,991							1,259,991	1,259,991				
000000-00-0	Merit Energy Partners I, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/11/2021	176,760							176,760	176,760				
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/11/2021	391,825							391,825	391,825				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	05/03/2021	36,169							36,169	36,169				
000000-00-0	MidOcean Partners V, LP‘	Wilmington	DE	Fund Distribution	04/26/2018	05/27/2021	1,399,711							1,399,711	1,399,711				
000000-00-0	Mithril LP	Wilmington	DE	Fund Distribution	08/26/2020	04/30/2021	16,659							16,659	16,659				
000000-00-0	Moonlight TopCo, LLC	Wilmington	DE	Fund Distribution	06/16/2020	05/04/2021	1,198,125							1,198,125	1,198,125				
000000-00-0	Mosaic Capital Investors I, LP	Wilmington	DE	Fund Distribution	07/10/2015	04/23/2021	182,623							182,623	182,623				
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Fund Distribution	07/26/2017	06/11/2021	569,626							569,626	569,626				
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Fund Distribution	02/21/2020	05/28/2021	6,640,670							6,640,670	6,640,670				
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Fund Distribution	12/14/2016	05/28/2021	7,690,885							7,690,885	7,690,885				
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	Fund Distribution	03/18/2008	06/30/2021	(366,696)							(366,696)	(366,696)				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	05/26/2021	2,147,718							2,147,718	2,147,718				
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	Fund Distribution	03/10/2021	06/08/2021	1,444							1,444	1,444				
000000-00-0	New Mountain Strategic Equity Fund I, L.P.	Wilmington	DE	Fund Distribution	03/04/2021	04/30/2021	43,064							43,064	43,064				
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	Fund Distribution	09/20/2016	04/13/2021	3,786,371							3,786,371	3,786,371				
000000-00-0	North Haven Capital Partners VII LP	Wilmington	DE	Fund Distribution	10/28/2020	04/28/2021	447,430							447,430	447,430				
000000-00-0	OCM Opportunities Fund VII, LP	George Town	CYM	Fund Distribution	03/12/2007	05/17/2021	29,180							29,180	29,180				
000000-00-0	OCM Opportunities Fund VIIb, LP	George Town	CYM	Fund Distribution	06/03/2008	05/18/2021	82,613							82,613	82,613				
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	Fund Distribution	05/12/2017	05/19/2021	22,917							22,917	22,917				
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Fund Distribution	02/18/2010	06/17/2021	603,275							603,275	603,275				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	04/30/2021	3,447,952							3,447,952	3,447,952				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	06/21/2021	709,501							709,501	709,501				
000000-00-0	Orion Mine Finance (Delaware) Fund I LP	Dover	DE	Fund Distribution	08/26/2020	05/21/2021	702,984							702,984	702,984				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	06/29/2021	369,662							369,662	369,662				
000000-00-0	PPC Fund III, LP	Wilmington	DE	Fund Distribution	03/24/2021	06/25/2021	35,798							35,798	35,798				
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Fund Distribution	02/28/2018	04/07/2021	280,000							280,000	280,000				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	06/17/2021	99,421						(6,840)	92,581	99,421	6,840		6,840	
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	06/02/2021	6,140,008							6,140,008	6,140,008				
000000-00-0	ParkerGale Capital LP	Dover	DE	Fund Distribution	05/27/2016	04/21/2021	896							896	896				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	04/30/2021	324,331							324,331	324,331				
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Fund Distribution	05/26/2015	06/11/2021	533,436							533,436	533,436				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	05/11/2021	152,695							152,695	152,695				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	06/07/2021	1,221,974							1,221,974	1,221,974				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	06/29/2021	2,320,658							2,320,658	2,320,658				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	06/04/2021	2,223,689							2,223,689	2,223,689				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	04/28/2021	3,695,424							3,695,424	3,695,424				
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	Fund Distribution	09/26/2017	06/14/2021	13,692							13,692	13,692				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	05/25/2021	3,152,413							3,152,413	3,152,413				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	06/24/2021	1,407,279							1,407,279	1,407,279				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	06/10/2021	3,359,232							3,359,232	3,359,232				
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Fund Distribution	07/22/2015	05/14/2021	889,370							889,370	889,370				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	05/06/2021	215,926							215,926	215,926				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	06/21/2021	5,873,491							5,873,491	5,873,491				
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Fund Distribution	08/26/2020	06/30/2021	267,265							267,265	267,265				
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/02/2021	11,575							11,575	11,575				
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Fund Distribution	08/23/2016	05/19/2021	3,409,995							3,409,995	3,409,995				
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Fund Distribution	12/23/2020	06/16/2021	595,882							595,882	595,882				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	06/11/2021	55,739							55,739	55,739				

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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	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	06/07/2021	1,417,603							1,417,603	1,417,603				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	05/20/2021	2,959,264							2,959,264	2,959,264				
000000-00-0	Strategic Value Special Situations Fund II, L.P.	Wilmington	DE	Fund Distribution	10/20/2011	06/08/2021	3,827,061							3,827,061	3,827,061				
000000-00-0	Summit Park III, L.P.	Dover	DE	Fund Distribution	01/23/2019	05/19/2021	112,041							112,041	112,041				
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Fund Distribution	10/13/2015	04/21/2021	181,500							181,500	181,500				
000000-00-0	TA XII-A, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	05/10/2021	331,500							331,500	331,500				
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	06/07/2021	2,400,000							2,400,000	2,400,000				
000000-00-0	TDL V USD Corporation Feeder SCA-RAIF	Wilmtington	DE	Fund Distribution	04/01/2021	04/01/2021	447							447	447				
000000-00-0	TGA Beachview Investor Member, LLC	Wilmington	DE	Fund Distribution	11/10/2020	05/04/2021	19,000							19,000	19,000				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	06/28/2021	658,606							658,606	658,606				
000000-00-0	TWC Transflo Co-Invest, L.P.	Wilmington	DE	Fund Distribution	11/15/2017	04/21/2021	23,387							23,387	23,387				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	04/05/2021	15,166							15,166	15,166				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	04/09/2021	700,435							700,435	700,435				
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	06/28/2021	2,275,742						(116,218)	2,159,524	2,275,742	116,218		116,218	
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	06/08/2021	(993,458)							(993,458)	(993,458)				
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	04/08/2021	3,508							3,508	3,508				
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	Fund Distribution	03/10/2017	04/14/2021	1,178							1,178	1,178				
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Fund Distribution	07/24/2020	05/27/2021	250,122							250,122	250,122				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	04/30/2021	25,386							25,386	25,386				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	06/11/2021	604,579							604,579	604,579				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	06/02/2021	(11,748,637)							(11,748,637)	(11,748,637)				
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Fund Distribution	03/30/2012	05/19/2021	(1,612,217)							(1,612,217)	(1,612,217)				
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	Fund Distribution	03/14/2019	04/06/2021	512,712							512,712	512,712				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	04/30/2021	7,987							7,987	7,987				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	06/16/2021	994,500							994,500	994,500				
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	05/19/2021	114,531							114,531	114,531				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	06/01/2021	137,823							137,823	137,823				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	05/26/2021	134,168							134,168	134,168				
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Fund Distribution	09/09/2019	06/11/2021	860,872							860,872	860,872				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							315,297,142	(17,288,397)				(17,288,397)	41,957	298,050,703	328,913,932	(1,427,839)	6,206,693	4,778,854	8,508,518
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	05/19/2021	2,449,850							2,449,850	2,449,850				
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Fund Distribution	09/08/2011	04/21/2021	23,270,586							23,270,586	23,270,586				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	06/16/2021	1,872,029							1,872,029	1,872,029				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	06/30/2021	20,907,315							20,907,315	20,907,315				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	05/07/2021	1,812,092							1,812,092	1,812,092				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	05/14/2021	20,985							20,985	20,985				
000000-00-0	PC Creekside Village, LLC	Newark	DE	Fund Distribution	06/01/2020	05/04/2021	118,750							118,750	118,750				
000000-00-0	UK PPP Investments LP	London	GBR	TIAA	09/26/2016	05/01/2021	1,064,734							1,064,734	1,064,734				
000000-00-0	TIAA Global Equity Income, LLC	Wilmington	DE	Fund Distribution	06/27/2013	06/18/2021	341,425							341,425	341,425				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	04/01/2021	400,000							400,000	400,000				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	04/15/2021	5,000,000							5,000,000	5,000,000				
000000-00-0	Gresham CMS Fund, LLC	New York	NY	Liquidation	08/30/2016	04/14/2021		2,920,264				2,920,264		2,920,264			(2,920,264)	(2,920,264)	
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Fund Distribution	10/11/2019	06/30/2021	7,477,737							7,477,737	7,477,737				
2099999. Joint Venture Interests - Common Stock - Affiliated							64,735,503	2,920,264				2,920,264		67,655,767	64,735,503		(2,920,264)	(2,920,264)	
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	Fund Distribution	08/26/2020	04/07/2021	670,551							670,551	670,551				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Fund Distribution	07/23/2020	06/23/2021	568,458						1,765	570,224	568,458	(1,765)		(1,765)	
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/30/2021	71,372							71,372	71,372				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	04/01/2021	26,768							26,768	26,768				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	05/24/2021	122,529							122,529	122,529				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	04/30/2021	2,663,785							2,663,785	2,663,785				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	05/03/2021	254,159							254,159	254,159				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	06/28/2021	300,458							300,458	300,458				
000000-00-0	FIA Timber Growth Fund	Wilmington	DE	Fund Distribution	03/09/2009	05/13/2021	(1,182,406)							(1,182,406)	(1,182,406)				

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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	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	04/30/2021	23,900							23,900	23,900				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	04/30/2021	1,096,555							1,096,555	1,096,555				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	07/31/2016	06/30/2021	5,037,817							5,037,817	5,037,817				
000000-00-0	Hudson Valley Preservation Fund II, LLC	Wilmington	DE	Fund Distribution	10/02/2020	05/28/2021	14,552							14,552	14,552				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	05/06/2021	495,920							495,920	495,920				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	06/01/2021	769,842							769,842	769,842				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	05/06/2021	47,345							47,345	47,345				
000000-00-0	NRFC Inception IA, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	850							850	850				
000000-00-0	NRFC Inception IB, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	733,704							733,704	733,704				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	2,096,892							2,096,892	2,096,892				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	120,059							120,059	120,059				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	07/31/2016	06/02/2021	1,549,913							1,549,913	1,549,913				
000000-00-0	RAHF IV SHORE HILL MEMBER, LLC	Dover	DE	Fund Distribution	11/05/2018	05/25/2021	220,352							220,352	220,352				
000000-00-0	Riverstone LLC	Wilmington	DE	Fund Distribution	03/01/2021	04/30/2021	4,070,229							4,070,229	4,070,229				
000000-00-0	Rose Affordable Housing Preservation Fund, LLC	Dover	DE	Fund Distribution	07/31/2016	05/25/2021	11,224,593							11,224,593	11,224,593				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	06/24/2021	549,378							549,378	549,378				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							31,547,575						1,765	31,549,341	31,547,575	(1,765)		(1,765)	
000000-00-0	TGA JL MCF Investor Member LLC	Wilmington	DE	Fund Distribution	06/03/2020	05/14/2021	325,850							325,850	325,850				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	06/16/2021	11,114,846							11,114,846	11,114,846				
000000-00-0	New York City Property Fund LP	Various		Various	10/24/2019	06/30/2021	2,071,241							2,071,241	2,071,241				
000000-00-0	TGA Lakes at Indian Creek LLC	Wilmington	DE	Fund Distribution	12/03/2020	04/21/2021	418,124							418,124	418,124				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	06/18/2021	1,082,936							1,082,936	1,082,936				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	06/30/2021	492,600							492,600	492,600				
000000-00-0	TGA MH Investor Member LLC	Wilmington	DE	Fund Distribution	10/04/2019	06/07/2021	281,317							281,317	281,317				
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Fund Distribution	06/03/2011	06/30/2021	6,139,780							6,139,780	6,139,780				
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA	04/29/2016	06/30/2021	2,491,672							2,491,672	2,491,672				
000000-00-0	TGA NJAHP INVESTOR MEMBER LLC	Wilmington	DE	Fund Distribution	03/27/2019	05/06/2021	3,541,140							3,541,140	3,541,140				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	06/30/2021	7,892,850							7,892,850	7,892,850				
000000-00-0	Ziemia Fund	Amsterdam	NLD	Fund Distribution	12/29/2009	04/29/2021	1,536,404						163,868	1,700,271	1,536,404	(163,868)		(163,868)	
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	06/30/2021	1,168,406							1,168,406	1,168,406				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	06/30/2021	85,801							85,801	85,801				
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014	06/30/2021	198,185							198,185	198,185				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	06/30/2021	2,114,484							2,114,484	2,114,484				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	06/30/2021	2,996,182							2,996,182	2,996,182				
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	06/30/2021	360,752							360,752	360,752				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA	02/25/2020	06/30/2021	(131,081)							(131,081)	(131,081)				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA	09/29/2020	06/30/2021	(694,413)							(694,413)	(694,413)				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA	02/03/2021	06/30/2021	631,631							631,631	631,631				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	06/30/2021	10,600,928							10,600,928	10,600,928				
2299999. Joint Venture Interests - Real Estate - Affiliated							54,719,635						163,868	54,883,502	54,719,635	(163,868)		(163,868)	
000000-00-0	Impact Mortgage Opportunities Fund, LP	Wilmington	DE	Fund Distribution	04/15/2021	06/30/2021	8,420,785							8,420,785	8,420,785				
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	06/24/2021	8,256,000							8,256,000	8,256,000				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	06/29/2021	21,771							21,771	21,771				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	06/15/2021	157,843							157,843	157,843				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	06/15/2021	112,073							112,073	112,073				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	06/25/2021	1,019,728							1,019,728	1,019,728				
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	06/25/2021	2,626,984							2,626,984	2,626,984				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							20,615,184							20,615,184	20,615,184				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	04/28/2021	14,840,748						(117,565)	14,723,183	14,840,748	117,565		117,565	
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA	12/02/2016	06/30/2021	485,219							485,219	485,219				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	06/25/2021	71,629,654							71,629,654	71,629,654				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							86,955,621						(117,565)	86,838,056	86,955,621	117,565		117,565	
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	05/11/2021	102,772							102,772	102,772				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	06/18/2021	1,646,814							1,646,814	1,646,814				
000000-00-0	Blackstone Strategic Capital Holdings II L.P.	Wilmington	DE	Fund Distribution	04/06/2021	06/15/2021	478,445							478,445	478,445				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	04/07/2021	315,764							315,764	315,764				
000000-00-0	Clearwater Capital Partners Fund IV, L.P.	George Town	CYM	Fund Distribution	12/29/2011	04/14/2021	500,000							500,000	500,000				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	06/30/2021	4,843,023							4,843,023	4,843,023				
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	04/08/2021	14,336							14,336	14,336				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	05/18/2021	352,315							352,315	352,315				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	05/11/2021	2,439,806							2,439,806	2,439,806				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	06/29/2021	69,244							69,244	69,244				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	05/06/2021	3,985,118							3,985,118	3,985,118				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	05/27/2021	481,333							481,333	481,333				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	04/09/2021	24,971							24,971	24,971				
2599999. Joint Venture Interests - Other - Unaffiliated							15,253,941							15,253,941	15,253,941				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	05/17/2021	1,422,353							1,422,353	1,422,353				
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC	03/31/2016	06/28/2021	19,297,707							19,297,707	19,297,707				
000000-00-0	GreshamQuant Alternative Commodity Absolute Return	Wilmington	DE	Liquidation	02/24/2017	04/14/2021	2,500,000	(1,333,716)				(1,333,716)		1,166,284	2,500,000				1,338,657
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC	03/28/2019	06/08/2021	9,835,807							9,835,807	9,835,807				
2699999. Joint Venture Interests - Other - Affiliated							33,055,867	(1,333,716)				(1,333,716)		31,722,151	33,055,867				1,338,657
4899999. Total - Unaffiliated							382,713,842	(17,288,397)				(17,288,397)	43,722	365,469,169	396,330,632	(1,429,604)	6,206,693	4,777,089	8,508,518
4999999. Total - Affiliated							313,709,946	1,586,548				1,586,548	46,303	315,342,796	313,709,946	(46,303)	(2,920,264)	(2,966,567)	1,338,657
5099999 - Totals							696,423,788	(15,701,849)				(15,701,849)	90,025	680,811,965	710,040,578	(1,475,907)	3,286,429	1,810,522	9,847,175

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		06/01/2021	Interest Capitalization		(597)	(597)		6. *
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		06/22/2021	WELLS FARGO		20,971,137	20,459,645	59,595	1.A
3617UV-P7-5	GNMA POOL CB9446 2.820% 06/15/46		04/13/2021	KEYBANC CAPITAL MARKETS		383,951,623	366,170,500	831,817	1.A
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		06/01/2021	Interest Capitalization		108,090	108,090		1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		06/01/2021	Interest Capitalization		159,737	159,737		1.A
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		06/01/2021	Interest Capitalization		271,924	271,924		1.A
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		06/01/2021	Interest Capitalization		261,258	261,258		1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		06/01/2021	Interest Capitalization		354,271	354,271		1.A
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		06/01/2021	Interest Capitalization		256,856	256,856		1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		06/01/2021	Interest Capitalization		116,082	116,082		1.A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		06/01/2021	Interest Capitalization		1,319	1,319		1.A
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		05/01/2021	Interest Capitalization		103,892	103,892		1.A
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		04/01/2021	Interest Capitalization		117,553	117,553		1.A
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		06/01/2021	Interest Capitalization		248,650	248,650		1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		06/01/2021	Interest Capitalization		307,111	307,111		1.A
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		06/01/2021	Interest Capitalization		173,515	173,515		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		06/01/2021	Interest Capitalization		233,329	233,329		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		06/01/2021	Interest Capitalization		148,222	148,222		1.A
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		06/01/2021	Interest Capitalization		162,376	162,376		1.A
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		04/01/2021	Interest Capitalization		207,135	207,135		1.A
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		06/01/2021	Interest Capitalization		149,084	149,084		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		06/01/2021	Interest Capitalization		89,227	89,227		1.A
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		05/01/2021	Interest Capitalization		125,568	125,568		1.A
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		04/01/2021	Interest Capitalization		206,237	206,237		1.A
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		06/01/2021	Interest Capitalization		275,959	275,959		1.A
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		06/01/2021	Interest Capitalization		105,767	105,767		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		06/01/2021	Interest Capitalization		144,740	144,740		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		06/01/2021	Interest Capitalization		185,685	185,685		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		06/01/2021	Interest Capitalization		136,010	136,010		1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		06/01/2021	Interest Capitalization		134,338	134,338		1.A
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		06/01/2021	Interest Capitalization		127,708	127,708		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		06/01/2021	Interest Capitalization		95,211	95,211		1.A
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		06/01/2021	Interest Capitalization		79,447	79,447		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		06/01/2021	Interest Capitalization		672,607	672,607		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		06/01/2021	Interest Capitalization		332,854	332,854		1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		06/01/2021	Interest Capitalization		89,377	89,377		1.A
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		06/01/2021	Interest Capitalization		146,963	146,963		1.A
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		04/01/2021	Interest Capitalization		65,503	65,503		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		06/01/2021	Interest Capitalization		129,662	129,662		1.A
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		06/01/2021	Interest Capitalization		413,013	413,013		1.A
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		06/01/2021	Interest Capitalization		312,127	312,127		1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		06/01/2021	Interest Capitalization		140,192	140,192		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		06/01/2021	Interest Capitalization		110,094	110,094		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		06/01/2021	Interest Capitalization		124,190	124,190		1.A
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		06/01/2021	Interest Capitalization		115,055	115,055		1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		06/01/2021	Interest Capitalization		177,757	177,757		1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		06/01/2021	Interest Capitalization		206,171	206,171		1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		06/01/2021	Interest Capitalization		399,841	399,841		1.A
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		06/01/2021	Interest Capitalization		177,322	177,322		1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		06/01/2021	Interest Capitalization		143,103	143,103		1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		06/01/2021	Interest Capitalization		105,311	105,311		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		05/01/2021	Interest Capitalization		109,324	109,324		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		06/01/2021	Interest Capitalization		105,638	105,638		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		06/01/2021	Interest Capitalization		82,473	82,473		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		06/01/2021	Interest Capitalization		111,828	111,828		1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		06/01/2021	Interest Capitalization		21,790	21,790		1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		06/16/2021	JP MORGAN SECURITIES		25,628,864		492,685	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 04/01/50		04/01/2021	BANK OF AMERICA		(416,407)	(2,577,376)	(8,305)	1.A
38382V-HC-6	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-97 CLASS BI 3.500% 04/20/42		05/18/2021	JP MORGAN SECURITIES		17,287,986		376,754	1.A
91282C-BL-4	US TREASURY N B 1.125% 02/15/31		04/16/2021	JP MORGAN SECURITIES		250,000,000	250,000,000	489,468	1.A FE
91282C-BZ-3	WI TREASURY SEC 1.250% 04/30/28		05/10/2021	WELLS FARGO		150,306,250	140,000,000	52,310	1.A FE
91282C-CB-5	US TREASURY N B 1.625% 05/15/31		06/18/2021	Various		1,215,825,040	1,184,472,000	841,948	1.A FE
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		04/01/2021	Interest Capitalization		(331,997)	(331,997)		1.A
0599999. Subtotal - Bonds - U.S. Governments						2,072,600,395	1,967,570,671	3,136,272	XXX
748149-AR-2	PROVINCE OF QUEBEC 1.900% 04/21/31	A	04/14/2021	RBC DAIN RAUSCHER INC.		29,940,300	30,000,000		1.D FE
168863-DS-4	REPUBLIC OF CHILE 3.100% 05/07/41	D	05/04/2021	GOLDMAN SACHS & COMPANY		13,272,955	13,675,000		1.F FE
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D	04/06/2021	BANK OF AMERICA		35,228,145	35,250,000		2.B FE
B09736-33-7	ROMANIA 2.750% 04/14/41	B	04/07/2021	BNP PARIBAS		10,080,122	10,115,425		2.C FE
BP1537-42-5	REPUBLIC OF PHILIPPINES 1.200% 04/28/33	B	04/21/2021	BNP PARIBAS		9,792,950	9,845,327		2.B FE
1099999. Subtotal - Bonds - All Other Governments						98,314,472	98,885,752		XXX
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE & 3.460% 07/01/51		05/12/2021	WELLS FARGO		4,076,920	4,000,000	24,220	1.F FE
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		04/25/2021	Interest Capitalization					1.A
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		06/01/2021	Interest Capitalization		173,019	173,019		1.A
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		06/01/2021	Interest Capitalization		287,450	287,450		1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		06/01/2021	Interest Capitalization		195,071	195,071		1.A
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		06/01/2021	Interest Capitalization		162,658	162,658		1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		04/01/2021	Interest Capitalization		45,787	45,787		1.A
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		06/01/2021	Interest Capitalization		1,281,987	1,281,987		1.A
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		06/01/2021	Interest Capitalization		392,567	392,567		1.A
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		06/01/2021	Interest Capitalization		1,254,961	1,254,961		1.A
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		06/01/2021	Interest Capitalization		142,772	142,772		1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		04/01/2021	Interest Capitalization		95,059	95,059		1.A
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		06/01/2021	Interest Capitalization		1,711,348	1,711,348		1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		04/01/2021	Interest Capitalization		121,927	121,927		1.A
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		06/01/2021	Interest Capitalization		412,566	412,566		1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		06/01/2021	Interest Capitalization		310,037	310,037		1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		06/01/2021	Interest Capitalization		142,023	142,023		1.A
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		04/01/2021	Interest Capitalization		49,604	49,604		1.A
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		06/01/2021	Interest Capitalization		491,561	491,561		1.A
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		06/01/2021	Interest Capitalization		204,306	204,306		1.A
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		06/01/2021	Interest Capitalization		472,528	472,528		1.A
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		06/01/2021	Interest Capitalization		507,083	507,083		1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		06/01/2021	Interest Capitalization		197,641	197,641		1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		06/01/2021	Interest Capitalization		104,101	104,101		1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		06/01/2021	Interest Capitalization		93,852	93,852		1.A
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		06/01/2021	Interest Capitalization		396,496	396,496		1.A
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		06/01/2021	Interest Capitalization		357,758	357,758		1.A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		06/01/2021	Interest Capitalization		132,682	132,682		1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		06/01/2021	Interest Capitalization		253,280	253,280		1.A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		06/01/2021	Interest Capitalization		233,612	233,612		1.A
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		06/01/2021	Interest Capitalization		120,166	120,166		1.A
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		06/01/2021	Interest Capitalization		581,600	581,600		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		06/01/2021	Interest Capitalization		194,151	194,151		1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		06/01/2021	Interest Capitalization		222,083	222,083		1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		06/01/2021	Interest Capitalization		127,892	127,892		1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		06/01/2021	Interest Capitalization		249,752	249,752		1.A
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		06/01/2021	Interest Capitalization		135,487	135,487		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		06/01/2021	Interest Capitalization		95,703	95,703		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		06/01/2021	Interest Capitalization		127,803	127,803		1.A
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		06/01/2021	Interest Capitalization		242,661	242,661		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		06/01/2021	Interest Capitalization		196,453	196,453		1.A
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		06/01/2021	Interest Capitalization		99,156	99,156		1.A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		06/01/2021	Interest Capitalization		236,565	236,565		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		06/01/2021	Interest Capitalization		234,081	234,081		1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		06/01/2021	Interest Capitalization		332,529	332,529		1.A
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		06/01/2021	Interest Capitalization		283,807	283,807		1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		06/01/2021	Interest Capitalization		195,949	195,949		1.A
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		06/01/2021	Interest Capitalization		489,942	489,942		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		06/01/2021	Interest Capitalization		231,454	231,454		1.A
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		06/01/2021	Interest Capitalization		116,065	116,065		1.A
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		06/01/2021	Interest Capitalization		274,739	274,739		1.A
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		06/01/2021	Interest Capitalization		113,809	113,809		1.A
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		06/01/2021	Interest Capitalization		137,580	137,580		1.A
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		06/01/2021	Interest Capitalization		148,653	148,653		1.A
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		06/01/2021	Interest Capitalization		266,862	266,862		1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		06/01/2021	Interest Capitalization		322,301	322,301		1.A
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		06/01/2021	Interest Capitalization		271,640	271,640		1.A
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		06/01/2021	Interest Capitalization		334,894	334,894		1.A
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		06/01/2021	Interest Capitalization		255,956	255,956		1.A
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		06/01/2021	Interest Capitalization		466,990	466,990		1.A
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		06/01/2021	Interest Capitalization		304,181	304,181		1.A
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		06/01/2021	Interest Capitalization		87,649	87,649		1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		06/01/2021	Interest Capitalization		408,818	408,818		1.A
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		06/01/2021	Interest Capitalization		377,398	377,398		1.A
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		06/01/2021	Interest Capitalization		249,143	249,143		1.A
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		06/01/2021	Interest Capitalization		364,711	364,711		1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		06/01/2021	Interest Capitalization		454,008	454,008		1.A
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		06/01/2021	Interest Capitalization		125,396	125,396		1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		06/01/2021	Interest Capitalization		181,427	181,427		1.A
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		06/01/2021	Interest Capitalization		152,836	152,836		1.A
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		06/01/2021	Interest Capitalization		164,230	164,230		1.A
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		06/01/2021	Interest Capitalization		179,408	179,408		1.A
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		06/01/2021	Interest Capitalization		245,230	245,230		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		06/01/2021	Interest Capitalization		177,444	177,444		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		06/01/2021	Interest Capitalization		343,104	343,104		1.A
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		06/01/2021	Interest Capitalization		442,673	442,673		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		06/01/2021	Interest Capitalization		255,992	255,992		1.A
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		06/01/2021	Interest Capitalization		190,123	190,123		1.A
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		06/01/2021	Interest Capitalization		544,293	544,293		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		06/01/2021	Interest Capitalization		235,752	235,752		1.A
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		06/01/2021	Interest Capitalization		268,301	268,301		1.A
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		06/01/2021	Interest Capitalization		110,458	110,458		1.A
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		06/01/2021	Interest Capitalization		248,592	248,592		1.A
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		06/01/2021	Interest Capitalization		338,471	338,471		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		06/01/2021	Interest Capitalization		205,898	205,898		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		06/01/2021	Interest Capitalization		307,486	307,486		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		06/01/2021	Interest Capitalization		171,697	171,697		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		06/01/2021	Interest Capitalization		160,696	160,696		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		06/01/2021	Interest Capitalization		191,134	191,134		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		06/01/2021	Interest Capitalization		161,755	161,755		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		06/01/2021	Interest Capitalization		166,137	166,137		1.A
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		06/01/2021	Interest Capitalization		123,602	123,602		1.A
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		06/01/2021	Interest Capitalization		132,820	132,820		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		06/01/2021	Interest Capitalization		193,846	193,846		1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		06/01/2021	Interest Capitalization		118,219	118,219		1.A
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		06/01/2021	Interest Capitalization		85,867	85,867		1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		06/01/2021	Interest Capitalization		172,733	172,733		1.A
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		332,100	332,100		1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		06/01/2021	Interest Capitalization		680,129	680,129		1.A
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		187,844	187,844		1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		186,254	186,254		1.A
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		116,127	116,127		1.A
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		161,709	161,709		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		246,607	246,607		1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		06/01/2021	Interest Capitalization		121,937	121,937		1.A
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		491,847	491,847		1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		212,433	212,433		1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		94,830	94,830		1.A
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		278,779	278,779		1.A
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		06/01/2021	Interest Capitalization		84,973	84,973		1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		06/01/2021	Interest Capitalization		404,127	404,127		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		06/01/2021	Interest Capitalization		145,639	145,639		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		06/01/2021	Interest Capitalization		142,618	142,618		1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		06/01/2021	Interest Capitalization		371,308	371,308		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		06/01/2021	Interest Capitalization		237,076	237,076		1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		06/01/2021	Interest Capitalization		120,527	120,527		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		06/01/2021	Interest Capitalization		116,418	116,418		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		06/01/2021	Interest Capitalization		143,222	143,222		1.A
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		06/01/2021	Interest Capitalization		82,465	82,465		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		06/01/2021	Interest Capitalization		158,215	158,215		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		06/01/2021	Interest Capitalization		103,702	103,702		1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		06/01/2021	Interest Capitalization		271,310	271,310		1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		06/01/2021	Interest Capitalization		214,379	214,379		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		06/01/2021	Interest Capitalization		228,568	228,568		1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		06/01/2021	Interest Capitalization		397,755	397,755		1.A
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		06/01/2021	Interest Capitalization		324,013	324,013		1.A
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		06/01/2021	Interest Capitalization		115,363	115,363		1.A
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		06/01/2021	Interest Capitalization		437,550	437,550		1.A
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		06/01/2021	Interest Capitalization		634,960	634,960		1.A
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		06/01/2021	Interest Capitalization		356,930	356,930		1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		06/01/2021	Interest Capitalization		186,160	186,160		1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		06/01/2021	Interest Capitalization		393,185	393,185		1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		06/01/2021	Interest Capitalization		430,800	430,800		1.A
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		06/01/2021	Interest Capitalization		347,195	347,195		1.A
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		06/01/2021	Interest Capitalization		153,325	153,325		1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		06/01/2021	Interest Capitalization		216,375	216,375		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		06/01/2021	Interest Capitalization		134,620	134,620		1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		06/01/2021	Interest Capitalization		194,725	194,725		1.A
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		06/01/2021	Interest Capitalization		388,214	388,214		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		06/01/2021	Interest Capitalization		263,477	263,477		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		06/01/2021	Interest Capitalization		97,845	97,845		1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		06/01/2021	Interest Capitalization		169,341	169,341		1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		06/01/2021	Interest Capitalization		103,170	103,170		1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		06/01/2021	Interest Capitalization		522,291	522,291		1.A
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		06/01/2021	Interest Capitalization		289,941	289,941		1.A
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		06/01/2021	Interest Capitalization		514,435	514,435		1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		06/01/2021	Interest Capitalization		331,183	331,183		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		06/01/2021	Interest Capitalization		230,800	230,800		1.A
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		06/01/2021	Interest Capitalization		467,054	467,054		1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		06/01/2021	Interest Capitalization		229,943	229,943		1.A
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		06/01/2021	Interest Capitalization		260,130	260,130		1.A
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		06/01/2021	Interest Capitalization		114,720	114,720		1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		06/01/2021	Interest Capitalization		311,509	311,509		1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		06/01/2021	Interest Capitalization		424,885	424,885		1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		06/01/2021	Interest Capitalization		584,686	584,686		1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		06/01/2021	Interest Capitalization		93,664	93,664		1.A
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		06/01/2021	Interest Capitalization		149,673	149,673		1.A

SCHEDULE D - PART 3

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

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3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		06/01/2021	Interest Capitalization		229,884	229,884		1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		06/01/2021	Interest Capitalization		248,809	248,809		1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		06/01/2021	Interest Capitalization		255,670	255,670		1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		06/01/2021	Interest Capitalization		199,997	199,997		1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		06/01/2021	Interest Capitalization		277,729	277,729		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		06/01/2021	Interest Capitalization		100,135	100,135		1.A
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		06/01/2021	Interest Capitalization		158,996	158,996		1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		06/01/2021	Interest Capitalization		195,155	195,155		1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		06/01/2021	Interest Capitalization		271,473	271,473		1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		06/01/2021	Interest Capitalization		157,943	157,943		1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		06/01/2021	Interest Capitalization		82,928	82,928		1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		06/01/2021	Interest Capitalization		135,137	135,137		1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		06/01/2021	Interest Capitalization		140,789	140,789		1.A
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		04/01/2021	Interest Capitalization		43,953	43,953		1.A
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		06/01/2021	Interest Capitalization		91,812	91,812		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		06/01/2021	Interest Capitalization		199,808	199,808		1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		06/01/2021	Interest Capitalization		183,283	183,283		1.A
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		06/01/2021	Interest Capitalization		222,285	222,285		1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		06/01/2021	Interest Capitalization		147,534	147,534		1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		06/01/2021	Interest Capitalization		207,384	207,384		1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		06/01/2021	Interest Capitalization		494,546	494,546		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		06/01/2021	Interest Capitalization		167,029	167,029		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		06/01/2021	Interest Capitalization		308,183	308,183		1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		06/01/2021	Interest Capitalization		93,875	93,875		1.A
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		06/01/2021	Interest Capitalization		128,778	128,778		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		06/01/2021	Interest Capitalization		128,802	128,802		1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		06/01/2021	Interest Capitalization		21,248	21,248		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		06/01/2021	Interest Capitalization		319,808	319,808		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		06/01/2021	Interest Capitalization		601,471	601,471		1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		06/01/2021	Interest Capitalization		188,807	188,807		1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		06/01/2021	Interest Capitalization		283,087	283,087		1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		06/01/2021	Interest Capitalization		218,071	218,071		1.A
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		06/01/2021	Interest Capitalization		120,754	120,754		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		06/01/2021	Interest Capitalization		210,858	210,858		1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		06/01/2021	Interest Capitalization		131,689	131,689		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		06/01/2021	Interest Capitalization		157,320	157,320		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		06/01/2021	Interest Capitalization		80,834	80,834		1.A
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		06/01/2021	Interest Capitalization		512,390	512,390		1.A
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		06/01/2021	Interest Capitalization		101,808	101,808		1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		06/01/2021	Interest Capitalization		206,470	206,470		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		06/01/2021	Interest Capitalization		250,452	250,452		1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		06/01/2021	Interest Capitalization		101,217	101,217		1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		06/01/2021	Interest Capitalization		504,143	504,143		1.A
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		06/01/2021	Interest Capitalization		123,389	123,389		1.A
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		06/01/2021	Interest Capitalization		202,433	202,433		1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		06/01/2021	Interest Capitalization		139,814	139,814		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		06/01/2021	Interest Capitalization		171,072	171,072		1.A
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		06/01/2021	Interest Capitalization		133,069	133,069		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		06/01/2021	Interest Capitalization		319,865	319,865		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		06/01/2021	Interest Capitalization		168,347	168,347		1.A
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		06/01/2021	Interest Capitalization		413,488	413,488		1.A
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		06/01/2021	Interest Capitalization		703,579	703,579		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		06/01/2021	Interest Capitalization		189,300	189,300		1.A
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		06/01/2021	Interest Capitalization		203,774	203,774		1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		06/01/2021	Interest Capitalization		221,822	221,822		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		06/01/2021	Interest Capitalization		100,924	100,924		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		06/01/2021	Interest Capitalization		126,199	126,199		1.A

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3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		06/01/2021	Interest Capitalization		484,071	484,071		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		06/01/2021	Interest Capitalization		213,198	213,198		1.A
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		06/01/2021	Interest Capitalization		677,501	677,501		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		06/01/2021	Interest Capitalization		153,619	153,619		1.A
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		06/01/2021	Interest Capitalization		161,006	161,006		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		06/01/2021	Interest Capitalization		152,508	152,508		1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		06/01/2021	Interest Capitalization		188,095	188,095		1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		06/01/2021	Interest Capitalization		172,322	172,322		1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		06/01/2021	Interest Capitalization		106,732	106,732		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		06/01/2021	Interest Capitalization		128,783	128,783		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		06/01/2021	Interest Capitalization		118,271	118,271		1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		06/01/2021	Interest Capitalization		176,834	176,834		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		06/01/2021	Interest Capitalization		139,536	139,536		1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		06/01/2021	Interest Capitalization		128,248	128,248		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		06/01/2021	Interest Capitalization		259,112	259,112		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		06/01/2021	Interest Capitalization		176,131	176,131		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		06/01/2021	Interest Capitalization		128,839	128,839		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		06/01/2021	Interest Capitalization		183,153	183,153		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		06/01/2021	Interest Capitalization		92,008	92,008		1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		06/01/2021	Interest Capitalization		458,973	458,973		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		06/01/2021	Interest Capitalization		20,224	20,224		1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		06/01/2021	Interest Capitalization		276,662	276,662		1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		06/01/2021	Interest Capitalization		208,447	208,447		1.A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		06/01/2021	Interest Capitalization		213,018	213,018		1.A
35563X-AQ-5	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2AS 14 0.992% 10/25/48		05/21/2021	BANK OF AMERICA		27,700,000	27,700,000	1,526	1.A
35563X-BA-9	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2SB 14 3.792% 10/25/48		05/21/2021	BANK OF AMERICA		44,884,400	44,000,000	9,268	4.A FE
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 4.292% 02/25/47		05/04/2021	BANK OF AMERICA		11,584,375	11,000,000	13,158	4.C FE
35564K-BD-0	FREDDIE MAC STACR SERIES 2021-DNA1 CLASS B1 144A 2.668% 01/25/51		06/23/2021	Various		4,718,602	4,771,500	297	4.A FE
35564K-BM-0	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS M2B 144 2.268% 08/25/33		06/15/2021	BANK OF AMERICA		12,776,398	12,700,000	19,135	4.A FE
35564K-CN-7	FREDDIE MAC STACR SERIES 2021-HQA1 CLASS B1 144A 3.018% 08/25/33		06/24/2021	Various		18,716,197	18,947,186	21,212	4.B FE
35564K-DX-4	FREDDIE MAC STACR SERIES 2021-DNA2 CLASS B1 144A 3.418% 08/25/33		06/01/2021	Various		17,419,575	17,380,000	3,459	4.A FE
35564K-EL-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS M2 144A 2.118% 10/25/33		06/08/2021	MORGAN STANLEY & CO. INC.		30,427,335	29,907,000	20,511	2.B FE
35564K-FG-9	FREDDIE MAC STACR SERIES 2021-DNA3 CLASS B1 144A 3.518% 10/25/33		06/24/2021	Various		23,150,217	22,771,385	27,199	3.C FE
35564W-AH-6	FREDDIE MAC STACR SERIES 2019-FTR2 CLASS M2 144A 2.242% 11/25/48		05/12/2021	Various		16,892,027	17,007,503	18,216	4.B FE
35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A 2.592% 02/25/50		05/21/2021	BANK OF AMERICA		9,241,328	9,250,000		4.B FE
35565T-BD-0	FREDDIE MAC STACR SERIES 2020-HQA5 CLASS B1 144A 4.018% 11/25/50		04/01/2021	WELLS FARGO		3,333,181	3,242,000	4,341	4.C FE
35566C-BD-6	FREDDIE MAC STACR SERIES 2020-DNA6 CLASS B1 144A 3.018% 12/25/50		05/21/2021	Various		16,038,527	16,180,000	11,602	4.B FE
419794-F4-9	HAWAII ST ARPTS SYS REVENUE SERIES B 3.484% 07/01/50		06/17/2021	MORGAN STANLEY & CO. INC.		5,168,850	5,000,000	82,261	1.E FE
61204M-DQ-7	MONTANA FAC FIN AUTH HLTH FACS SERIES B 3.384% 06/01/51		06/25/2021	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		1.F FE
645790-NF-9	NEW JERSEY ST HLTH CARE FACS F SERIES A 3.511% 07/01/50		04/14/2021	WELLS FARGO		6,598,802	6,475,000	71,359	1.E FE
665304-JJ-1	NTHRN KY UNIV GEN RECPTS SERIES A 3.427% 09/01/50		04/28/2021	Various		19,886,350	19,830,000	4,760	1.E FE
79766D-TW-9	SAN FRANCISCO CALIF CITY &CNTY SERIES C 3.345% 05/01/51		05/19/2021	Various		58,104,770	57,995,000	19,861	1.E FE
3199999. Subtotal - Bonds - U.S. Special Revenues						392,611,611	390,050,331	352,385	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		04/16/2021	Interest Capitalization		4,367	4,367		5.B FE
001055-BM-3	AFLAC INC 0.633% 04/15/31		04/09/2021	SMBC NIKKO SECURITIES AMERICA		8,212,428	8,212,428		1.G FE
001055-BR-2	AFLAC INC 1.560% 04/14/51		04/09/2021	SMBC NIKKO SECURITIES AMERICA		89,424,216	89,424,216		1.G FE
00108W-AN-0	AEP TEXAS INC 3.450% 05/15/51		05/04/2021	SCOTIA CAPITAL INC		11,291,252	11,325,000		2.A FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		04/01/2021	Interest Capitalization		(756,704)	(756,704)		5.C Z
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		04/01/2021	Interest Capitalization		24,666	24,666		5.C Z
00230@-AA-8	AT&T INC. 4.003% 05/15/46		05/28/2021	DIRECT		35,350,000	35,000,000		5.C Z
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		05/15/2021	Interest Capitalization		84,103	84,103		5.B FE
00507V-AQ-2	ACTIVISION BLIZZARD 2.500% 09/15/50		05/11/2021	BNP PARIBAS		4,237,450	5,000,000	20,139	2.A FE
015271-AV-1	ALEXANDRIA REAL ESTATE E 1.875% 02/01/33		06/04/2021	JP MORGAN SECURITIES		4,655,900	5,000,000	33,073	2.A FE
02344A-AA-6	AMCOR FLEXIBLES NORTH AM 2.690% 05/25/31		06/16/2021	BARCLAYS BANK PLC		6,084,660	6,000,000	10,312	2.B FE
02666T-AC-1	AMERICAN HOMES 4 RENT 2.375% 07/15/31		06/30/2021	BANK OF AMERICA		4,777,881	4,850,000		2.C FE
02766P-AJ-3	AMRCN MUSEUM NAT HSTRY SERIES 2021 3.121% 07/15/52		05/05/2021	MORGAN STANLEY & CO. INC.		34,605,490	34,500,000		1.D FE

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028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		04/01/2021	Interest Capitalization					6. *
03040W-AZ-8	AMERICAN WATER CAPITAL C 3.250% 06/01/51		05/10/2021	JP MORGAN SECURITIES		14,956,950	15,000,000		2.A FE
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A 2.805% 03/11/31		04/20/2021	BANK OF AMERICA		5,032,000	5,000,000	15,973	2.B FE
03843@-AG-8	AQUA OHIO-INC. 3.350% 05/15/51		04/15/2021	HUNTINGTON BANK		50,000,000	50,000,000		1.G Z
03892@-B@-6	ARBOR REALTY TRUST-INC. SR-UNSEC 5.000% 04/30/26		05/06/2021	PIPER SANDLER COMPANIES		7,000,000	7,000,000		1.F Z
04206R-AA-2	ARM MASTER TRUST SERIES 2021-T1 CLASS A 144A 2.430% 11/15/27		06/04/2021	GUGGENHEIM CAPITAL MARKETS LLC		12,499,718	12,500,000		1.F FE
04538#-AA-7	ASSAI ENERGY, LLC 3.750% 09/30/31		04/01/2021	JEFFERIES & CO. INC.		6,800,805	6,800,805		2.C PL
04636N-AB-9	ASTRAZENECA FINANCE LLC 2.250% 05/28/31		05/25/2021	JP MORGAN SECURITIES		1,847,688	1,850,000		2.A FE
05377R-EJ-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2021-1A CLASS B 144A 1.630% 08/20/27		05/11/2021	JP MORGAN SECURITIES		5,998,426	6,000,000		1.F FE
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		05/15/2021	Interest Capitalization		5,512	5,512		1.G Z
06684Q-AB-8	BAPTIST HEALTHCARE SERIES 20B 3.540% 08/15/50		04/14/2021	MORGAN STANLEY & CO. INC.		4,840,574	4,673,000	28,030	1.F FE
08163E-BD-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B26 CLASS A5 2.613% 06/15/54		05/13/2021	DEUTSCHE BANK SECURITIES INCOR		34,298,037	33,300,000	62,843	1.A FE
08163H-AE-8	BENCHMARK MORTGAGE TRUST SERIES 2021-B27 CLASS A5 2.390% 07/15/54		06/18/2021	CITIGROUP GLOBAL MARKETS INC		51,496,535	50,000,000	92,944	1.A FE
084670-CW-6	BERKSHIRE HATHAWAY INC 0.437% 04/15/31		04/08/2021	MIZUHO SECURITIES USA INC.		9,151,643	9,151,643		1.C FE
084670-CZ-9	BERKSHIRE HATHAWAY INC 0.969% 04/15/41		04/08/2021	MIZUHO SECURITIES USA INC.		9,151,643	9,151,643		1.C FE
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		04/23/2021	CREDIT SUISSE SECURITIES US LL		9,999,657	10,000,000		1.C FE
09031W-AA-1	BIMBO BAKERIES USA INC SERIES 144A 4.000% 05/17/51		05/12/2021	JP MORGAN SECURITIES		10,814,870	11,000,000		2.B FE
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		06/22/2021	BANK OF AMERICA		9,999,730	10,000,000		1.F FE
09229C-AB-5	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS B 144A 3.446% 07/15/46		06/22/2021	BANK OF AMERICA		7,499,921	7,500,000		2.B FE
09951L-AB-9	BOOZ ALLEN HAMILTON INC SERIES 144A 4.000% 07/01/29		06/07/2021	BANK OF AMERICA		1,850,000	1,850,000		3.C FE
101137-BA-4	BOSTON SCIENTIFIC CORP 2.650% 06/01/30		04/19/2021	WELLS FARGO		7,140,630	7,000,000	72,139	2.B FE
11120V-AJ-2	BRIXMOR OPERATING PART 4.050% 07/01/30		06/22/2021	WELLS FARGO		3,342,960	3,000,000	58,388	2.C FE
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		06/30/2021	Interest Capitalization		444,655	444,655		5.B GI
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		05/10/2021	Interest Capitalization		528,135	528,135		2.A
12609@-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58		06/10/2021	Interest Capitalization		32,955	32,955		1.F
12645@-AE-8	CTR PARTNERSHIP CARETRST SERIES 144A 3.875% 06/30/28		06/03/2021	KEYBANC CAPITAL MARKETS		5,615,000	5,615,000		3.A FE
12667@-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		06/01/2021	Interest Capitalization		14,609	14,609		1.D FM
12667I-3X-2	CWL 2004-2 3A3 FLT STEP 0.792% 07/25/34		04/26/2021	Interest Capitalization					1.D FM
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52		05/10/2021	Interest Capitalization		39,939	39,939		1.B
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		04/01/2021	AXIOM CAPITAL		191,437	191,437		1.G Z
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2021	BOSTONIA GLOBAL SECURTIES LLC		2,337,779	2,337,779		1.A FE
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		06/15/2021	Interest Capitalization		305,901	305,901		1.A FE
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		06/10/2021	Interest Capitalization		27,865	27,865		1.G Z
12737#-AB-7	CSFV CORE II, LLC 2.920% 04/01/33		04/01/2021	U.S. BANK		50,000,000	50,000,000		1.G Z
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		06/01/2021	NEWMARK REALTY CAPITAL		6,700,717	6,700,717		1.G Z
12742*-AA-6	CGA-ANGELIC LEASE-BKD TR SER 2 SR-SEC 3.357% 10/20/30		04/29/2021	CGA CAPITAL		14,843,791	14,843,791		1.G Z
12743*-AA-5	CGA CAP CR LEASE-BACKED PASS- CGA CAP CR LEASE-BACKED PASS- 3.115% 04/10/46		06/08/2021	MESIROW FINANCIAL		18,310,967	18,310,967		1.G Z
12743*-AB-3	CGA CAP CR LEASE-BACKED PASS- 3.606% 04/10/46		06/08/2021	MESIROW FINANCIAL		105,000,000	105,000,000		1.G Z
13078@-#B-6	CALIFORNIA WATER SERVICE CO SR-SEC 3.020% 05/11/61		05/11/2021	U.S. BANK		22,000,000	22,000,000		1.D Z
13313I-AZ-5	CAMDEN PROPERTY TRUST 2.800% 05/15/30		04/23/2021	BANK OF AMERICA		4,420,866	4,253,000	53,588	1.G FE
13442@-BJ-7	CAMPBELL SOUP CO 2.375% 04/24/30		04/09/2021	BNP PARIBAS		5,985,420	6,000,000	66,896	2.C FE
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI 2.700% 02/15/31		04/09/2021	BNP PARIBAS		7,081,060	7,000,000	30,450	2.C FE
14448C-AR-5	CARRIER GLOBAL CORP SERIES WI 3.377% 04/05/40		05/06/2021	Various		10,226,888	10,000,000	32,832	2.C FE
14687T-AJ-6	CARVANA AUTO RECEIVABLES TRUST SERIES 2021-P2 CLASS R 144A 0.000% 05/10/28		06/16/2021	WELLS FARGO		1,229,100	2,500		1.G Z
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020 3.368% 07/01/50		05/24/2021	Various		51,869,125	52,619,000	699,773	1.G FE
15102#-AA-9	CELERION HLDGS-INC. SR-UNSEC 10.500% 05/02/24		05/28/2021	DILLON READ & CO. INC.		8,080,000	8,500,000		5.B GI
15135B-AY-7	CENTENE CORP 2.450% 07/15/28		06/24/2021	JP MORGAN SECURITIES		13,130,000	13,130,000		3.A FE
18064P-AA-7	CALRIV SCI HLD CORP SERIES 144A 3.875% 06/30/28		06/10/2021	CITIGROUP GLOBAL MARKETS INC		3,450,000	3,450,000		4.B FE
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		04/01/2021	TGPI HIGH YIELD		(35,209)	(56,789)	(2,839)	6. *
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		04/01/2021	TGPI HIGH YIELD		35,209	56,789	2,839	6. *
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A 3.099% 05/01/50		04/08/2021	BANK OF AMERICA		4,813,050	5,000,000	69,297	1.F FE
22966R-AG-1	CUBESMART LP 2.000% 02/15/31		04/28/2021	SUMRIDGE PARTNERS LLC		3,413,664	3,600,000	15,000	2.B FE
23280@-A#-6	CYPRESS SEMICONDUCTOR CORP 3.100% 06/16/31		06/16/2021	MIHUZO		11,000,000	11,000,000		2.C FE
23280@-B*-9	CYPRESS SEMICONDUCTOR CORP 3.270% 06/16/33		06/16/2021	MIHUZO		16,000,000	16,000,000		2.C FE
23345L-AE-9	DOLP TRUST SERIES 2021-NYC CLASS B 144A 3.228% 05/10/41		05/12/2021	Various		11,970,005	11,600,000	18,902	1.D FE
23345L-AG-4	DOLP TRUST SERIES 2021-NYC CLASS C 144A 3.530% 05/10/41		04/13/2021	BANK OF AMERICA		10,299,220	10,000,000	18,631	1.G FE
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		04/10/2021	Interest Capitalization		470,138	470,138		1.B

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

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235825-AH-9	DANA INC 4.250% 09/01/30		04/29/2021	CITIGROUP GLOBAL MARKETS INC		1,600,000	1,600,000		3.B FE
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL		11,999,536	12,000,000		1.A FE
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		04/12/2021	CREDIT SUISSE SECURITIES US LL		2,499,612	2,500,000		3.B FE
25755T-AP-5	DOMINOS PIZZA MASTER ISSUER L SERIES 2021-1A CLASS A2II 144A 3.151% 04/25/51		04/08/2021	GUGGENHEIM CAPITAL MARKETS LLC		30,000,000	30,000,000		2.A FE
26441Y-BC-0	DUKE REALTY LP 2.875% 11/15/29		04/29/2021	JP MORGAN SECURITIES		10,366,500	10,000,000	134,167	2.A FE
26884A-BM-4	ERP OPERATING LP 2.500% 02/15/30		05/03/2021	Various		9,376,619	9,203,000	43,198	1.G FE
276480-AE-0	EASTERN GAS TRAN SERIES 144A 4.800% 11/01/43		06/24/2021	Taxable Exchange		13,401,910	11,350,000	107,447	1.G FE
276480-AJ-9	EASTERN GAS TRAN SERIES 144A 3.600% 12/15/24		06/24/2021	Taxable Exchange		5,170,327	4,783,000	7,175	1.A
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A 1.776% 03/17/31		04/21/2021	MORGAN STANLEY & CO. INC.		9,470,000	10,000,000	17,760	1.F FE
29444U-BH-8	EQUINIX INC 2.150% 07/15/30		05/05/2021	Various		15,499,610	16,000,000	106,126	2.B FE
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.181% 07/25/34		04/01/2021	Interest Capitalization		1,526	1,526		1.D FM
29670G-AD-4	ESSENTIAL UTLITIES INC 2.704% 04/15/30		06/02/2021	CREDIT SUISSE SECURITIES US LL		10,253,400	10,000,000	36,804	2.B FE
29670G-AF-9	ESSENTIAL UTILITIES INC 2.400% 05/01/31		04/15/2021	WELLS FARGO		18,976,250	19,000,000		2.B FE
29717P-AZ-0	ESSEX PORTFOLIO LP 2.550% 06/15/31		05/17/2021	WELLS FARGO		14,905,050	15,000,000		2.A FE
300418-AB-2	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.800% 11/25/26		05/10/2021	KEYBANC CAPITAL MARKETS		8,000,000	8,000,000		1.G Z
30225V-AF-4	EXTRA SPACE STORAGE LP 2.550% 06/01/31		05/13/2021	Various		16,105,394	16,150,000	1,275	2.B FE
31428X-CD-6	FEDEX CORP 2.400% 05/15/31		04/20/2021	WELLS FARGO		19,934,200	20,000,000		2.B FE
31428X-CE-4	FEDEX CORP 3.250% 05/15/41		04/20/2021	WELLS FARGO		9,960,400	10,000,000		2.B FE
31573T-AE-8	ELLINGTON FINANCIAL MORTGAGE SERIES 2019-2 CLASS B1 144A 4.071% 11/25/59		05/17/2021	NOMURA SECURITIES INTL INC.		269,886	265,000	539	1.D FM
31574X-AE-8	ELLINGTON FINANCIAL MORTGAGE T SERIES 2021-1 CLASS B1 144A 3.137% 02/25/66		04/28/2021	BARCLAYS BANK PLC		4,003,125	4,000,000	10,108	3.B FE
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A 3.875% 04/30/47		04/01/2021	Tax Free Exchange		4,331,250	4,331,250		2.B FE
34500#-AA-8	NATIONAL FOOTBALL TRUST XIII 2021-XIII-SR-UNSEC 3.130% 10/05/36		04/27/2021	BANK OF AMERICA SECURITIES LLC		30,000,000	30,000,000		1.F FE
34534D-AB-9	FORD CREDIT AUTO OWNER TRUST SERIES 2021-1 CLASS B 144A 1.610% 10/17/33		04/07/2021	BANK OF AMERICA		6,480,341	6,483,000		1.C FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		06/15/2021	NEWMARK REALTY CAPITAL		22,800,603	22,800,603		1.B
35805B-AE-8	FRESENIUS MED CARE III SERIES 144A 3.000% 12/01/31		05/20/2021	Various		24,827,250	25,000,000	5,000	2.C FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		06/30/2021	Interest Capitalization		1,234,363	1,234,363		5.B GI
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		05/15/2021	Interest Capitalization		241,352	241,352		1.F PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		05/15/2021	Interest Capitalization		247,165	247,165		1.F PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		05/15/2021	Interest Capitalization		2,071,966	2,071,966		1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		05/15/2021	Interest Capitalization		1,026,690	1,026,690		1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		05/15/2021	Interest Capitalization		194,247	194,247		1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		05/15/2021	Interest Capitalization		47,551	47,551		1.F PL
363576-AA-7	ARTHUR J GALLAGHER & CO 2.500% 05/20/31		05/13/2021	BANK OF AMERICA		22,933,320	23,075,000		2.B FE
363576-AB-5	ARTHUR J GALLAGHER & CO 3.500% 05/20/51		05/13/2021	BANK OF AMERICA		20,650,872	20,900,000		2.B FE
366651-AG-2	GARTNER INC SERIES 144A 3.625% 06/15/29		06/15/2021	JP MORGAN SECURITIES		5,260,000	5,260,000		3.C FE
369550-BP-2	GENERAL DYNAMICS CORP 2.250% 06/01/31		05/03/2021	WELLS FARGO		9,091,810	9,100,000		1.G FE
37045X-DK-9	GENERAL MOTORS FINL CO 1.500% 06/10/26		06/07/2021	BARCLAYS BANK PLC		9,981,800	10,000,000		2.C FE
37045X-DL-7	GENERAL MOTORS FINL CO 2.700% 06/10/31		06/07/2021	BARCLAYS BANK PLC		7,237,385	7,250,000		2.C FE
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		04/01/2021	Interest Capitalization		28,770	28,770		5.B GI
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		06/08/2021	WELLS FARGO		3,184,773	3,245,000	22,287	2.A FE
38141G-YB-4	GOLDMAN SACHS GROUP INC 2.615% 04/22/32		04/15/2021	GOLDMAN SACHS & COMPANY		17,200,000	17,200,000		1.F FE
38141G-YC-2	GOLDMAN SACHS GROUP INC 3.210% 04/22/42		04/15/2021	GOLDMAN SACHS & COMPANY		15,600,000	15,600,000		1.F FE
39122R-AA-7	GREAT RIVER HYDRO-LLC 4.940% 04/19/32		05/19/2021	G2		21,952,200	20,000,000	216,811	2.B PL
411707-AK-8	CKE RESTAURANTS HOLDINGS INC SERIES 2021-1A CLASS A2 144A 2.865% 06/20/51		06/17/2021	BARCLAYS BANK PLC		13,000,000	13,000,000		2.B FE
41242*-CB-6	HARDWOOD FDG-LLC 3.130% 06/07/36		06/07/2021	BANK AMERICA LEASING & CAPITAL		5,000,000	5,000,000		1.G Z
41242*-CC-4	HARDWOOD FDG-LLC HARDWOOD FUNDING, LLC 3.610% 06/07/41		06/07/2021	BANK AMERICA LEASING & CAPITAL		4,000,000	4,000,000		1.G Z
41652P-AC-3	HARTFORD HEALTHCARE CORP 3.447% 07/01/54		04/29/2021	BANK OF AMERICA		20,009,466	19,842,000	231,784	1.F FE
41805#-AC-1	HASA Inc. NA-SUB-UNSEC 12.000% 01/15/26		04/01/2021	Interest Capitalization		19,334	19,334		5.B
41805#-AD-9	HASA-INC SUB-UNSEC 10.750% 01/16/26		04/01/2021	Interest Capitalization		39,794	39,794		5.B
418751-AE-3	HAT HOLDINGS I LLC HAT SERIES 144A 3.375% 06/15/26		06/14/2021	JP MORGAN SECURITIES		19,915,000	19,915,000		3.A FE
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		05/12/2021	SUNTRUST CAPITAL MARKETS		4,643,365	4,700,000	18,487	2.B FE
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		04/30/2021	(HD PERRIS ADD ON) HD CALIF DF		3,469,248	3,469,248		1.F
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		04/01/2021	Interest Capitalization		144,364	144,364		5.B GI
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		06/15/2021	DIRECT		1,230,116	1,258,431		5.B GI
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		06/30/2021	Interest Capitalization		422,553	422,553		5.B GI
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		06/01/2021	Interest Capitalization		241,833	241,833		1.C
42806M-AA-7	HERTZ VEHICLE FINANCING LLC SERIES 2021-1A CLASS A 144A 1.210% 12/26/25		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		10,298,373	10,300,000		1.A FE

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42806M-AE-9	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS A 144A 1.680% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		38,494,006	38,500,000		1.A FE
42806M-AG-4	HERTZ VEHICLE FINANCING LLC SERIES 2021-2A CLASS C 144A 2.520% 12/27/27		06/24/2021	DEUTSCHE BANK SECURITIES INCOR		8,497,623	8,500,000		2.B FE
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		05/15/2021	Interest Capitalization		32,471	32,471		1.G Z
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A 3.228% 07/10/39		04/30/2021	MORGAN STANLEY & CO. INC.		3,229,805	3,000,000	807	1.D FM
44972*-AA-0	ICON RECEIVABLES LP 4.000% 06/10/27		06/10/2021	KEYBANC CAPITAL MARKETS		86,000,000	86,000,000		1.G PL
45258L-AA-5	IMOLA MERGER CORP SERIES 144A 4.750% 05/15/29		04/01/2021	BANK OF AMERICA		41,175,000	41,175,000		3.C FE
452764-AE-3	IMPERIAL FUND LLC SERIES 2021-NQM1 CLASS B1 144A 3.447% 06/25/56		06/09/2021	PERFORMANCE TRUST CAP		7,711,968	7,712,000	29,537	3.C FE
454889-AU-0	INDIANA MICHIGAN POWER 3.250% 05/01/51		04/27/2021	CITIGROUP GLOBAL MARKETS INC		6,747,096	6,800,000		1.G FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		04/01/2021	Interest Capitalization		611,615	611,615		5.B GI
459506-AR-2	INTL FLAVOR & FRAGRANCES SERIES 144A 3.268% 11/15/40		05/18/2021	Tax Free Exchange		15,399,871	15,150,000	4,126	2.B FE
46187@-AB-2	INVITATION HOMES OPERATING PAR SR-UNSEC 3.180% 05/25/36		05/25/2021	KEYBANC CAPITAL MARKETS		58,000,000	58,000,000		2.C Z
46591U-AB-7	JCAP 2020-1-LLC A-2-SR-UNSEC 4.300% 08/15/50		05/10/2021	STIFEL NICOLAUS & CO.		3,800,000	3,800,000		1.F PL
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS B5 144A 3.930% 12/25/48		04/27/2021	WELLS FARGO		1,108,250	1,095,244	3,326	4.B FE
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		04/01/2021	JG WENTWORTH XLIV LLC		8,251	8,251		1.A Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		05/28/2021	Various		19,310,168	19,310,168		1.G Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		06/15/2021	Interest Capitalization		212,074	212,074		1.G Z
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB All PIK 14.000% 12/04/23		04/01/2021	Interest Capitalization		2,353	2,353		5.B GI
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		04/01/2021	Interest Capitalization		127,089	127,089		5.B GI
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK 12.000% 03/22/25		04/01/2021	Interest Capitalization		409,991	409,991		5.B GI
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		04/01/2021	Interest Capitalization		52,259	52,259		5.B GI
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		04/07/2021	Various		8,865,980	8,865,980		1.G Z
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		05/08/2021	Interest Capitalization		1,458,492	1,458,492		1.G Z
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		06/15/2021	NEWMARK REALTY CAPITAL		17,544,376	17,544,376		1.B
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		04/01/2021	DIRECT		3,057,497	3,250,000		5.B GI
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		06/30/2021	Interest Capitalization		580,903	580,903		5.B GI
50190E-AA-2	LCM INVESTMENTS HOLDINGS SERIES 144A 4.875% 05/01/29		04/20/2021	BANK OF AMERICA		4,025,000	4,025,000		4.B FE
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 15.000% 01/31/22		04/01/2021	Interest Capitalization		690,040	690,040		6. *
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		06/30/2021	Interest Capitalization		2,519,837	2,519,837		5.B GI
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		04/01/2021	Interest Capitalization		(727,865)	(727,865)		1.G Z
50212Y-AF-1	LPL HOLDINGS INC SERIES 144A 4.375% 05/15/31		05/10/2021	JP MORGAN SECURITIES		14,300,000	14,300,000		3.B FE
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22		05/08/2021	Interest Capitalization		1,178,986	1,178,986		5.B GI
50243I-AN-9	L3HARRIS TECH INC 1.800% 01/15/31		04/19/2021	BNP PARIBAS		4,759,750	5,000,000	36,500	2.B FE
50540R-AY-8	LABORATORY CORP OF AMER 2.700% 06/01/31		05/12/2021	WELLS FARGO		24,913,000	25,000,000		2.B FE
52607M-AA-7	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS A 144A 1.900% 11/20/31		05/19/2021	BMO CAPITAL MARKETS		13,997,465	14,000,000		1.C FE
52607M-AC-3	LENDMARK FUNDING TRUST SERIES 2021-1A CLASS C 144A 3.410% 11/20/31		05/19/2021	BMO CAPITAL MARKETS		1,999,438	2,000,000		2.C FE
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.067% 10/25/34		04/05/2021	Odeon Capital Group LLC		37,968	39,861	16	1.D FM
54866@-AB-4	LOWES HOME CENTERS INC LEASE- SUB-SEC 4.154% 09/15/31		05/14/2021	CGA CAPITAL		5,669,158	6,351,939		2.A Z
55028A-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		04/01/2021	Interest Capitalization		(850,447)	(850,447)		5.B
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR		8,749,712	8,750,000		1.F FE
55292R-AC-5	MAPS LTD SERIES 2021-1A CLASS C 144A 5.437% 06/15/46		06/08/2021	DEUTSCHE BANK SECURITIES INCOR		1,499,954	1,500,000		3.B FE
55916A-AA-2	MAGIC MERGERCO INC SERIES 144A 5.250% 05/01/28		04/09/2021	BARCLAYS BANK PLC		3,800,000	3,800,000		4.B FE
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY 3.230% 12/10/41		06/10/2021	BANK AMERICA LEASING & CAPITAL		21,900,000	21,900,000		1.G Z
56081*-AJ-3	MAJOR LEAGUE BASEBALL FACILITY 3.390% 12/10/46		06/10/2021	BANK AMERICA LEASING & CAPITAL		4,800,000	4,800,000		1.G Z
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		04/01/2021	Interest Capitalization		21,228	21,228		4.C Z
570535-AX-2	MARKEL CORP 3.450% 05/07/52		05/10/2021	Various		57,243,825	57,350,000	13,824	2.B FE
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		06/30/2021	Interest Capitalization		461,002	461,002		5.B GI
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		04/01/2021	Interest Capitalization		25,575	25,575		5.C
58554*-AA-6	MELODY U.S. BUYER LLC SERIES 2021-1 4.250% 07/31/51		06/29/2021	GUGGENHEIM SECURITIES		94,050,000	95,000,000		1.F Z
58843*-AF-6	MERCHANTS AUTOMOTIVE GROUP INC A-SR-UNSEC 3.490% 04/22/26		04/22/2021	CIBC PRIMARY ISSUES		7,000,000	7,000,000		2.C PL
58843*-AG-4	MERCHANTS AUTOMOTIVE GROUP INC 3.490% 04/22/26		06/09/2021	CIBC PRIMARY ISSUES		14,000,000	14,000,000		2.C Z
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		06/15/2021	Interest Capitalization		27,006	27,006		2.C Z
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		05/15/2021	Interest Capitalization		7,904	7,904		1.G Z
60741@-AA-4	MOBILE TECH-INC. SR-UNSEC 8.711% 08/06/21		04/01/2021	Interest Capitalization		195,303	195,303		5.B GI
61691Y-AD-3	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS A3 2.438% 04/15/31		04/29/2021	MORGAN STANLEY & CO. INC.		40,396,712	40,000,000	27,089	1.A FE
61691Y-AR-2	MORGAN STANLEY CAPITAL I TRUST SERIES 2021-L5 CLASS AS 2.951% 04/15/31		04/29/2021	MORGAN STANLEY & CO. INC.		12,874,866	12,500,000	10,247	1.A FE
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		04/19/2021	MORGAN STANLEY & CO. INC.		7,675,000	7,675,000		1.F FE
61946R-AA-7	MOSAIC SOLAR LOANS LLC SERIES 2021-2A CLASS A 144A 1.640% 04/22/47		06/15/2021	RBC DAIN RAUSCHER INC.		9,220,730	9,250,000		1.D FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
620076-BU-2	MOTOROLA SOLUTIONS INC 2.750% 05/24/31		06/11/2021	Various		17,333,230	17,250,000	9,585	2.C FE
623115-AD-4	MT SINAI HOSPITAL SECURED 3.981% 07/01/48		04/12/2021	WELLS FARGO		23,329,005	21,500,000	244,887	1.G FE
623115-AF-9	MT SINAI HOSPITAL SERIES 2020 3.391% 07/01/50		04/14/2021	BANK OF AMERICA		20,350,200	20,000,000	197,808	1.G FE
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		04/01/2021	Interest Capitalization		(4,998)	(4,998)		5.B GI
62883*-AD-4	NATF AMERICA LLC SR-UNSEC 4.250% 03/31/28		04/15/2021	NATFAMER		127,000,000	127,000,000		1.G Z
62952E-AE-7	NYU HOSPITALS CENTER SECURED 4.368% 07/01/47		04/08/2021	WELLS FARGO		2,570,850	2,195,000	26,899	1.G FE
637417-AN-6	NATIONAL RETAIL PROP INC 2.500% 04/15/30		04/14/2021	WELLS FARGO		2,703,062	2,710,000	188	2.A FE
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		04/01/2021	CONVERSION		(12,497)	(19,527)		5.B GI
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		04/01/2021	CONVERSION		12,498	19,527	5	5.B GI
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		04/01/2021	TGPI HIGH YIELD		(23,151)	(36,174)		5.B GI
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		04/01/2021	TGPI HIGH YIELD		23,151	36,174		5.B GI
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		06/17/2021	Tax Free Exchange		870,646	1,614,078	31,071	5.B GI
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		04/01/2021	Interest Capitalization		597,101	597,101		4.C Z
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		06/15/2021	WELLS FARGO		1,475,000	1,475,000		1.G Z
65000B-AU-2	SMRC LLC SERIES B 3.430% 07/01/51		05/19/2021	MORGAN STANLEY & CO. INC.		14,925,400	14,890,000		1.G FE
65249B-AA-7	NEWS CORP SERIES 144A 3.875% 05/15/29		04/08/2021	BANK OF AMERICA		8,075,000	8,075,000		3.B FE
67021C-AQ-0	NSTAR ELECTRIC CO 3.100% 06/01/51		05/24/2021	BARCLAYS BANK PLC		13,773,649	13,900,000		1.E FE
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		06/15/2021	Interest Capitalization		120,928	120,928		2.A
677050-AQ-9	OGLETHORPE POWER CORP SERIES WI 3.750% 08/01/50		05/05/2021	Tax Free Exchange		15,028,459	15,000,000	156,250	2.A FE
681919-BD-7	OMNICOM GROUP INC 2.600% 08/01/31		06/08/2021	Various		25,010,010	25,000,000	13,361	2.A FE
682691-AB-6	ONEMAIN FINANCE CORP 3.500% 01/15/27		06/15/2021	BNP PARIBAS		10,095,000	10,095,000		3.C FE
68377G-AA-4	OPORTUN FUNDING LLC SERIES 2021-B CLASS A 144A 1.470% 05/08/31		04/28/2021	JEFFERIES & CO. INC.		14,998,478	15,000,000		1.F FE
68377G-AC-0	OPORTUN FUNDING LLC SERIES 2021-B CLASS C 144A 3.650% 05/08/31		04/28/2021	JEFFERIES & CO. INC.		1,774,994	1,775,000		2.C FE
68622T-AA-9	ORGANON FINANCE 1 LLC SERIES 144A 4.125% 04/30/28		04/08/2021	MORGAN STANLEY & CO. INC.		14,800,000	14,800,000		3.B FE
68902V-AK-3	OTIS WORLDWIDE CORP SERIES WI 2.565% 02/15/30		04/15/2021	BNP PARIBAS		10,245,300	10,000,000	44,531	2.B FE
693475-BA-2	PNC FINANCIAL SERVICES 2.307% 04/23/32		04/20/2021	CITIGROUP GLOBAL MARKETS INC		20,000,000	20,000,000		1.G FE
69410*-AM-1	PACEWELL 3, LLC 4.200% 05/01/51		04/15/2021	GUGGENHEIM SECURITIES		50,000,000	50,000,000		1.G Z
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		04/01/2021	Interest Capitalization		(189,513)	(189,513)		1.G Z
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		06/28/2021	PACE LOAN GROUP 2019-1 LLC		21,000,000	21,000,000		1.G Z
69421*-AC-0	PACE EQUITY 2020-1 4.450% 06/30/53		06/25/2021	STIFEL NICOLAUS & CO.		24,127,000	24,127,000		1.F Z
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		06/30/2021	Interest Capitalization		1,157,958	1,157,958		5.B GI
71427Q-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A 1.625% 04/01/31		06/24/2021	BANK OF AMERICA		9,455,000	10,000,000	39,271	2.A FE
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		06/30/2021	Interest Capitalization		1,811	1,811		1.G Z
71680@-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		06/30/2021	Interest Capitalization		13,316	13,316		1.G Z
71680@-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		06/30/2021	Interest Capitalization		20,475	20,475		1.G Z
71680@-AN-6	PETROS PACE FINANCE 2020-1 SUB 4.078% 09/02/52		05/21/2021	DIRECT		59,413,942	57,987,496	5	1.E Z
71680@-AP-1	PETROS PACE FINANCE 2020-1 SUB 5.115% 09/02/52		05/21/2021	DIRECT		1,183,418	1,183,418	5,048	1.E Z
71680@-AS-5	PETROS PACE FINANCE 2020-1 SUB SERIES B 4.226% 03/01/48		05/21/2021	DIRECT		30,557,836	30,047,036		1.E Z
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		04/01/2021	Interest Capitalization		51,210	51,210		5.B
74346G-AQ-5	PROLOGIS YEN FIN 1.134% 06/28/41		06/23/2021	SMBC NIKKO SECURITIES AMERICA		19,855,596	19,855,596		1.G FE
74373R-AA-2	PROVIDENCE COLLEGE SERIES 2021 3.194% 11/01/50		06/03/2021	CITIGROUP GLOBAL MARKETS INC		19,425,000	19,425,000		1.F FE
744538-AE-9	PUB SVC NEW HAMP SERIES V 2.200% 06/15/31		06/01/2021	MIZUHO SECURITIES USA INC.		9,272,658	9,300,000		1.E FE
74615J-AA-8	PURCHASING POWER FUNDING SERIES 2021-A CLASS A 144A 1.570% 10/15/25		04/07/2021	CAPITAL ONE HEALTHCARE FINANCI		14,499,413	14,500,000		1.C FE
74615J-AD-2	PURCHASING POWER FUNDING SERIES 2021-A CLASS D 144A 4.370% 10/15/25		04/07/2021	CAPITAL ONE HEALTHCARE FINANCI		999,775	1,000,000		3.C FE
74834L-BC-3	QUEST DIAGNOSTICS INC 2.800% 06/30/31		04/14/2021	BNP PARIBAS		15,398,050	15,000,000	122,500	2.B FE
75888@-AA-5	REGED HOLDCO-INC. AII PIK 13.750% 12/20/26		06/30/2021	Interest Capitalization		793,047	793,047		5.B GI
760759-AZ-3	REPUBLIC SERVICES INC 1.750% 02/15/32		06/29/2021	BANK OF AMERICA		14,985,036	15,800,000	104,456	2.B FE
76220#-AA-8	RHODE IS HOSP/ MIRIAM HOSP/ EM SR-UNSEC 2.990% 05/27/31		05/27/2021	RBC CAPITAL MARKETS		32,000,000	32,000,000		2.A Z
76870*-AA-5	RIVEREDGE ATLANTA GA SR NT SR-SEC 4.389% 04/15/56		04/22/2021	MESIROW FINANCIAL		15,300,000	15,000,000		1.G Z
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC 4.501% 03/15/56		06/15/2021	Interest Capitalization		13,921	13,921		1.G Z
78403D-AT-7	SBA TOWER TRUST SERIES 144A 1.631% 05/15/51		04/29/2021	BARCLAYS BANK PLC		24,880,000	24,880,000		1.F FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		05/17/2021	QUADCAPITAL ADVISORS LLC		15,838,000	15,838,000		1.G Z
78449A-AA-0	SLAM 2021 1 LLC SERIES 2021-1A CLASS A 144A 2.434% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA		10,999,641	11,000,000		1.F FE
78449A-AC-6	SLAM 2021 1 LLC SERIES 2021-1A CLASS B 144A 3.422% 06/15/46		05/26/2021	MITSUBISHI UFJ SECURITIES USA		6,999,810	7,000,000		2.B FE
78449R-AA-3	SLG OFFICE TRUST SERIES 2021-OVA CLASS A 144A 2.585% 07/15/41		06/15/2021	WELLS FARGO		83,975,835	81,530,000	134,670	1.A FE
78449R-AE-5	SLG OFFICE TRUST SERIES 2021-OVA CLASS B 144A 2.707% 07/15/41		06/15/2021	WELLS FARGO		11,329,997	11,000,000	19,023	1.D FE
78449R-AG-0	SLG OFFICE TRUST SERIES 2021-OVA CLASS C 144A 2.851% 07/15/41		06/15/2021	WELLS FARGO		10,293,060	10,000,000	18,212	1.G FE

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78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		05/12/2021	STONEHIL		50,781,000	50,781,000		1.F Z
78486Q-AF-8	SVB FINANCIAL GROUP 1.800% 02/02/31		05/07/2021	Various		18,530,530	19,750,000	97,179	2.B FE
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		04/01/2021	Interest Capitalization		37,821	37,821		5.B GI
79466L-AJ-3	SALESFORCE COM INC 1.950% 07/15/31		06/29/2021	BANK OF AMERICA		6,231,938	6,250,000		1.F FE
79466L-AL-8	SALESFORCE COM INC 2.900% 07/15/51		06/29/2021	BANK OF AMERICA		4,986,050	5,000,000		1.F FE
79588T-AD-2	SAMMONS FINANCIAL GROUP SERIES 144A 3.350% 04/16/31		05/07/2021	Various		40,043,040	40,000,000	18,611	2.A FE
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		04/01/2021	Interest Capitalization		517,342	517,342		5.B
808513-BG-9	CHARLES SCHWAB CORP 1.650% 03/11/31		05/11/2021	KEYBANC CAPITAL MARKETS		4,728,250	5,000,000	14,208	1.F FE
808513-BS-3	CHARLES SCHWAB CORP 2.300% 05/13/31		05/11/2021	Various		27,951,250	28,000,000		1.F FE
82967N-BJ-6	SIRIUS XM RADIO INC SERIES 144A 4.000% 07/15/28		06/07/2021	JP MORGAN SECURITIES		5,450,000	5,450,000		3.B FE
832696-AS-7	JM SMUCKER CO 2.375% 03/15/30		04/14/2021	BANK OF AMERICA		6,470,425	6,500,000	13,293	2.B FE
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		05/15/2021	Interest Capitalization					3.A FE
864486-AL-9	SUBURBAN PROPANE PARTNRS SERIES 144A 5.000% 06/01/31		05/10/2021	BANK OF AMERICA		1,200,000	1,200,000		4.A FE
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		04/01/2021	Interest Capitalization		106,250	106,250		5.B GI
87320*-AG-5	TWAIN FDG I LLC A-8-SR-UNSEC 4.375% 03/31/46		04/22/2021	TWAINFUN		28,693,852	28,693,852		1.G Z
88023@-AC-0	SMRC LLC A-2-SR-SEC 4.250% 11/30/50		05/11/2021	GUGGENHEIM SECURITIES		25,000,000	25,000,000		1.F PL
88023@-AD-8	SMRC LLC B-2-SR-SEC 5.000% 11/30/50		05/11/2021	GUGGENHEIM SECURITIES		7,000,000	7,000,000		2.B PL
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		04/01/2021	Interest Capitalization		70,338	70,338		5.B GI
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		06/30/2021	Interest Capitalization		738,990	738,990		5.B GI
89417E-AR-0	TRAVELERS COS INC 3.050% 06/08/51		06/03/2021	CREDIT SUISSE SECURITIES US LL		24,926,750	25,000,000		1.F FE
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		04/01/2021	QUADCAPITAL ADVISORS LLC		1,025,164	1,025,164		1.A
89838L-AH-7	TRUSTEES OF BOSTON COLL 3.042% 07/01/57		06/15/2021	BARCLAYS BANK PLC		9,290,000	9,290,000		1.D FE
90228#-AA-1	2020-9 GROUND LEASE TR-SHORT H 3.747% 04/10/56		04/14/2021	CGA CAPITAL		118,704,251	118,704,251		1.G Z
906548-CT-7	UNION ELECTRIC CO 2.150% 03/15/32		06/09/2021	BANK OF AMERICA		29,967,300	30,000,000		1.F FE
907818-FU-7	UNION PACIFIC CORP 2.375% 05/20/31		05/17/2021	JP MORGAN SECURITIES		10,000,000	10,000,000		2.A FE
911363-AM-1	UNITED RENTALS NORTH AM 3.875% 02/15/31		06/28/2021	CITIGROUP GLOBAL MARKETS INC		3,052,500	3,000,000	43,594	3.B FE
914906-AV-4	UNIVISION COMMUNICATIONS SERIES 144A 4.500% 05/01/29		05/07/2021	JP MORGAN SECURITIES		6,300,000	6,300,000		4.A FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		04/01/2021	Interest Capitalization		(1,728)	(1,728)		6. *
91835C-AC-7	VR FUNDING LLC SERIES 2020-1A CLASS C 144A 6.420% 11/15/50		05/11/2021	RBC DAIN RAUSCHER INC.		1,265,345	1,249,723	19,612	3.B FE
92343E-AM-4	VERISIGN INC 2.700% 06/15/31		06/11/2021	Various		18,832,900	18,750,000	5,250	2.C FE
92538F-AE-4	VERUS SECURITIZATION TRUST SERIES 2021-2 CLASS B1 144A 3.194% 02/25/66		04/13/2021	CREDIT SUISSE SECURITIES US LL		2,357,918	2,358,000	3,975	3.C FE
928668-BF-8	VOLKSWAGEN GROUP AMERICA SERIES 144A 3.750% 05/13/30		04/22/2021	DEUTSCHE BANK SECURITIES INCOR		5,522,850	5,000,000	84,896	2.A FE
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		06/15/2021	Interest Capitalization		158,824	158,824		1.G PL
93710W-AA-3	WASH MULTIFAM ACQ INC SERIES 144A 5.750% 04/15/26		04/08/2021	BARCLAYS BANK PLC		1,550,000	1,550,000		4.C FE
95003C-AJ-9	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS A5 2.626% 04/15/54		04/22/2021	WELLS FARGO		29,096,568	28,250,000	8,243	1.A FE
95003C-AN-0	WELLS FARGO COMMERCIAL MORTG SERIES 2021-C59 CLASS AS 2.883% 04/15/54		04/22/2021	WELLS FARGO		6,437,406	6,250,000	2,002	1.A FE
95058X-AL-2	WENDYS FUNDING LLC SERIES 2021 1A CLASS A2II 144A 2.775% 06/15/51		06/15/2021	GUGGENHEIM CAPITAL MARKETS LLC		31,500,000	31,500,000		2.B FE
95765P-AE-9	WESTERN & SOUTHERN LIFE SERIES 144A 3.750% 04/28/61		05/19/2021	Various		16,893,760	17,000,000	16,771	1.F FE
97412*-AA-6	WINGFOOT FINANCE LLC SR-UNSEC 3.350% 09/15/45		05/20/2021	GOLDMAN SACHS CAPITAL MARKETS		56,301,000	56,301,000		1.F Z
98920M-AA-0	ZAXBY S FUNDING LLC SERIES 2021-1A CLASS A2 144A 3.238% 07/30/51		05/27/2021	BARCLAYS BANK PLC		16,434,000	16,434,000		2.B FE
C4879#-AA-1	KGK DIAMONDS FINANCE LP 4.774% 05/20/31		06/24/2021	GUGGENHEIM SECURITIES		92,750,000	92,750,000		1.F PL
G1847#-AA-2	CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.480% 06/08/31		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		12,250,000	12,250,000		1.D PL
G1847#-AB-0	CAPITAL INVESTORS EUROPE PBI L 1.540% 06/08/33		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		31,850,000	31,850,000		1.D PL
G1847#-AD-6	CAPITAL INVESTORS EUROPE PBI L 2.190% 06/08/41		06/08/2021	GOLDMAN SACHS CAPITAL MARKETS		60,025,000	60,025,000		1.D PL
Q9609*-AB-4	WESTCONNEX GROUP 3.080% 06/15/33		06/15/2021	NATIONAL AUSTRALIA BANK		45,000,000	45,000,000		2.A FE
Q9609*-AC-2	WESTCONNEX GROUP 3.280% 06/15/36		06/15/2021	NATIONAL AUSTRALIA BANK		45,000,000	45,000,000		2.A FE
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		04/01/2021	DIRECT		7,151,360	7,151,360		5.B GI
Z00010-F8-8	Transformation Tech Investors 5.000% 01/31/27		04/01/2021	Various		(2,343,750)	(2,343,750)		4.C Z
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC 8.714% 08/06/21		04/01/2021	Interest Capitalization		28,447	28,447		6. *
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		06/30/2021	Interest Capitalization		188,970	188,970		4.C Z
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		04/01/2021	Interest Capitalization		42,726	42,726		4.C Z
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		04/01/2021	Interest Capitalization		(8,031)	(8,031)		4.C Z
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		04/01/2021	Interest Capitalization		100,780	100,780		3.C Z
Z00076-90-3	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27		04/01/2021	Interest Capitalization		128,512	128,512		4.C Z
Z00081-43-2	JG WENTWORTH XX LLC 2019-C LCSS-SR-UNSEC 4.250% 06/15/51		06/25/2021	JG WENTWORTH XLIV LLC		12,423,075	12,423,075		1.G Z
Z00081-46-5	PETROS PACE FINANCE 2020-1 SUB SR-UNSEC 4.078% 09/02/52		05/26/2021	PETROS PACE FINANCE 2018-2 SUB		59,413,942	57,987,496	5	1.E Z
00911Q-AA-8	AIR CANADA 2013-1B PTT SERIES 144A 4.750% 05/15/25	A	05/12/2021	CITIGROUP GLOBAL MARKETS INC		7,000,000	7,000,000		2.C FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
064159-4B-9	BANK OF NOVA SCO 2.150% 08/01/31	A	06/21/2021	SCOTIA CAPITAL INC		33,706,800	33,750,000		1.F FE
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	04/28/2021	BANK OF AMERICA		18,071,520	17,825,000	163,767	1.G FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		05/21/2021	ALTIMA DENTAL CANADA HOLDINGS		1,280,498	1,327,801		5.B GI
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		05/31/2021	Interest Capitalization		736,506	736,506		5.B GI
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 06/16/23		05/31/2021	Interest Capitalization		92,487	92,487		5.B GI
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 11.250% 06/16/23		05/31/2021	Interest Capitalization		21,277	21,277		5.B GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		05/31/2021	Interest Capitalization		47,797	47,797		5.B GI
C8126#-AA-3	SG RECEIVABLES FINANCE LP A-SR-UNSEC 4.030% 04/20/28	A	06/08/2021	GUGGENHEIM SECURITIES		60,219,000	60,219,000		1.A PL
C8126#-AB-1	SG RECEIVABLES FINANCE LP B-SUB-UNSEC 4.767% 04/20/28	A	06/08/2021	GUGGENHEIM SECURITIES		3,531,000	3,531,000		1.F PL
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		05/31/2021	Interest Capitalization		77,685	77,685		5.B GI
00851T-AE-6	AGL CLO 1 LTD SERIES 2021-11A CLASS B1 144A 1.884% 04/15/34	D	04/20/2021	CREDIT SUISSE SECURITIES US LL		25,000,000	25,000,000		1.C FE
020564-AD-2	ALPEK SA DE CV SERIES 144A 4.250% 09/18/29	D	05/04/2021	Various		1,618,530	1,525,000	8,506	2.C FE
032523-AB-8	ANADOLU EFES BIR SERIES 144A 3.375% 06/29/28	D	06/22/2021	CITIGROUP GLOBAL MARKETS INC		6,028,223	6,075,000		2.C FE
03718N-AA-4	ANTOFAGASTA PLC SERIES 144A 2.375% 10/14/30	D	05/04/2021	Various		5,071,619	5,195,000	7,540	2.B FE
04916W-AA-2	ATLANTICA SUSTAIN INFRA SERIES 144A 4.125% 06/15/28	D	05/13/2021	RBC DAIN RAUSCHER INC.		2,710,000	2,710,000		3.A FE
09659W-2P-8	BNP PARIBAS SERIES 144A 2.871% 04/19/32	D	04/12/2021	BNP PARIBAS		18,300,000	18,300,000		1.G FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	05/15/2021	Interest Capitalization		539,907	539,907		1.C
149791-AS-4	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS B1R 144A 1.840% 07/17/34	D	06/28/2021	BNP PARIBAS		4,150,000	4,150,000		1.G Z
149791-BB-0	CAYUGA PARK CLO LTD SERIES 2020-1A CLASS DR 144A 3.290% 07/17/34	D	06/28/2021	BNP PARIBAS		5,250,000	5,250,000		1.G Z
151290-BZ-5	CEMEX SAB DE CV SERIES 144A 3.875% 07/11/31	D	06/25/2021	CITIGROUP GLOBAL MARKETS INC		3,037,500	3,000,000	53,927	3.C FE
192714-AD-5	COLBUN SA SERIES 144A 3.150% 03/06/30	D	05/05/2021	Various		5,112,500	5,000,000	26,530	2.B FE
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A 2.811% 01/11/41	D	06/03/2021	BNP PARIBAS		13,727,250	15,000,000	171,003	2.A FE
225401-AU-2	CREDIT SUISSE GROUP AG SERIES 144A 3.091% 05/14/32	D	05/10/2021	CREDIT SUISSE SECURITIES US LL		8,125,000	8,125,000		2.A FE
251526-CK-3	DEUTSCHE BANK NY 3.035% 05/28/32	D	05/25/2021	DEUTSCHE BANK SECURITIES INCOR		17,100,000	17,100,000		2.C FE
268733-AA-0	ENN CLEAN ENERGY SERIES 144A 3.375% 05/12/26	D	05/06/2021	CITIGROUP GLOBAL MARKETS INC		14,051,778	14,100,000		3.A FE
36830B-AB-1	GC TREASURY CENTRE CO SERIES 144A 2.980% 03/18/31	D	04/01/2021	CITIGROUP GLOBAL MARKETS INC		9,867,800	10,000,000		2.B FE
47216F-AA-5	JAZZ SECURITIES DAC SERIES 144A 4.375% 01/15/29	D	04/22/2021	BANK OF AMERICA		3,600,000	3,600,000		3.B FE
50050G-AN-8	KOOKMIN BANK SERIES 144A 2.500% 11/04/30	D	05/04/2021	HSBC SECURITIES USA INC		4,930,350	5,000,000	694	2.A FE
50197@-AA-4	KNORR-BREMSE SR-SEC 3.100% 11/10/41	D	04/12/2021	HUNTINGTON BANK		16,736,685	16,736,685		1.F
55607P-AG-0	MACQUARIE GROUP LTD SERIES 144A 2.691% 06/23/32	D	06/15/2021	JP MORGAN SECURITIES		26,250,000	26,250,000		1.G FE
62954H-AF-5	NXP BV NXP FDG NXP USA SERIES 144A 3.250% 05/11/41	D	06/14/2021	Various		19,630,523	19,625,000	18,958	2.C FE
63883K-AB-1	NATURA COSMETICOS SA SERIES 144A 4.125% 05/03/28	D	04/26/2021	BANK OF AMERICA		4,625,000	4,625,000		3.B FE
64045D-AC-8	NEMAK SAB DE CV SERIES 144A 3.625% 06/28/31	D	06/23/2021	JP MORGAN SECURITIES		7,000,000	7,000,000		3.A FE
64133G-AX-8	NEUBERGER BERMAN CLO LTD SERIES 2020-37A CLASS DR 144A 3.038% 07/20/31	D	05/26/2021	CREDIT SUISSE SECURITIES US LL		1,750,000	1,750,000		2.C FE
64134J-AG-8	NEUBERGER BERMAN CLO LTD SERIES 2021-40A CLASS D 144A 2.934% 04/16/33	D	06/23/2021	RAYMOND JAMES		2,045,900	2,050,000	17,901	2.C FE
67091T-AD-7	OFFICE CHERIFIEN DES PHO SERIES 144A 3.750% 06/23/31	D	06/10/2021	JP MORGAN SECURITIES		4,645,314	4,675,000		3.A FE
67098U-AN-5	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS AR 144A 1.328% 07/20/34	D	06/17/2021	BANK OF AMERICA		7,500,000	7,500,000		1.G FE
67098U-AQ-8	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS BR 144A 1.838% 07/20/34	D	06/17/2021	BANK OF AMERICA		18,750,000	18,750,000		1.G FE
67576G-AD-9	ODBRCHT OFFSHRE DRILL FIN SR SEC 7.720% 12/01/26	D	04/01/2021	Interest Capitalization		389,267	389,267		6. *
67576P-AQ-0	OCTAGON INVESTMENT PARTNERS SERIES 2019-3A CLASS BR 144A 1.834% 07/15/34	D	06/17/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		1.G FE
69370P-AL-5	PT PERTAMINA PERSERO SERIES 144A 2.300% 02/09/31	D	04/26/2021	MORGAN STANLEY & CO. INC.		5,712,000	6,000,000	30,283	2.B FE
71675C-AB-4	PETRONAS CAPITAL LTD SERIES 144A 2.480% 01/28/32	D	04/27/2021	Various		9,902,990	10,000,000	413	1.G FE
78392B-AC-1	SK HYNIX INC SERIES 144A 2.375% 01/19/31	D	05/06/2021	STANDARD CHARTERED BANK		4,834,780	5,000,000	36,219	2.C FE
80414L-2K-0	SAUDI ARABIAN OIL CO SERIES 144A 2.250% 11/24/30	D	04/26/2021	JEFFERIES & CO. INC.		2,904,000	3,000,000	28,875	1.F FE
83368R-BD-3	SOCIETE GENERALE SERIES 144A 2.889% 06/09/32	D	06/03/2021	Various		45,773,800	45,850,000		2.B FE
88322Y-AK-7	THAIOIL TRSRY CENTER SERIES 144A 2.500% 06/18/30	D	05/06/2021	Various		4,840,675	5,000,000	49,306	2.B FE
902613-AE-8	UBS GROUP AG SERIES 144A 2.095% 02/11/32	D	04/19/2021	GOLDMAN SACHS & COMPANY		7,640,080	8,000,000	32,589	1.G FE
91127K-AE-2	UNITED OVERSEAS BANK LTD SERIES 144A 2.000% 10/14/31	D	04/07/2021	HSBC SECURITIES USA INC		9,955,500	10,000,000		1.F FE
92858R-AB-6	VMED O2 UK FINAN SERIES 144A 4.750% 07/15/31	D	06/22/2021	JP MORGAN SECURITIES		12,875,000	12,875,000		3.C FE
961214-EQ-2	WESTPAC BANKING CORP 2.963% 11/16/40	D	06/03/2021	BANK OF AMERICA		4,735,400	5,000,000	8,642	2.A FE
961214-ET-6	WESTPAC BANKING CORP 2.150% 06/03/31	D	05/25/2021	MORGAN STANLEY & CO. INC.		14,690,739	14,700,000		1.D FE
B7000*-AA-1	MONTEA NV SR-UNSEC 1.280% 04/27/31	B	04/27/2021	ING SECURITIES		21,746,700	21,746,700		2.C Z
B7000*-AB-9	MONTEA NV 1.280% 06/23/31	B	06/23/2021	ING SECURITIES		8,335,600	8,335,600		2.B Z
BP2652-45-4	NBN CO LTD SERIES 144A 2.625% 05/05/31	D	04/26/2021	BANK OF AMERICA		43,977,120	44,000,000		1.C FE
G5600#-AK-8	LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.340% 04/28/33	B	04/28/2021	NATWEST BANK NA		36,155,600	36,155,600		2.C Z
G5600#-AL-6	LONDONMETRIC PROPERTY PLC 2.340% 06/16/33	B	06/16/2021	NATWEST BANK NA		36,669,100	36,669,100		2.C Z

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3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,545,256,400	4,535,098,446	4,634,212	XXX
444089-89-1	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		06/30/2021	Interest Capitalization		1,421	1,421		5.A PL
444089-89-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		06/30/2021	Interest Capitalization		2,650	2,650		5.B GI
444089-89-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		04/01/2021	Interest Capitalization		6,197	6,197		5.C GI
444089-89-1	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		04/20/2021	Interest Capitalization		4,617	4,617		5.C PL
444089-89-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		04/20/2021	Interest Capitalization		1,059	1,059		5.C GI
444397-97-2	RESOURCE LABEL GROUP LLC Delayed Draw Term Loan 06/10/22		05/03/2021	No Broker		1,001,253	1,006,284		3.C PL
444311-11-3	CASCADE DRILLING LP Twelfth Amendment PIK Loan 12/30/22		04/01/2021	Interest Capitalization		1,377	1,377		6. *
443593-93-6	COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23		06/30/2021	Interest Capitalization		151,712	151,712		5.C PL
443022-22-5	KSLB HLDGS LLC Revolver 07/30/23		05/28/2021	No Broker		1,666,667	1,666,667		3.B PL
444375-75-8	AE EUROPE HLDGS INC Super Senior Priority Initial 10/21/23		06/03/2021	Interest Capitalization		427,890	427,890		3.C Z
443201-01-3	SPI LLC SR-UNSEC 11/01/23		05/18/2021	DIRECT		1,916,839	1,936,201		2.C PL
444296-96-5	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te 11/10/23		05/03/2021	No Broker		683,316	683,316		3.B Z
443270-70-7	SAPPHIRE TELECOM INC Revolver 11/20/23		05/21/2021	No Broker		1,881,356	1,881,356		3.A PL
444412-12-3	GS ACQUISITION INC Fourth Supplemental Delayed Dr 05/24/24		04/01/2021	No Broker		2,059,906	2,075,472		3.B Z
444387-87-4	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		04/01/2021	No Broker		3,883,702	3,913,050		3.B Z
442888-88-4	GS ACQUISITION INC Revolver 05/25/24		06/29/2021	No Broker		292,945	295,649		3.B Z
444336-36-8	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		06/11/2021	No Broker		7,079,794	7,079,794		3.B Z
443622-22-3	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		05/24/2021	No Broker		375,000	375,000		4.C PL
444580-80-4	BROOK & WHITTLE HOLDING CORP Sixth Amendment Term Loan 10/17/24		04/16/2021	DIRECT		2,355,457	2,379,249		3.A PL
444632-32-3	VPET USA LLC Revolver 12/31/24		06/01/2021	No Broker		434,211	438,596		3.A Z
443992-92-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		05/28/2021	No Broker		1,715,005	1,718,052		5.A FE
444571-71-0	A&R LOGISTICS HOLDINGS INC Tranche 6 Incremental Term Loa 05/05/25		04/08/2021	DIRECT		402,556	406,622		4.C Z
444552-52-7	TAILWIND RANDYS LLC 2021 Incremental Term Loan 05/16/25		04/01/2021	DIRECT		5,141,813	5,193,750		4.C Z
443502-02-7	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		04/01/2021	No Broker		1,175,625	1,187,500		3.B PL
443502-02-8	TAILWIND RANDYS LLC Revolver 05/16/25		06/11/2021	No Broker		1,500,000	1,500,000		3.B PL
444514-14-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		06/28/2021	No Broker		2,174,306	2,196,269		3.B Z
444552-52-4	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		04/01/2021	DIRECT		1,774,075	1,791,995		2.B Z
443518-18-9	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		06/15/2021	DIRECT		3,042,505	3,050,130		2.C PL
444667-67-6	PROTEIN FOR PETS OPCO LLC First Amendment Term Loan 11/30/25		06/15/2021	DIRECT		3,451,277	3,468,620		4.C Z
444397-97-4	IVEX HOLDCO INC Revolver 12/17/25		06/14/2021	No Broker		1,237,500	1,250,000		3.A Z
444631-31-7	VPET USA LLC First Amendment Term Loan 12/31/25		05/19/2021	DIRECT		8,163,158	8,245,614		4.C Z
444495-95-1	80/20 LLC Revolver 03/01/26		04/01/2021	No Broker		299,329	302,297		4.C Z
444510-10-5	PEAK UTILITY SERVICES GROUP IN Revolver 03/02/26		06/01/2021	No Broker		2,757,857	2,785,714		2.B Z
443447-47-3	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		04/01/2021	Interest Capitalization		(2,519,500)	(2,519,500)		3.C PL
443447-47-3	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		06/01/2021	Tax Free Exchange		2,519,500	2,519,500		3.C PL
444661-61-6	ARGANO LLC Initial Term Loan 06/10/26		06/10/2021	DIRECT		9,940,673	10,079,511		3.A PL
444665-65-1	ITS BUYER INC Initial Term Loan 06/14/26		06/14/2021	DIRECT		13,165,678	13,298,665		2.A PL
444665-65-2	ITS BUYER INC Revolver 06/14/26		06/14/2021	No Broker		4,752,000	4,800,000		2.A Z
443689-89-0	STS HLDG INC SR-UNSEC 08/27/26		04/01/2021	DIRECT		1,154	1,154		3.A PL
444288-88-7	GABRIEL PATNERS LLC Revolver 09/21/26		04/12/2021	No Broker		356,707	360,310		3.A PL
444288-88-7	GABRIEL PATNERS LLC Revolver 09/21/26		04/12/2021	No Broker		71,341	72,062		3.B PL
444291-91-7	CORNERSTONE ADVISORS OF ARIZON Delayed Draw Term Loan 09/24/26		06/24/2021	No Broker		1,237,500	1,250,000		2.C PL
444491-91-8	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		06/01/2021	No Broker		1,398,700	1,420,000		2.A PL
444303-03-9	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		06/21/2021	No Broker		678,260	685,864		2.A Z
444491-91-8	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		06/30/2021	No Broker		1,457,800	1,480,000		2.A PL
444571-71-4	AFC-DELL HOLDING CORP Revolver 10/09/26		04/09/2021	DIRECT		1,097,334	1,108,418		3.B Z
444346-46-4	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		06/29/2021	No Broker		651,940	656,180		2.C Z
444345-45-5	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		04/13/2021	No Broker		2,414,237	2,438,623		2.C Z
444322-22-6	W20 HOLDINGS INC 2020 Incremental Revolver 10/21/26		05/26/2021	No Broker		2,505,938	2,531,250		2.B Z
444618-18-6	NEW ERA TECHNOLOGY INC Delayed Draw Tem Loan 10/30/26		05/28/2021	No Broker		805,245	821,678		2.C Z
444382-82-1	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		06/22/2021	No Broker		5,926,471	5,926,471		4.A PL
444389-89-0	MSM ACQUISITIONS INC Revolver 12/09/26		06/21/2021	No Broker		6,838,816	6,907,895		4.A Z
444389-89-4	HELIOS BUYER INC Revolver 12/15/26		06/01/2021	No Broker		2,036,712	2,036,712		4.B PL
444389-89-3	HELIOS BUYER INC Delayed Draw Term Loan 12/15/26		06/24/2021	No Broker		11,143,675	11,143,675		4.B PL
444411-11-2	MARKET PERFORMANCE GROUP HOLDI Revolver 12/29/26		04/16/2021	No Broker		742,500	750,000		3.A Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
444460-60-7	Integrity Marketing Acquisitio Amendment No 4 Delayed Draw Te 02/05/27		06/02/2021	No Broker		2,338,915	2,374,533		3.C Z
444558-58-5	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		04/01/2021	DIRECT		10,194,710	10,297,687		2.A PL
444554-54-6	TRANSYSTEMS CORPORATION Transystems Corporation 03/31/27		05/20/2021	DIRECT		22,405,263	22,631,579		3.A Z
444570-70-6	AFC-DELL HOLDING CORP Closing Date Term Loan 04/09/27		04/09/2021	DIRECT		13,828,572	13,968,254		3.B PL
442947-47-9	MBS HLDGS INC Initial Term Loan 04/16/27		04/16/2021	DIRECT		19,800,000	20,000,000		3.A PL
444584-84-8	WATERMILL EXPRESS LLC TERM LOAN 04/20/27		04/20/2021	DIRECT		18,078,261	18,260,870		3.B PL
444609-09-0	STARWEST BOTANICALS ACQUISITIO Term Loan 04/30/27		04/30/2021	DIRECT		19,078,011	19,270,718		4.C Z
444609-09-1	STARWEST BOTANICALS ACQUISITIO Revolver 04/30/27		06/28/2021	No Broker		131,271	132,597		3.B Z
444639-39-5	NORTH HAVEN STALLONE BUYER LLC Term B Loan 05/24/27		05/24/2021	DIRECT		4,830,000	4,878,788		4.A Z
444643-43-3	NORTH HAVEN STALLONE BUYER LLC Initial Revolver 05/24/27		05/24/2021	No Broker		594,000	600,000		4.A Z
444648-48-1	QUORUM HEALTH RESOURCES LLC Term Loan 05/28/27		05/28/2021	DIRECT		18,177,293	18,360,902		4.C Z
444650-50-6	SCIENS BUILDINGS SOLUTIONS LLC Term Loan A 06/01/27		06/01/2021	DIRECT		22,467,388	22,751,786		4.C Z
444572-72-9	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		04/01/2021	DIRECT		6,993,853	7,064,498		2.C PL
444311-11-5	CASCADE DRILLING LP Capitalized Fee Term Loan 01/01/30		04/01/2021	Interest Capitalization		834	834		6. *
443297-97-6	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		06/17/2021	No Broker		554,995	554,995		3.B PL
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 10/21/23		04/01/2021	Interest Capitalization		(206,316)	(206,316)		3.C PL
00771P-AJ-0	AEGION CORP 04/01/28		04/01/2021	JEFFERIES & CO. INC.		2,985,000	3,000,000		4.B FE
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		04/01/2021	Interest Capitalization		308,710	308,710		5.B
01957T-AT-4	ALLIED UNIVERSAL HOLDCO LLC 05/05/28		05/20/2021	Tax Free Exchange		24,956,128	25,131,875		4.B FE
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		06/30/2021	Interest Capitalization		102,849	102,849		3.C PL
02152#-AB-4	Alternative Logistics Technolo Revolver 02/24/26		06/21/2021	Interest Capitalization		30,836	30,836		3.C PL
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		06/16/2021	No Broker		807,692	807,692		4.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		04/01/2021	Tax Free Exchange		237,772	240,000		3.A PL
04822D-AJ-8	ATLANTIC AVIATION FBO INC 12/06/25		04/23/2021	JP MORGAN SECURITIES		5,000,000	5,000,000		4.B FE
11565H-AB-2	BROWN GROUP HOLDING LLC 04/22/28		04/22/2021	RBC DAIN RAUSCHER INC.		13,026,563	13,125,000		4.A FE
12685L-AG-5	CABLE ONE INC 05/03/28		04/30/2021	WELLS FARGO		7,462,500	7,500,000		3.B FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		04/01/2021	Interest Capitalization		6,245	6,245		4.A PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		04/01/2021	Interest Capitalization		5,200	5,200		4.A PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		04/01/2021	Interest Capitalization		5,099	5,099		4.A PL
14727@-AC-5	CASCADE DRILLING LP 12/30/22		04/01/2021	Interest Capitalization		8,772	8,772		4.A PL
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		05/10/2021	DEUTSCHE BANK SECURITIES INCOR		2,358,906	2,388,766		4.A FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION		4,834,495	5,432,016		5.B FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION		9,668,989	10,864,033		5.C FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		05/28/2021	Interest Capitalization		508,331	508,331		5.B FE
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		06/01/2021	CONVERSION		2,288,652	2,288,652		5.B FE
17276Y-AE-6	CIRQUE DU SOLEIL HOLDING USA N 11/24/27		04/01/2021	Tax Free Exchange		(4,124,787)	(2,288,652)		5.B FE
20600R-AB-8	CONAIR HOLDINGS LLC 05/13/28		05/14/2021	BANK OF AMERICA		4,975,000	5,000,000		4.B FE
21718@-AA-5	COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25		06/30/2021	Interest Capitalization		54,799	54,799		5.B GI
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/01/2021	Tax Free Exchange		3,458,949	3,491,250		4.B FE
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		04/01/2021	Interest Capitalization		49,787	49,787		2.C PL
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		04/01/2021	No Broker		842,788	842,788		2.C PL
33903R-AY-5	FLEETCOR TECHNOLOGIES OPERATIN 04/22/28		04/22/2021	BANK OF AMERICA		13,746,125	13,850,000		3.A FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		04/01/2021	Interest Capitalization		111,876	111,876		4.C Z
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		04/01/2021	Interest Capitalization		2,352	2,352		3.B PL
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		05/14/2021	Tax Free Exchange		2,481,520	2,499,061		3.A PL
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		05/14/2021	No Broker		1,750,000	1,750,000		3.A PL
38723B-AJ-0	WIN WASTE INNOVATIONS HLDNGS I 03/25/28		04/01/2021	CREDIT SUISSE SECURITIES US LL		9,950,000	10,000,000		4.A FE
40416V-AE-5	CORE & MAIN LP Term B 06/10/28		06/10/2021	JP MORGAN SECURITIES		6,733,125	6,750,000		4.A FE
42804V-AX-9	HERTZ CORP Term B-EXIT 06/14/28		06/14/2021	BARCLAYS BANK PLC		4,730,275	4,754,045		4.B FE
42804V-AY-7	HERTZ CORP TERM C-EXIT 06/14/28		06/14/2021	BARCLAYS BANK PLC		891,475	895,955		4.B FE
45232U-AE-8	LUMMUS TECHNOLOGY HLDNGS V LLC 06/30/27		04/01/2021	CREDIT SUISSE SECURITIES US LL		649,573	649,573		4. FE
45673Y-AB-2	INFORMATICA LLC 02/14/27		05/10/2021	Various		2,344,129	2,361,910		4.C FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		06/03/2021	No Broker		8,039,216	8,039,216		3.A PL
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		05/10/2021	JP MORGAN SECURITIES		304,633	308,099		3.C FE
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver 04/21/22		04/20/2021	No Broker		493,797	493,797		2.C PL
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		04/01/2021	CONVERSION		(33,533)	(42,717)		5.A FE
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		04/01/2021	CONVERSION		33,533	42,717		5.A FE

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605024-AS-7	MISSION BROADCASTING INC 05/27/28		05/27/2021	BANK OF AMERICA		995,000	1,000,000		3.B FE
62879L-AA-9	NBPT ACQUISITION LLC NA-SUB-SEC 11.500% 12/16/27		04/01/2021	Interest Capitalization		66,353	66,353		4.C Z
64072U-AE-2	CSC HOLDINGS LLC CO.ASSET 07/17/25		06/29/2021	JP MORGAN SECURITIES		2,955,000	3,000,000		3.C FE
64431#-AB-7	NEW ERA TECHNOLOGY INC Initial Term Loan 09/24/25		04/29/2021	DIRECT		14,305,944	14,597,902		2.C PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		06/15/2021	No Broker		2,761,130	2,774,127		4.A PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		04/21/2021	No Broker		443,920	446,212		4.B PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		06/14/2021	Interest Capitalization		34,747	34,747		4.C PL
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23		06/01/2021	Interest Capitalization		81,549	81,549		4.B PL
66573D-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		06/15/2021	DIRECT		2,672,998	2,686,430		3.B PL
68621X-AE-3	ORGANON & CO TERM B 04/08/28		04/08/2021	JP MORGAN SECURITIES		23,880,000	24,000,000		3.B FE
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		05/14/2021	No Broker		325,527	327,869		4.C PL
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		04/01/2021	Interest Capitalization		105,056	105,056		4.B PL
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		06/01/2021	Various		(2,969,471)	(2,976,913)		4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		04/20/2021	Tax Free Exchange		15,355,229	15,461,250		4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		04/01/2021	JP MORGAN SECURITIES		16,649,958	16,733,626		4.A FE
73108R-AB-4	POLARIS NEWCO LLC Term B 06/04/28		06/03/2021	GOLDMAN SACHS & COMPANY		7,462,500	7,500,000		4.C FE
74112C-AW-3	Prestige Brands Inc. TERM B5 07/01/28		06/10/2021	BARCLAYS BANK PLC		1,343,250	1,350,000		3.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		04/01/2021	JP MORGAN SECURITIES		2,992,481	2,992,481		4.B FE
78466Y-AL-2	SRS DISTRIBUTION INC 05/24/25		05/10/2021	BANK OF AMERICA		2,358,906	2,388,766		4.C FE
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		06/11/2021	Interest Capitalization		2,292,673	2,292,673		5.C
80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		05/31/2021	Interest Capitalization		28,117	28,117		5.B Gl
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		05/10/2021	JP MORGAN SECURITIES		2,057,260	2,080,667		3.C FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		04/01/2021	Interest Capitalization		164,244	164,244		6. PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		04/01/2021	Interest Capitalization		25,764	25,764		6. PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		06/01/2021	Interest Capitalization		25	25		6.A PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		04/01/2021	No Broker		917,888	922,500		2.B PL
84858L-AA-8	SPIREON HLDGS-INC. SUB-UNSEC 10/05/25		06/01/2021	Interest Capitalization		(37,279)	(37,279)		5.B Gl
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		05/12/2021	JP MORGAN SECURITIES		4,987,500	5,000,000		4.A FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		04/01/2021	KEYBANC CAPITAL MARKETS		(14,677)	(14,712)		4.C FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		04/01/2021	JP MORGAN SECURITIES		(16,317)	(16,329)		4.B FE
88675U-AB-8	TIGER ACQUISITION LLC 06/01/28		05/21/2021	GOLDMAN SACHS & COMPANY		3,316,500	3,350,000		4.B FE
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		04/14/2021	JP MORGAN SECURITIES		11,940,000	12,000,000		3.B FE
92539*-AB-3	VESSCO MIDCO HOLDINGS LLC NA-SR-UNSEC 11/02/27		04/13/2021	DIRECT		1,709,182	1,753,007		2.C Z
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		06/22/2021	Interest Capitalization		137,427	137,427		5.B
96208U-AT-8	WEX INC 04/01/28		04/01/2021	BANK OF AMERICA		46,785,285	47,020,387		3.C FE
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/01/2021	WORLD 50		37,125	37,500		3. PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/01/2021	WORLD 50		(25,762,125)	(26,287,500)		3.C PL
98149H-AA-6	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/01/2021	WORLD 50		25,725,000	26,250,000		5.A
BL3284-00-9	Froneri US INC TERM 01/31/27		05/10/2021	CREDIT SUISSE SECURITIES US LL		2,352,935	2,388,766		4.A FE
BL3446-05-3	SOFTWARE LUXEMBOURG ACQUISITIO Term Exit 04/27/25		06/11/2021	CONVERSION		2,126,793	2,554,393		5.A FE
BL3473-89-1	ONE DIGITIAL BORROWER LLC 10/30/27		05/26/2021	JP MORGAN SECURITIES		643,750	643,750		4.C Z
BL3540-87-1	INGRAM MICRO INC 04/01/28		04/01/2021	JP MORGAN SECURITIES		23,562,000	23,800,000		3.C FE
BL3565-39-9	BELLA HOLDINGS CO LLC 04/01/28		04/01/2021	U.S. BANCORP LIBRA		9,900,000	10,000,000		4.B FE
BL3568-66-6	KENAN ADVANTAGE GROUP INC THE 03/24/26		04/01/2021	KEYBANC CAPITAL MARKETS		(42,288)	(42,500)		4.B FE
BL3570-31-6	TRITON WATER HOLDINGS IN 03/31/28		04/01/2021	MORGAN STANLEY & CO. INC.		4,987,500	5,000,000		4.B FE
BL3571-11-6	DG INVESTMENT INTERMEDIATE HOL 03/31/28		04/01/2021	CREDIT SUISSE SECURITIES US LL		1,333,333	1,333,333		4.B FE
BL3573-84-9	ICON Luxembourge Sarl Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC		8,761,954	8,805,984		3.A FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		04/01/2021	JP MORGAN SECURITIES		(7,519)	(7,519)		4.B FE
BL3591-48-6	CITY BREWING CO LLC 04/01/28		04/01/2021	JP MORGAN SECURITIES		4,643,665	4,667,000		4.A FE
BL3602-85-3	GOGO INTERMEDIATE HLDNGS INC 04/30/28		04/21/2021	MORGAN STANLEY & CO. INC.		5,422,750	5,450,000		4.C FE
BL3604-49-5	BIRKENSTOCK US BIDCO INC 04/27/28		04/27/2021	GOLDMAN SACHS & COMPANY		7,960,000	8,000,000		4.A FE
BL3608-45-4	INSULET CORP 05/03/28		04/29/2021	MORGAN STANLEY & CO. INC.		2,992,500	3,000,000		4.A FE
BL3608-71-0	BEACON ROOFING SUPPLY INC 04/23/28		04/23/2021	CITIGROUP GLOBAL MARKETS INC		4,192,130	4,213,196		3.C FE
BL3608-71-0	BEACON ROOFING SUPPLY INC 04/23/28		06/01/2021	Tax Free Exchange		6,926,398	6,928,866		3.C FE
BL3611-14-4	SURGERY CENTER HOLDINGS INC 08/31/26		04/30/2021	JEFFERIES & CO. INC.		1,454,334	1,461,642		4.C FE
BL3611-52-4	PQ GROUP HOLDINGS INC 04/30/28		04/30/2021	GOLDMAN SACHS & COMPANY		2,487,500	2,500,000		4.A FE
BL3615-04-6	SURGERY CENTER HOLDINGS INC 08/31/26		04/30/2021	JEFFERIES & CO. INC.		1,454,334	1,461,642		4.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
BL3615-04-6	SURGERY CENTER HOLDINGS INC 08/31/26		06/01/2021	Tax Free Exchange		22,379,923	22,390,353		4.A FE
BL3615-74-9	ALLIANT HLDNGS INETRMEDIATE LL 11/06/27		04/29/2021	JP MORGAN SECURITIES		8,955,000	9,000,000		4.C FE
BL3620-21-0	SOUND INPATIENT PHYSICIA 06/28/25		05/13/2021	GOLDMAN SACHS & COMPANY		3,970,000	4,000,000		4.B FE
BL3621-29-1	HILTON GRAND VACATIONS BORROWE 05/20/28		05/20/2021	BANK OF AMERICA		9,950,000	10,000,000		3.B FE
BL3625-62-3	US CONCRETE INC 05/26/28		05/26/2021	JP MORGAN SECURITIES		7,980,000	8,000,000		3.C FE
BL3627-21-5	PQ CORP 06/03/28		05/27/2021	CREDIT SUISSE SECURITIES US LL		8,763,038	8,785,000		4.A FE
BL3636-20-8	MADISON IAQ LLC TERM 06/16/28		06/16/2021	GOLDMAN SACHS & COMPANY		3,980,000	4,000,000		4.A FE
BL3636-52-1	MADISON IAQ LLC Term B 06/04/28		06/11/2021	BANK OF AMERICA		1,990,000	2,000,000		3.C FE
BL3643-74-1	EAB GLOBAL INC TERM B 06/28/28		06/28/2021	MACQUARIE CAPITL US SECURITIES		3,980,000	4,000,000		4.C FE
BL3646-39-7	Indigi Merger Sub Inc Term B 07/01/28		06/16/2021	CITIGROUP GLOBAL MARKETS INC		2,183,046	2,194,016		3.A FE
C5400E-AD-3	MAXAR TECHNOLOGIES LTD 10/05/24		05/10/2021	RBC DAIN RAUSCHER INC.		2,358,906	2,388,766		4.B FE
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		04/23/2021	DIRECT		2,546,875	2,572,570		4.C Z
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		04/01/2021	Interest Capitalization		8,861	8,861		4.C Z
Z00033-6C-1	CF Intermediate LLC NA-SUB-SEC 09/22/26		06/30/2021	Interest Capitalization		857,869	857,869		3.C Z
Z00042-E8-2	CV INTERMEDIATE HOLDCO CORP NA-SR-SEC 09/30/26		04/01/2021	DIRECT		27,405,000	27,964,286		3.C Z
Z00066-88-8	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Revolver 04/08/24		04/08/2021	No Broker		1,445,783	1,445,783		4.C Z
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		06/30/2021	Interest Capitalization		1,527,431	1,527,431		3.C Z
Z0006D-1B-3	NORTH HAVEN STALLONE BUYER LLC NA-SUB-UNSEC 05/24/28		05/24/2021	DIRECT		14,369,250	14,662,500		3.C Z
Z0006D-44-6	TPRC Intermediate Corporation NA-SUB-UNSEC 11.250% 12/03/27		04/01/2021	Various		98,000	451,894		4.C Z
Z0006D-44-6	TPRC Intermediate Corporation NA-SUB-UNSEC 11.250% 12/03/27		04/01/2021	Interest Capitalization		53,613	53,613		4.C Z
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		06/23/2021	Interest Capitalization		(16,158)	(16,158)		3.B PL
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		04/01/2021	No Broker		400,000	400,000		3.B PL
Z00072-25-8	TranSystems Corporation 09/30/27		05/17/2021	DIRECT		11,603,557	11,603,557		3.B Z
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW 06/18/25		04/01/2021	Interest Capitalization		9,073	9,073		4.C Z
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	04/01/2021	BANK OF AMERICA		(7,547)	(7,500)		3.C FE
444352-52-7	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	04/16/2021	No Broker		889,962	898,951		3.A Z
444352-52-8	GSM ACQUISITION CORP Revolver 11/16/26	D	06/28/2021	No Broker		2,573,476	2,582,278		4.C Z
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	06/01/2021	WELLS FARGO		(1,995,000)	(2,000,000)		4.A FE
BL3556-13-3	JAZZ FINANCING LUX SARL 04/22/28	D	04/22/2021	BANK OF AMERICA		6,169,000	6,200,000		3.B FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						817,334,173	827,911,887		XXX
8399997. Total - Bonds - Part 3						7,926,117,051	7,819,517,087	8,122,869	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,926,117,051	7,819,517,087	8,122,869	XXX
37959E-30-0	GLOBE LIFE INC		06/09/2021	BOFA SECURITIES INC	1,344,000.000	33,600,000	0.00		2.B FE
Z00010-F0-8	INNOVATION TECH		04/01/2021	Various	2,343.750	2,343,727	0.00		4.C Z
Z0004D-EF-2	Checkers PFD Checkers PFD		04/01/2021	CONVERSION	(9,240.070)	(723,459)	0.00		4.C Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						35,220,268	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						35,220,268	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						35,220,268	XXX		XXX
BBG00Y-PZ-3	CIRQUE DU SOLEIL COMMON SHARES		06/01/2021	CONVERSION	0.000	1,721,700			
D00177-72-5	MEN'S WEARHOUSE LLC/THE		04/01/2021	CONVERSION	(804.000)	(905)			
D00177-72-5	MEN'S WEARHOUSE LLC/THE		04/01/2021	CONVERSION	804.000	905			
00827B-10-6	AFFIRM HOLDINGS INC		05/21/2021	DISTRIBUTION	19,847.000	1,059,036			
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		06/04/2021	DISTRIBUTION	27,100.000	2,610,733			
256163-10-6	DOCUSIGN INC		06/14/2021	DISTRIBUTION	842.000	184,219			
25809K-10-5	DOORDASH INC A		05/17/2021	DISTRIBUTION	39,258.000	5,756,906			
67080M-10-3	NURIX THERAPEUTICS INC		04/01/2021	DISTRIBUTION	6,869.000	275,344			
683712-10-3	OPENDOOR TECHNOLOGIES INC		06/16/2021	DISTRIBUTION	198,266.000	3,226,127			
68621F-10-2	ORGANOGENESIS HOLDINGS INC		05/26/2021	DISTRIBUTION	1,325,952.000	23,660,287			
745848-10-1	PULMONX CORP		04/12/2021	DISTRIBUTION	9,057.000	381,119			
75382E-10-9	RAPT THERAPEUTICS INC		06/01/2021	DISTRIBUTION	2,708.000	100,136			
76155X-10-0	REVOLUTION MEDICINES INC		04/01/2021	DISTRIBUTION	28,649.000	1,181,516			
87918A-10-5	TELADOC HEALTH INC		05/17/2021	DISTRIBUTION	38,374.000	6,867,639			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
90138F-10-2	TWILIO INC		06/01/2021	DISTRIBUTION	449.000	156,952			
91680M-10-7	UPSTART HOLDINGS INC		06/11/2021	DISTRIBUTION	262.000	32,881			
G6S9DG-30-9	NUVEEN FOUND ADVISORS LLC NUVEEN GLOBAL INFRA-P USD A		05/21/2021	BROWN BROTHERS HARRIMAN CP	1,250.000	28,638			
Z00010-F0-8	INNOVATION TECH		04/01/2021	DILLON READ & CO. INC.	2,343.750	23			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/30/2021	FEDERAL HOME LOAN BANK	18,854,502.400	1,885,450,240			
J50022-10-2	NIFCO	D	06/01/2021	DISTRIBUTION	31,900.000	777,602			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,933,471,098	XXX		XXX
D00180-06-9	UP ENERGY UP ENERGY		05/21/2021	CONVERSION	1,126,864.000	27,044,736			
J20496-10-5	HITACHI MAXELL LTD	D	06/01/2021	DISTRIBUTION	54,100.000	517,612			
J6547W-10-6	ROLAND DG CORP	D	06/01/2021	DISTRIBUTION	23,500.000	274,568			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						27,836,916	XXX		XXX
88637@-10-4	TIAA-CREF Tuition Financing, LLC			ISSUER	0.000				
68062#-10-8	OLEUM HOLDING COMPANY, INC.		06/30/2021	CAPITAL CONTRIBUTION	0.000	336,221			
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	16,799,310			
62869#-10-6	MYVEST CORPORATION		06/30/2021	CAPITAL CONTRIBUTION	0.000	1,189,952			
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC		05/26/2021	CAPITAL CONTRIBUTION	0.000	615			
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000	82			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						18,326,180	XXX		XXX
670686-10-4	NUVEEN MUNI HI YLD & SPC SIT		06/30/2021	BROWN BROTHERS HARRIMAN CP	2,497,500.000	24,975,000			
670686-20-3	NUVEEN ENH HI YLD MUNI A		06/30/2021	BROWN BROTHERS HARRIMAN CP	2,500.000	25,000			
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526		05/28/2021	Boston Financial	1.744	18			
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527		05/28/2021	CONVERSION	1.129	11			
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797		05/28/2021	CONVERSION	0.872	9			
IE00BM-03-4	NUVEEN GLOBAL CORE IMPACT BOND		05/17/2021	BROWN BROTHERS HARRIMAN CP	1,295.510	31,500			
IE00BM-69-5	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	C	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,237,200.000	24,744,000			
IE00BM-14-1	NUVEEN GLOBAL CORE IMPORTANT B COMMON STOCK	C	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
IE00BM-69-5	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
IE00BM-69-5	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
IE00BM-03-4	NUVEEN GLOBAL CORE IMPACT BOND		05/17/2021	BROWN BROTHERS HARRIMAN CP	1,295.510	31,500			
IE00BM-69-5	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	B	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,290.240	36,500			
IE00BM-70-3	NUVEEN GLOBAL CORE IMPACT BOND NUCIBBA	B	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,290.240	36,500			
IE00BM-69-5	NUVEEN GLOBAL CORE IMPACT BOND COMMON STOCK	D	05/17/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
G6S9DG-12-7	NUVEEN GLOBAL CORE IMPACT BOND	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
G6S9DG-17-6	NUVEEN NWQ FLX INC P USD ACC	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
G6S9DG-32-5	NUVEEN SB DVD GR-P USD AC NSGDPUA	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
G6S9DG-35-8	NVN WNS US L/C GR ESG-P USD NVLCPUA	D	04/23/2021	BROWN BROTHERS HARRIMAN CP	1,500.000	30,000			
9499999. Subtotal - Common Stocks - Mutual Funds						50,120,038	XXX		XXX
9799997. Total - Common Stocks - Part 3						2,029,754,232	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,029,754,232	XXX		XXX
9899999. Total - Preferred and Common Stocks						2,064,974,500	XXX		XXX
9999999 - Totals						9,991,091,551	XXX	8,122,869	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, NAIC Designation Modifier and SVO 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		05/21/2021	Redemption 100.0000		373,531	373,531	373,531	373,531						373,531				6,471	08/21/2021	1.A
311995-E2-6	7.430% 05/01/23		06/01/2021	Paydown		310	310	302	308		2		2		310				6	05/01/2023	6. *
36177N-5L-0	GN 794450 2.710% 12/15/29		06/01/2021	Paydown		1,091,222	1,091,222	1,091,222	1,091,222						1,091,222				12,326	12/15/2029	1.A
36179A-SR-8	GN AC1428 2.690% 06/15/33		06/01/2021	Paydown		966,402	966,402	931,445	940,599		25,803		25,803		966,402				10,835	06/15/2033	1.A
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		06/01/2021	Paydown		399,067	399,067	450,679	448,872		(49,805)		(49,805)		399,067				6,671	03/15/2044	1.A
3617BU-DK-2	GN BE1006 3.625% 01/15/43		06/01/2021	Paydown		123,482	123,482	126,569	126,238		(2,756)		(2,756)		123,482				1,866	01/15/2043	1.A
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		06/01/2021	Paydown		630,934	630,934	684,122	683,430		(52,496)		(52,496)		630,934				7,890	08/15/2045	1.A
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		06/01/2021	Paydown		66,069	66,069	66,090	66,090		(20)		(20)		66,069				454	07/15/2042	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33		06/01/2021	Paydown		148,138	148,138	147,832	147,853		285		285		148,138				2,421	05/15/2033	1.A
36180U-04-4	GN AE2275 3.500% 01/15/32		06/01/2021	Paydown		271,927	271,927	262,261	265,522		6,405		6,405		271,927				3,967	01/15/2032	1.A
36180W-E6-8	GN AE3757 4.250% 01/15/39		06/01/2021	Paydown		159,721	159,721	160,220	160,043		(322)		(322)		159,721				2,830	01/15/2039	1.A
36180W-EZ-4	GN AE3752 4.400% 09/15/50		06/01/2021	Paydown		35,238	35,238	36,661	36,538		(1,300)		(1,300)		35,238				646	09/15/2050	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38		06/01/2021	Paydown		1,937,131	1,937,131	1,939,954	1,939,881		(2,750)		(2,750)		1,937,131				34,320	09/15/2038	1.A
36181R-6A-8	GN AF9865 4.000% 03/15/34		06/01/2021	Paydown		539,726	539,726	550,520	546,909		(7,183)		(7,183)		539,726				9,000	03/15/2034	1.A
36181R-6C-4	GN AF9867 4.740% 03/15/41		05/01/2021	Paydown		44,283,024	44,283,024	48,261,304	47,691,677		(3,408,654)		(3,408,654)		44,283,024				874,164	03/15/2041	1.A
36181R-6E-0	GN AF9869 4.700% 03/15/41		05/01/2021	Paydown		17,701,871	17,701,871	18,953,465	18,778,216		(1,076,345)		(1,076,345)		17,701,871				1,229,420	03/15/2041	1.A
36182C-YS-0	GN AG7921 3.450% 11/15/36		04/01/2021	Paydown		110,407,444	110,407,444	111,028,486	110,862,352		(454,908)		(454,908)		110,407,444				1,269,686	11/15/2036	1.A
36189E-PN-0	GN AP6729 4.450% 03/15/41		05/01/2021	Paydown		7,015,340	7,015,340	7,577,002	7,495,547		(480,207)		(480,207)		7,015,340				479,921	03/15/2041	1.A
36194T-4T-0	GN AU6234 4.000% 04/15/37		06/01/2021	Paydown		486,694	486,694	524,034	517,030		(30,336)		(30,336)		486,694				8,115	04/15/2037	1.A
36195W-XJ-2	GN AW7881 3.970% 02/15/37		06/01/2021	Paydown		826,908	826,908	880,657	870,531		(43,624)		(43,624)		826,908				13,685	02/15/2037	1.A
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		06/01/2021	Paydown		2,084,929	2,084,929	2,084,929	2,084,929						2,084,929				29,027	07/15/2044	1.A
36202E-UR-8	G2 4192 4.500% 07/20/38		06/01/2021	Paydown		312,366	312,366	304,703	305,210		7,156		7,156		312,366				5,966	07/20/2038	1.A
36202F-W3-6	G2 5166 3.000% 09/20/26		06/01/2021	Paydown		1,592	1,592	1,680	1,647		(56)		(56)		1,592				20	09/20/2026	1.A
3620A2-UH-7	GN 717084 4.500% 05/15/39		06/01/2021	Paydown		893,051	893,051	912,167	910,723		(17,673)		(17,673)		893,051				17,151	05/15/2039	1.A
3620AS-VD-8	GN 738712 3.000% 09/15/26		06/01/2021	Paydown		11,786	11,786	12,346	12,147		(360)		(360)		11,786				151	09/15/2026	1.A
3620C1-JZ-0	GN 745580 3.280% 06/15/39		06/01/2021	Paydown		214,744	214,744	196,856	200,396		14,348		14,348		214,744				2,936	06/15/2039	1.A
36230M-ER-4	GN 752844 4.310% 05/15/29		06/01/2021	Paydown		133,247	133,247	133,247	133,247						133,247				2,394	05/15/2029	1.A
36230M-ET-0	GN 752846 5.850% 07/15/38		06/01/2021	Paydown		1,787,130	1,787,130	1,787,130	1,786,728		402		402		1,787,130				43,591	07/15/2038	1.A
36230M-EW-3	GN 752849 5.375% 02/15/37		06/01/2021	Paydown		395,310	395,310	395,310	395,310						395,310				8,859	02/15/2037	1.A
36230M-FL-6	GN 752871 3.850% 07/15/36		06/01/2021	Paydown		28,801	28,801	28,081	28,260		541		541		28,801				462	07/15/2036	1.A
36241K-AB-4	GN 781802 4.500% 12/15/33		06/01/2021	Paydown		92,293	92,293	89,885	90,156		2,137		2,137		92,293				1,704	12/15/2033	1.A
36241K-WE-4	G2 782445 4.500% 10/20/38		06/01/2021	Paydown		218,412	218,412	207,082	207,773		10,639		10,639		218,412				4,093	10/20/2038	1.A
36290W-J6-0	GN 619585 4.500% 09/15/33		06/01/2021	Paydown		40,322	40,322	39,270	39,405		918		918		40,322				887	09/15/2033	1.A
36290Y-U3-0	GN 621702 4.500% 10/15/33		06/01/2021	Paydown		4,263	4,263	4,151	4,164		98		98		4,263				80	10/15/2033	1.A
36296K-DL-3	GN 693207 6.400% 01/15/37		06/18/2021	Paydown		6,774,077	6,774,081	6,774,081	6,774,081						6,774,081			(5)		01/15/2037	1.A
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		06/02/2021	Redemption 100.0000		189,972	189,972	189,972	189,972						189,972				2,505	12/02/2021	1.A
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		06/01/2021	Paydown		1,011,019	1,011,019	1,036,610	1,014,584		(3,565)		(3,565)		1,011,019				19,744	08/16/2039	1.A
38373A-WF-9	GNR 2009-68 NP EXCH PAC-1-11 5.000% 08/20/39		06/01/2021	Paydown		466,210	466,210	473,495	466,844		(634)		(634)		466,210				9,619	08/20/2039	1.A
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.630% 09/16/46		06/01/2021	Paydown		1,311,140	1,311,140	1,274,472	1,293,665		17,476		17,476		1,311,140				24,587	09/16/2046	1.A
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		06/01/2021	Paydown		4,286	4,286	4,157	4,152		134		134		4,286				87	12/16/2044	1.A
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46		06/01/2021	Paydown		4,990	4,990	4,990	4,990						4,990				108	12/16/2046	1.A
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.358% 04/16/47		06/01/2021	Paydown		4,597,340	4,597,340	4,597,340	4,597,340						4,597,340				122,913	04/16/2047	1.A
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		06/01/2021	Paydown		24,890	24,890	24,135	24,637		253		253		24,890				529	05/16/2046	1.A
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.755% 12/16/47		06/01/2021	Paydown		18,376	18,376	13,474	15,987		2,389		2,389		18,376				288	12/16/2047	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		06/01/2021	Paydown		33,875	33,875	29,810	32,612		1,263		1,263		33,875				738	12/16/2045	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.583% 11/16/45		06/01/2021	Paydown		673,181	673,181	648,877	654,382		18,800		18,800		673,181				18,537	11/16/2045	1.A
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		06/01/2021	Paydown		17,205	17,205	11,135	14,688		2,517		2,517		17,205				244	05/16/2046	1.A
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		06/01/2021	Paydown		127,805	127,805	118,088	124,388		3,417		3,417		127,805				2,696	04/16/2046	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		06/01/2021	Paydown		400,309	400,309	350,706	370,399		29,910		29,910		400,309				6,540	08/16/2046	1.A
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		06/01/2021	Paydown		3,467	3,467	3,185	3,355		112		112		3,467				72	02/16/2048	1.A
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		06/01/2021	Paydown		531,133	531,133	528,890	528,997		2,136		2,136		531,133				12,457	04/16/2033	1.A
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		06/01/2021	Paydown		552,737	552,737	558,955	552,737						552,737				12,941	04/16/2033	1.A
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		06/01/2021	Paydown		338,567	338,567	338,408	338,310		256		256		338,567				7,515	05/16/2033	1.A
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		06/01/2021	Paydown		307,445	307,445	314,459	309,097		(1,652)		(1,652)		307,445				6,370	06/20/2033	1.A
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		06/01/2021	Paydown		692,645	692,645	697,579	692,686		(41)		(41)		692,645				14,484	06/20/2033	1.A
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		06/01/2021	Paydown		382,757	382,757	396,392	384,806		(2,049)		(2,049)		382,757				8,368	05/16/2033	1.A
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		06/01/2021	Paydown		627,633	627,633	636,656	629,431		(1,798)		(1,798)		627,633				14,282	04/16/2033	1.A
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		06/01/2021	Paydown		435,398	435,398	437,643	435,280		117		117		435,398				9,789	03/16/2033	1.A
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		06/01/2021	Paydown		344,645	344,645	351,484	345,730		(1,085)		(1,085)		344,645				7,791	02/20/2033	1.A
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		06/01/2021	Paydown		42,165	42,165	36,816	40,366		1,800		1,800		42,165				795	03/20/2033	1.A
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		06/01/2021	Paydown		381,030	381,030	376,982	379,287		1,743		1,743		381,030				8,620	03/20/2033	1.A
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		06/01/2021	Paydown		581,918	581,918	579,311	579,444		2,475		2,475		581,918				12,767	04/16/2033	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		06/01/2021	Paydown		107,658	107,658	106,784	107,107		552		552		107,658				2,730	06/20/2032	1.A
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		06/01/2021	Paydown		1,214,341	1,214,341	1,218,194	1,214,341						1,214,341				28,364	01/16/2033	1.A
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		06/01/2021	Paydown		227,204	227,204	222,791	223,261		3,943		3,943		227,204				5,214	12/20/2032	1.A
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		06/01/2021	Paydown		275,468	275,468	273,441	273,606		1,861		1,861		275,468				6,264	12/16/2032	1.A
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.298% 11/16/42		06/01/2021	Paydown		5,052	5,052	5,145	5,079		(26)		(26)		5,052				133	11/16/2042	1.A
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		06/01/2021	Paydown		635,951	635,951	627,703	632,985		2,966		2,966		635,951				14,402	01/16/2033	1.A
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		06/01/2021	Paydown		149,427	149,427	148,563	148,763		664		664		149,427				3,402	01/20/2033	1.A
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		06/01/2021	Paydown		622,689	622,689	626,581	622,651		38		38		622,689				14,342	01/16/2033	1.A
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		06/01/2021	Paydown		194,368	194,368	195,886	194,368						194,368				4,281	06/16/2033	1.A
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		06/01/2021	Paydown		200,544	200,544	201,359	200,544						200,544				5,008	07/16/2033	1.A
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		06/01/2021	Paydown		682,723	682,723	691,958	683,229		(507)		(507)		682,723				14,297	06/20/2033	1.A
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		06/01/2021	Paydown		609,702	609,702	569,309	598,714		10,988		10,988		609,702				12,560	08/20/2033	1.A
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		06/01/2021	Paydown		824,363	824,363	832,864	827,688		(3,325)		(3,325)		824,363				15,818	10/20/2033	1.A
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		06/01/2021	Paydown		341,072	341,072	277,654	329,117		11,955		11,955		341,072				7,919	09/20/2033	1.A
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		06/01/2021	Paydown		1,225,102	1,225,102	1,123,649	1,197,537		27,565		27,565		1,225,102				25,168	10/20/2033	1.A
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		06/01/2021	Paydown		386,111	386,111	374,528	382,412		3,699		3,699		386,111				9,073	10/20/2033	1.A
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33		06/01/2021	Paydown		632,729	632,729	637,474	632,351		378		378		632,729				14,663	09/20/2033	1.A
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		06/01/2021	Paydown		432,389	432,389	425,694	426,277		6,112		6,112		432,389				9,968	10/20/2033	1.A
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		06/01/2021	Paydown		305,498	305,498	297,383	303,330		2,168		2,168		305,498				6,802	09/16/2033	1.A
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		06/01/2021	Paydown		563,945	563,945	520,239	551,647		12,298		12,298		563,945				11,677	10/20/2033	1.A
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		06/01/2021	Paydown		704,230	704,230	693,143	694,105		10,124		10,124		704,230				16,205	10/20/2033	1.A
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		06/01/2021	Paydown		689,881	689,881	719,632	694,810		(4,929)		(4,929)		689,881				17,141	04/20/2038	1.A
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		06/01/2021	Paydown		130,963	130,963	134,381	131,703		(740)		(740)		130,963				2,920	04/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33																				
38374E-BV-8			06/01/2021	Paydown		573,517	573,517	574,772	573,517						573,517				13,391	11/20/2033	1.A
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		06/01/2021	Paydown		1,160,686	1,160,686	1,169,391	1,164,185		(3,500)		(3,500)		1,160,686				21,430	12/16/2033	1.A
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		06/01/2021	Paydown		988,375	988,375	888,070	962,651		25,724		25,724		988,375				22,896	11/20/2033	1.A
	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33																				
38374E-JS-7			06/01/2021	Paydown		397,877	397,877	394,862	395,068		2,809		2,809		397,877				9,209	11/20/2033	1.A
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		06/01/2021	Paydown		642,303	642,303	589,313	629,684		12,619		12,619		642,303				14,854	11/20/2033	1.A
	GNR 2003-107 MD EXCH PAC-1-11 5.500%																				
38374E-LR-6	11/16/33		06/01/2021	Paydown		450,105	450,105	445,755	446,095		4,009		4,009		450,105				10,157	11/16/2033	1.A
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		06/01/2021	Paydown		496,456	496,456	490,269	490,792		5,664		5,664		496,456				11,482	11/20/2033	1.A
	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33																				
38374E-VB-0			06/01/2021	Paydown		1,622,006	1,622,006	1,488,191	1,587,002		35,004		35,004		1,622,006				33,837	11/20/2033	1.A
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		06/01/2021	Paydown		48,487	48,487	48,487	48,487						48,487				1,044	03/16/2046	1.A
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		06/01/2021	Paydown		1,082,446	1,082,446	1,016,712	1,063,958		18,487		18,487		1,082,446				21,977	04/16/2034	1.A
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		06/01/2021	Paydown		567,893	567,893	534,884	559,258		8,634		8,634		567,893				11,692	02/20/2034	1.A
	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34																				
38374F-SA-3			06/01/2021	Paydown		366,717	366,717	373,937	368,052		(1,335)		(1,335)		366,717				7,278	02/16/2034	1.A
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		06/01/2021	Paydown		499,314	499,314	491,771	492,443		6,872		6,872		499,314				10,342	03/20/2034	1.A
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		06/01/2021	Paydown		637,944	637,944	633,957	635,765		2,179		2,179		637,944				13,053	04/16/2034	1.A
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		06/01/2021	Paydown		351,365	351,365	346,643	349,434		1,931		1,931		351,365				8,097	05/20/2034	1.A
	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34																				
38374H-3Y-4			06/01/2021	Paydown		96,560	96,560	97,435	96,649		(89)		(89)		96,560				2,178	09/20/2034	1.A
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		06/01/2021	Paydown		371,281	371,281	360,607	368,140		3,141		3,141		371,281				8,286	09/16/2034	1.A
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		06/01/2021	Paydown		237,599	237,599	239,678	237,612		(13)		(13)		237,599				5,282	09/20/2034	1.A
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		06/01/2021	Paydown		444,425	444,425	441,390	441,580		2,845		2,845		444,425				10,203	08/20/2034	1.A
	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34																				
38374J-EE-2			06/01/2021	Paydown		511,935	511,935	507,775	509,773		2,162		2,162		511,935				11,631	09/20/2034	1.A
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		06/01/2021	Paydown		1,452,372	1,452,372	1,355,685	1,431,977		20,396		20,396		1,452,372				29,819	07/20/2034	1.A
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		06/01/2021	Paydown		308,852	308,852	300,933	301,607		7,246		7,246		308,852				6,309	10/20/2034	1.A
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		06/01/2021	Paydown		515,882	515,882	514,995	514,914		967		967		515,882				11,739	11/20/2034	1.A
	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34																				
38374J-PV-2			06/01/2021	Paydown		276,287	276,287	275,769	275,710		577		577		276,287				6,261	10/20/2034	1.A
	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35																				
38374K-3N-1			06/01/2021	Paydown		206,474	206,474	209,700	206,938		(464)		(464)		206,474				4,623	04/16/2035	1.A
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		06/01/2021	Paydown		950,119	950,119	937,055	944,059		6,060		6,060		950,119				20,498	03/20/2035	1.A
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		06/01/2021	Paydown		534,952	534,952	494,705	524,502		10,449		10,449		534,952				10,974	01/20/2035	1.A
	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35																				
38374L-EA-5			06/01/2021	Paydown		328,659	328,659	333,319	329,354		(695)		(695)		328,659				7,605	05/20/2035	1.A
	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35																				
38374L-RC-7			06/01/2021	Paydown		587,967	587,967	586,497	586,487		1,480		1,480		587,967				12,288	06/20/2035	1.A
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		06/01/2021	Paydown		225,774	225,774	226,524	225,774						225,774				5,099	09/20/2035	1.A
	GNR 2005-79 E CSTR DLY SEQ 4.519% 12/16/47																				
38374M-AE-9			06/01/2021	Paydown		68,030	68,030	68,030	68,030						68,030				1,282	12/16/2047	1.A
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		06/01/2021	Paydown		1,370,384	1,370,384	1,345,896	1,360,219		10,165		10,165		1,370,384				29,023	09/20/2035	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		06/01/2021	Paydown		1,248,080	1,248,080	1,110,681	1,170,412		77,668		77,668		1,248,080				25,770	09/16/2045	1.A
	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46																				
38374N-8B-6			06/01/2021	Paydown		170,325	170,325	169,098	169,125		1,199		1,199		170,325				3,846	11/16/2046	1.A
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		06/01/2021	Paydown		69,313	69,313	68,923	69,047		266		266		69,313				1,299	02/16/2039	1.A
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		06/01/2021	Paydown		820,216	820,216	846,873	829,170		(8,953)		(8,953)		820,216				18,578	02/20/2039	1.A
	GNR 2009-11 PB EXCH PAC-1-11 5.000%																				
38374T-JY-1	02/20/39		06/01/2021	Paydown		258,718	258,718	263,851	259,179		(461)		(461)		258,718				5,425	02/20/2039	1.A
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		06/01/2021	Paydown		2,095,568	2,095,568	2,127,493	2,109,217		(13,649)		(13,649)		2,095,568				38,194	04/16/2039	1.A
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		06/01/2021	Paydown		3,119,105	3,119,105	3,080,116	3,103,422		15,683		15,683		3,119,105				55,498	04/16/2039	1.A
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		06/01/2021	Paydown		1,965,676	1,965,676	1,954,005	1,956,821		8,855		8,855		1,965,676				36,172	05/20/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		06/01/2021	Paydown		318,298	318,298	314,767	316,154		2,144		2,144		318,298				5,739	05/16/2039	1.A
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39		06/01/2021	Paydown		890,446	890,446	883,767	884,053		6,393		6,393		890,446				16,335	06/20/2039	1.A
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		06/01/2021	Paydown		1,201,825	1,201,825	1,162,484	1,188,512		13,313		13,313		1,201,825				22,041	06/20/2039	1.A
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		06/01/2021	Paydown		1,396,647	1,396,647	1,421,961	1,412,567		(15,920)		(15,920)		1,396,647				25,590	03/20/2039	1.A
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		06/01/2021	Paydown		1,064,383	1,064,383	1,050,487	1,058,242		6,141		6,141		1,064,383				21,959	07/20/2039	1.A
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		06/01/2021	Paydown		1,030,810	1,030,810	1,037,575	1,030,293		517		517		1,030,810				21,273	07/20/2039	1.A
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		06/01/2021	Paydown		1,221,094	1,221,094	1,228,726	1,221,166		(72)		(72)		1,221,094				22,763	03/20/2039	1.A
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		06/01/2021	Paydown		2,029,428	2,029,428	2,015,476	2,018,424		11,005		11,005		2,029,428				38,030	04/16/2039	1.A
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		06/01/2021	Paydown		1,249,757	1,249,757	1,259,521	1,251,262		(1,505)		(1,505)		1,249,757				23,629	04/20/2039	1.A
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		06/01/2021	Paydown		2,499,517	2,499,517	2,493,086	2,493,849		5,668		5,668		2,499,517				44,984	04/16/2039	1.A
38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		3,852,200	3,852,200	4,035,180	3,895,419		(43,219)		(43,219)		3,852,200				71,306	07/20/2040	1.A
38374Y-DV-2	GNR 2010-92 PC PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		1,597,191	1,597,191	1,652,095	1,610,955		(13,764)		(13,764)		1,597,191				29,479	07/20/2040	1.A
38374Y-E2-5	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		3,620,693	3,620,693	3,742,891	3,646,920		(26,228)		(26,228)		3,620,693				67,658	07/20/2040	1.A
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		06/01/2021	Paydown		478,124	478,124	498,146	484,943		(6,819)		(6,819)		478,124				9,270	07/20/2040	1.A
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		06/01/2021	Paydown		2,666,477	2,666,477	2,728,139	2,684,827		(18,350)		(18,350)		2,666,477				49,313	07/20/2040	1.A
38374Y-US-0	GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		1,609,918	1,609,918	1,660,228	1,620,708		(10,790)		(10,790)		1,609,918				29,773	07/20/2040	1.A
38374Y-VE-0	GNR 2010-85 ME EXCH PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		2,058,381	2,058,381	2,128,816	2,072,367		(13,986)		(13,986)		2,058,381				38,134	07/20/2040	1.A
38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		2,860,943	2,860,943	3,098,759	2,938,704		(77,761)		(77,761)		2,860,943				53,360	07/20/2040	1.A
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		3,285,659	3,285,659	3,396,294	3,313,753		(28,093)		(28,093)		3,285,659				60,910	07/20/2040	1.A
38374Y-YM-9	GNR 2010-95 PE PAC-11 4.500% 07/20/40		06/01/2021	Paydown		1,611,604	1,611,604	1,668,262	1,623,561		(11,957)		(11,957)		1,611,604				29,776	07/20/2040	1.A
38375A-FR-0	GNR 2009-122 ME EXCH 4.500% 12/20/39		06/01/2021	Paydown		1,972,130	1,972,130	1,903,934	1,957,018		15,112		15,112		1,972,130				36,342	12/20/2039	1.A
38375C-E6-3	GNR 2012-52 PH AD PAC-11 3.500% 04/20/42		06/01/2021	Paydown		700,017	700,017	691,321	695,708		4,309		4,309		700,017				12,250	04/20/2042	1.A
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		05/18/2021	JP MORGAN SECURITIES		31,695,614	29,212,548	29,732,560	29,354,041		(6,376)		(6,376)		29,347,664		2,347,950	2,347,950	482,819	01/20/2042	1.A
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		06/01/2021	Paydown		3,123,981	3,123,981	3,179,591	3,139,113		(15,131)		(15,131)		3,123,981				129,872	01/20/2042	1.A
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		06/01/2021	Paydown		1,684,060	1,684,060	1,708,480	1,691,785		(7,725)		(7,725)		1,684,060				10,954	04/16/2041	1.A
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		06/01/2021	Paydown		857,125	857,125	898,541	874,094		(16,969)		(16,969)		857,125				12,666	04/20/2042	1.A
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		06/01/2021	Paydown		1,223,668	1,223,668	1,194,151	1,211,654		12,015		12,015		1,223,668				13,730	04/20/2042	1.A
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		05/18/2021	JP MORGAN SECURITIES		29,649,276	27,326,522	26,869,694	27,127,251		9,075		9,075		27,136,326		2,512,950	2,512,950	451,647	04/20/2042	1.A
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		06/01/2021	Paydown		2,916,777	2,916,777	2,868,016	2,895,507		21,270		21,270		2,916,777				121,153	04/20/2042	1.A
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		06/01/2021	Paydown		1,612,420	1,612,420	1,578,637	1,597,329		15,090		15,090		1,612,420				23,803	04/20/2042	1.A
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		06/01/2021	Paydown		164,828	164,828	168,742	165,131		(303)		(303)		164,828				3,368	07/16/2023	1.A
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		06/01/2021	Paydown		236,342	236,342	235,751	235,733		609		609		236,342				4,919	10/20/2038	1.A
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		06/01/2021	Paydown		272,167	272,167	280,843	273,925		(1,758)		(1,758)		272,167				6,326	07/20/2038	1.A
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		06/01/2021	Paydown		1,580,336	1,580,336	1,614,094	1,592,430		(12,094)		(12,094)		1,580,336				18,745	06/20/2042	1.A
38375J-CX-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		06/01/2021	Paydown		1,580,956	1,580,956	1,517,841	1,545,074		35,881		35,881		1,580,956				28,986	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		06/01/2021	Paydown		153,424	153,424	132,222	141,329		12,095		12,095		153,424				2,774	01/16/2047	1.A
38375J-R4-9	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37		06/01/2021	Paydown		110,499	110,499	113,960	111,815		(1,316)		(1,316)		110,499				2,249	05/16/2037	1.A
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		06/01/2021	Paydown		82,384	82,384	81,611	81,958		426		426		82,384				1,488	12/20/2037	1.A
38375Q-YH-6	GNR 2008-50 NB EXCH PAC-1-11 5.500% 06/16/38		06/01/2021	Paydown		353,175	353,175	366,598	354,738		(1,563)		(1,563)		353,175				7,934	06/16/2038	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		06/01/2021	Paydown		492,875	492,875	514,977	497,467		(4,593)		(4,593)		492,875				12,248	08/20/2038	1.A
38375Y-JZ-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		06/01/2021	Paydown		207,903	207,903	206,864	206,933		970		970		207,903				4,301	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		06/01/2021	Paydown		210,770	210,770	209,716	209,751		1,019		1,019		210,770				4,325	09/20/2038	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		06/01/2021	Paydown		663,343	663,343	684,072	664,322		(979)		(979)		663,343				13,914	08/20/2038	1.A
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		06/01/2021	Paydown		1,096,466	1,096,466	1,196,995	1,122,435		(25,969)		(25,969)		1,096,466				22,625	08/20/2039	1.A
38376C-3H-0	GNR 2009-89 PV EXCH PAC-1-11 5.000% 10/20/39		06/01/2021	Paydown		1,056,441	1,056,441	1,072,288	1,058,470		(2,029)		(2,029)		1,056,441				21,751	10/20/2039	1.A
38376C-AW-9	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		06/01/2021	Paydown		816,948	816,948	829,458	818,225		(1,277)		(1,277)		816,948				16,809	09/20/2039	1.A
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		06/01/2021	Paydown		1,559,275	1,559,275	1,608,246	1,570,187		(10,912)		(10,912)		1,559,275				31,998	06/20/2039	1.A
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		06/01/2021	Paydown		1,287,181	1,287,181	1,319,109	1,292,013		(4,831)		(4,831)		1,287,181				26,484	09/20/2039	1.A
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		06/01/2021	Paydown		776,006	776,006	780,613	775,684		322		322		776,006				16,015	09/20/2039	1.A
38376C-XM-6	GNR 2009-79 ME EXCH PAC-1-11 5.000% 09/20/39		06/01/2021	Paydown		464,183	464,183	469,333	464,776		(593)		(593)		464,183				9,557	09/20/2039	1.A
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		06/01/2021	Paydown		1,304,538	1,304,538	1,345,916	1,311,751		(7,213)		(7,213)		1,304,538				26,732	10/20/2039	1.A
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		06/01/2021	Paydown		1,894,902	1,894,902	1,904,377	1,893,144		1,759		1,759		1,894,902				38,834	11/20/2039	1.A
38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-11 5.000% 11/20/39		06/01/2021	Paydown		4,157,645	4,157,645	4,199,222	4,159,252		(1,606)		(1,606)		4,157,645				85,170	11/20/2039	1.A
38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39		06/01/2021	Paydown		2,851,124	2,851,124	2,933,094	2,864,100		(12,977)		(12,977)		2,851,124				58,420	11/20/2039	1.A
38376F-GE-6	GNR 2009-61 PE EXCH PAC-1-11 5.000% 08/16/39		06/01/2021	Paydown		1,046,967	1,046,967	1,054,001	1,047,243		(276)		(276)		1,046,967				21,328	08/16/2039	1.A
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		06/01/2021	Paydown		1,792,605	1,792,605	1,773,558	1,784,453		8,151		8,151		1,792,605				36,996	08/20/2039	1.A
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		06/01/2021	Paydown		478,988	478,988	483,030	479,443		(454)		(454)		478,988				9,927	09/20/2039	1.A
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		06/01/2021	Paydown		1,303,550	1,303,550	1,340,620	1,309,741		(6,190)		(6,190)		1,303,550				26,717	11/20/2039	1.A
38376J-VE-1	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39		06/01/2021	Paydown		2,733,358	2,733,358	2,773,504	2,737,240		(3,882)		(3,882)		2,733,358				56,072	11/20/2039	1.A
38376J-W4-2	GNR 2009-123 NB PAC-1-11 4.500% 12/20/39		06/01/2021	Paydown		995,656	995,656	940,545	978,540		17,116		17,116		995,656				18,570	12/20/2039	1.A
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		06/01/2021	Paydown		498,048	498,048	493,068	495,639		2,409		2,409		498,048				9,185	11/20/2039	1.A
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		06/01/2021	Paydown		3,612,780	3,612,780	3,702,112	3,626,651		(13,871)		(13,871)		3,612,780				77,630	10/20/2039	1.A
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		06/01/2021	Paydown		938,293	938,293	942,376	937,629		664		664		938,293				20,516	10/16/2039	1.A
38376K-TZ-4	GNR 2009-87 CG EXCH PAC-1-11 5.000% 10/20/39		06/01/2021	Paydown		1,599,103	1,599,103	1,629,336	1,604,361		(5,258)		(5,258)		1,599,103				32,833	10/20/2039	1.A
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		06/01/2021	Paydown		2,090,139	2,090,139	2,039,257	2,073,917		16,222		16,222		2,090,139				42,939	08/16/2039	1.A
38376L-AH-2	GNR 2010-91 PE PAC-1-11 4.500% 07/20/40		06/01/2021	Paydown		1,200,861	1,200,861	1,377,425	1,263,416		(62,555)		(62,555)		1,200,861				27,019	07/20/2040	1.A
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		06/01/2021	Paydown		1,314,640	1,314,640	1,324,911	1,316,021		(1,381)		(1,381)		1,314,640				24,342	07/20/2040	1.A
38376L-EJ-4	GNR 2010-90 LK PAC-1-11 4.500% 07/16/40		06/01/2021	Paydown		578,509	578,509	598,034	583,076		(4,567)		(4,567)		578,509				11,053	07/16/2040	1.A
38376L-MA-4	GNR 2011-83 PB PAC-1-11 4.000% 06/20/41		06/01/2021	Paydown		760,368	760,368	726,478	748,517		11,851		11,851		760,368				12,252	06/20/2041	1.A
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		06/01/2021	Paydown		64,220	64,220	58,596	61,914		1,933		1,933		64,220				560	06/16/2041	1.A
38376L-UE-7	GNR 2011-80 PC EXCH PAC-1-11 4.000% 06/20/41		06/01/2021	Paydown		1,998,499	1,998,499	1,924,023	1,970,672		27,826		27,826		1,998,499				32,675	06/20/2041	1.A
38376L-UR-8	GNR 2011-80 NC EXCH PAC-1-11 4.000% 06/16/41		06/01/2021	Paydown		1,167,280	1,167,280	1,124,921	1,152,212		15,068		15,068		1,167,280				19,556	06/16/2041	1.A
38376P-2T-6	GNR 2009-124 LU EXCH PAC-1-11 5.000% 12/20/39		06/01/2021	Paydown		1,499,068	1,499,068	1,504,923	1,497,516		1,552		1,552		1,499,068				30,718	12/20/2039	1.A
38376P-4G-2	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		06/01/2021	Paydown		2,518,404	2,518,404	2,553,032	2,522,054		(3,649)		(3,649)		2,518,404				51,955	12/20/2039	1.A
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		06/01/2021	Paydown		2,399,731	2,399,731	2,338,005	2,378,239		21,492		21,492		2,399,731				49,498	12/20/2039	1.A
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		06/01/2021	Paydown		2,030,153	2,030,153	2,005,696	2,020,486		9,667		9,667		2,030,153				37,543	12/20/2039	1.A
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		06/01/2021	Paydown		803,735	803,735	733,604	781,376		22,359		22,359		803,735				15,023	12/20/2039	1.A
38376P-TS-9	GNR 2009-125 PN PAC-1-11 4.500% 12/20/39		06/01/2021	Paydown		629,822	629,822	602,169	620,051		9,771		9,771		629,822				13,294	12/20/2039	1.A
38376P-ZT-0	GNR 2009-116 MP PAC-1-11 5.000% 12/16/39		06/01/2021	Paydown		1,168,821	1,168,821	1,176,492	1,169,329		(507)		(507)		1,168,821				25,372	12/16/2039	1.A
38376T-CF-7	GNR 2010-12 MC PAC-11 4.500% 01/20/40		06/01/2021	Paydown		898,729	898,729	854,740	885,865		12,864		12,864		898,729				16,795	01/20/2040	1.A
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		06/01/2021	Paydown		4,242,937	4,242,937	4,158,055	4,212,420		30,517		30,517		4,242,937				87,448	01/20/2040	1.A
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		06/01/2021	Paydown		2,280,179	2,280,179	2,215,782	2,258,237		21,943		21,943		2,280,179				41,775	01/20/2040	1.A
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		06/01/2021	Paydown		2,808,989	2,808,989	2,835,235	2,809,920		(931)		(931)		2,808,989				58,077	01/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		06/01/2021	Paydown		2,554,876	2,554,876	2,475,786	2,527,599		27,277		27,277		2,554,876				52,632	12/20/2039	1.A
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		06/01/2021	Paydown		2,213,115	2,213,115	2,018,557	2,148,920		64,195		64,195		2,213,115				41,077	12/20/2039	1.A
38376T-PE-6	GNR 2010-7 HA PAC-1-11 5.000% 01/16/40		06/01/2021	Paydown		1,671,721	1,671,721	1,664,734	1,667,072		4,650		4,650		1,671,721				38,127	01/16/2040	1.A
38376T-VP-4	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40		06/01/2021	Paydown		3,168,193	3,168,193	3,194,430	3,169,892		(1,699)		(1,699)		3,168,193				62,940	01/16/2040	1.A
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		06/01/2021	Paydown		1,759,312	1,759,312	1,614,099	1,714,066		45,246		45,246		1,759,312				32,821	01/20/2040	1.A
38376T-YX-4	GNR 2010-11 EP AD PAC-11 5.000% 01/20/40		06/01/2021	Paydown		118,383	118,383	119,437	118,464		(82)		(82)		118,383				2,960	01/20/2040	1.A
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40		06/01/2021	Paydown		1,469,291	1,469,291	1,494,142	1,476,041		(6,751)		(6,751)		1,469,291				30,400	02/20/2040	1.A
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		06/01/2021	Paydown		4,213,525	4,213,525	4,089,539	4,163,279		50,246		50,246		4,213,525				87,116	01/20/2040	1.A
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		06/01/2021	Paydown		1,786,385	1,786,385	1,743,781	1,771,263		15,122		15,122		1,786,385				29,073	02/20/2040	1.A
38376V-B7-1	GNR 2010-17 PN EXCH PAC-1-11 4.500% 02/16/40		06/01/2021	Paydown		1,488,993	1,488,993	1,427,572	1,471,368		17,625		17,625		1,488,993				26,825	02/16/2040	1.A
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		06/01/2021	Paydown		772,390	772,390	743,425	763,135		9,255		9,255		772,390				14,930	02/16/2040	1.A
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		06/01/2021	Paydown		2,151,962	2,151,962	2,060,503	2,125,277		26,685		26,685		2,151,962				39,429	02/20/2040	1.A
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40		06/01/2021	Paydown		562,325	562,325	579,546	566,762		(4,437)		(4,437)		562,325				11,371	02/20/2040	1.A
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		06/01/2021	Paydown		830,901	830,901	756,000	806,062		24,840		24,840		830,901				15,224	02/20/2040	1.A
38376W-2U-8	GNR 2010-34 NC EXCH PAC-1-11 4.500% 03/20/40		06/01/2021	Paydown		4,840,206	4,840,206	4,649,162	4,779,661		60,545		60,545		4,840,206				88,605	03/20/2040	1.A
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		06/01/2021	Paydown		758,057	758,057	682,623	730,975		27,082		27,082		758,057				14,022	03/20/2040	1.A
38376W-D8-5	GNR 2010-35 JY PAC-1-11 4.500% 03/20/40		06/01/2021	Paydown		1,000,160	1,000,160	957,653	986,974		13,186		13,186		1,000,160				18,326	03/20/2040	1.A
38376W-FT-7	GNR 2010-14 DG EXCH PAC-1-11 4.500% 02/20/40		06/01/2021	Paydown		1,344,741	1,344,741	1,300,826	1,329,481		15,259		15,259		1,344,741				24,702	02/20/2040	1.A
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		06/01/2021	Paydown		3,235,829	3,235,829	3,006,472	3,159,898		75,931		75,931		3,235,829				60,351	02/20/2040	1.A
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		1,081,701	1,081,701	1,115,166	1,089,277		(7,575)		(7,575)		1,081,701				22,234	04/20/2040	1.A
38376X-3H-4	GNR 2010-45 UE PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		536,465	536,465	537,974	536,087		378		378		536,465				11,053	04/20/2040	1.A
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		06/01/2021	Paydown		1,239,975	1,239,975	1,239,587	1,238,836		1,139		1,139		1,239,975				22,905	04/16/2040	1.A
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		06/01/2021	Paydown		2,004,147	2,004,147	1,897,676	1,966,966		37,180		37,180		2,004,147				36,724	03/20/2040	1.A
38376X-FJ-7	GNR 2010-32 PB PAC-1-11 5.000% 03/20/40		06/01/2021	Paydown		2,125,964	2,125,964	2,123,306	2,121,771		4,193		4,193		2,125,964				43,757	03/20/2040	1.A
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		06/01/2021	Paydown		1,245,801	1,245,801	1,211,676	1,233,018		12,783		12,783		1,245,801				25,791	03/20/2040	1.A
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		06/01/2021	Paydown		1,213,463	1,213,463	1,194,817	1,206,160		7,302		7,302		1,213,463				25,018	03/20/2040	1.A
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		2,760,559	2,760,559	2,661,486	2,720,140		40,419		40,419		2,760,559				22,369	04/20/2040	1.A
38376X-SE-4	GNR 2010-29 PE EXCH PAC-1-11 4.500% 03/20/40		06/01/2021	Paydown		1,607,361	1,607,361	1,536,725	1,585,730		21,630		21,630		1,607,361				29,538	03/20/2040	1.A
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		06/01/2021	Paydown		1,498,355	1,498,355	1,466,135	1,486,765		11,590		11,590		1,498,355				31,502	03/20/2040	1.A
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		06/01/2021	Paydown		1,307,061	1,307,061	1,281,217	1,291,086		10,551		10,551		1,307,061				14,181	03/16/2040	1.A
38376X-XJ-7	GNR 2010-30 MJ EXCH PAC-1-11 4.500% 03/20/40		06/01/2021	Paydown		886,733	886,733	892,622	886,980		(247)		(247)		886,733				16,389	03/20/2040	1.A
38376X-Y9-8	GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40		06/01/2021	Paydown		1,968,520	1,968,520	2,019,578	1,982,445		(13,925)		(13,925)		1,968,520				35,829	04/16/2040	1.A
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		06/01/2021	Paydown		1,074,529	1,074,529	1,069,492	1,071,509		3,020		3,020		1,074,529				18,348	04/16/2040	1.A
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		06/01/2021	Paydown		547,180	547,180	541,366	544,318		2,863		2,863		547,180				10,340	03/20/2040	1.A
38376Y-2J-9	GNR 2010-44 NC EXCH PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		1,408,196	1,408,196	1,342,682	1,387,272		20,924		20,924		1,408,196				25,581	04/20/2040	1.A
38376Y-3D-1	GNR 2010-44 BD EXCH PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		1,122,943	1,122,943	1,074,517	1,107,655		15,288		15,288		1,122,943				20,649	04/20/2040	1.A
38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		4,657,389	4,657,389	4,784,012	4,681,293		(23,904)		(23,904)		4,657,389				96,244	04/20/2040	1.A
38376Y-DU-2	GNR 2010-46 GX EXCH AD PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		226,431	226,431	229,474	227,087		(656)		(656)		226,431				5,661	04/20/2040	1.A
38376Y-EQ-0	GNR 2010-46 HY EXCH AD PAC-1-11 5.000% 04/16/40		06/01/2021	Paydown		2,872,974	2,872,974	2,908,774	2,879,911		(6,936)		(6,936)		2,872,974				60,130	04/16/2040	1.A
38376Y-FK-2	GNR 2010-46 CY EXCH PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		928,019	928,019	936,429	929,129		(1,111)		(1,111)		928,019				19,212	04/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		06/01/2021	Paydown		570,760	570,760	628,125	586,854		(16,095)		(16,095)		570,760				10,430	04/20/2040	1.A
38376Y-Q6-1	GNR 2010-47 CE EXCH AD PAC-11 5.000% 04/20/40		06/01/2021	Paydown		1,662,155	1,662,155	1,677,218	1,663,957		(1,802)		(1,802)		1,662,155				34,372	04/20/2040	1.A
38376Y-S4-4	GNR 2010-47 PE EXCH PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		3,314,855	3,314,855	3,177,081	3,267,964		46,891		46,891		3,314,855				61,069	04/20/2040	1.A
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		1,655,325	1,655,325	1,602,074	1,638,288		17,037		17,037		1,655,325				33,879	04/20/2040	1.A
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		06/01/2021	Paydown		2,675,117	2,675,117	2,616,599	2,650,821		24,296		24,296		2,675,117				48,900	04/20/2040	1.A
38376Y-YL-9	GNR 2010-43 PD EXCH PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		1,686,384	1,686,384	1,630,523	1,665,792		20,592		20,592		1,686,384				31,124	04/20/2040	1.A
38377D-EE-2	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		06/01/2021	Paydown		1,269,835	1,269,835	1,269,636	1,268,315		1,520		1,520		1,269,835				21,251	07/20/2040	1.A
38377D-HH-2	GNR 2010-99 QL EXCH PAC-1-11 4.000% 08/20/40		06/01/2021	Paydown		3,101,906	3,101,906	3,090,274	3,094,029		7,877		7,877		3,101,906				50,971	08/20/2040	1.A
38377D-XV-3	GNR 2010-104 NC EXCH PAC-11 4.500% 08/20/40		06/01/2021	Paydown		1,997,646	1,997,646	2,052,581	2,008,878		(11,233)		(11,233)		1,997,646				36,879	08/20/2040	1.A
38377D-YD-2	GNR 2010-104 PC EXCH PAC-11 4.500% 08/20/40		06/01/2021	Paydown		1,117,294	1,117,294	1,145,925	1,122,841		(5,546)		(5,546)		1,117,294				21,143	08/20/2040	1.A
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		06/01/2021	Paydown		327,032	327,032	339,296	330,353		(3,321)		(3,321)		327,032				6,381	05/16/2040	1.A
38377E-AN-4	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		1,810,599	1,810,599	1,813,146	1,810,599						1,810,599				33,843	04/20/2040	1.A
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		06/01/2021	Paydown		940,224	940,224	895,269	925,733		14,491		14,491		940,224				17,431	04/20/2040	1.A
38377E-DE-1	GNR 2010-41 LQ EXCH PAC-1-11 5.000% 04/20/40		06/01/2021	Paydown		827,663	827,663	835,551	828,269		(607)		(607)		827,663				16,940	04/20/2040	1.A
38377E-FA-7	GNR 2010-42 DB PAC-11 4.500% 04/20/40		06/01/2021	Paydown		855,251	855,251	876,365	859,507		(4,256)		(4,256)		855,251				15,754	04/20/2040	1.A
38377E-M5-0	GNR 2010-60 PL PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		2,566,144	2,566,144	2,925,003	2,683,015		(116,871)		(116,871)		2,566,144				47,455	05/20/2040	1.A
38377E-QM-9	GNR 2010-67 JE PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,042,568	1,042,568	1,188,853	1,090,930		(48,362)		(48,362)		1,042,568				19,337	05/20/2040	1.A
38377E-RJ-5	GNR 2010-67 GQ PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,353,344	1,353,344	1,358,419	1,352,339		1,005		1,005		1,353,344				25,047	05/20/2040	1.A
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		455,889	455,889	445,489	451,551		4,338		4,338		455,889				8,519	05/20/2040	1.A
38377E-ZM-9	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,951,938	1,951,938	1,911,069	1,935,703		16,235		16,235		1,951,938				36,125	05/20/2040	1.A
38377F-2J-9	GNR 2010-73 LE EXCH PAC-1-11 4.500% 06/20/40		06/01/2021	Paydown		1,256,185	1,256,185	1,271,053	1,258,002		(1,817)		(1,817)		1,256,185				23,020	06/20/2040	1.A
38377F-5F-4	GNR 2010-81 PH PAC-11 4.500% 06/20/40		06/01/2021	Paydown		1,020,424	1,020,424	1,016,597	1,017,636		2,788		2,788		1,020,424				18,871	06/20/2040	1.A
38377F-EE-7	GNR 2010-61 ME EXCH PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,494,550	1,494,550	1,586,091	1,527,348		(32,798)		(32,798)		1,494,550				27,627	05/20/2040	1.A
38377F-FL-0	GNR 2010-61 PE EXCH PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,410,613	1,410,613	1,413,258	1,408,982		1,631		1,631		1,410,613				25,625	05/20/2040	1.A
38377F-FY-2	GNR 2010-61 CG EXCH PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,463,549	1,463,549	1,467,208	1,462,066		1,483		1,483		1,463,549				26,775	05/20/2040	1.A
38377F-HX-2	GNR 2010-62 PB PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		829,257	829,257	854,653	834,407		(5,150)		(5,150)		829,257				15,275	05/20/2040	1.A
38377F-KE-0	GNR 2010-62 KD PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		718,660	718,660	714,730	716,282		2,378		2,378		718,660				15,657	05/20/2040	1.A
38377F-LX-7	GNR 2010-56 PE PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,105,676	1,105,676	1,074,579	1,095,487		10,189		10,189		1,105,676				20,367	05/20/2040	1.A
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		06/01/2021	Paydown		823,803	823,803	802,179	815,765		8,038		8,038		823,803				15,276	05/20/2040	1.A
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,652,596	1,652,596	1,611,281	1,637,065		15,531		15,531		1,652,596				30,585	05/20/2040	1.A
38377F-XN-6	GNR 2010-59 PC EXCH PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		107,046	107,046	122,401	112,617		(5,571)		(5,571)		107,046				2,409	05/20/2040	1.A
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		06/01/2021	Paydown		1,064,515	1,064,515	1,125,350	1,084,243		(19,729)		(19,729)		1,064,515				19,596	02/20/2040	1.A
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		06/01/2021	Paydown		783,395	783,395	738,607	769,518		13,877		13,877		783,395				14,231	06/20/2040	1.A
38377F-ZX-2	GNR 2010-58 BP PAC-1-11 4.500% 05/20/40		06/01/2021	Paydown		1,951,938	1,951,938	1,965,358	1,951,982		(44)		(44)		1,951,938				36,125	05/20/2040	1.A
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		06/01/2021	Paydown		1,348,020	1,348,020	1,363,764	1,351,495		(3,475)		(3,475)		1,348,020				24,952	07/20/2040	1.A
38377G-HJ-6	GNR 2010-79 AB PAC-11 4.500% 06/20/40		06/01/2021	Paydown		947,161	947,161	919,449	935,599		11,562		11,562		947,161				18,506	06/20/2040	1.A
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		06/01/2021	Paydown		1,413,166	1,413,166	1,434,806	1,416,458		(3,292)		(3,292)		1,413,166				25,671	06/20/2040	1.A
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		06/01/2021	Paydown		2,350,404	2,350,404	2,318,361	2,333,955		16,448		16,448		2,350,404				43,178	06/20/2040	1.A
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11 4.500% 06/20/40		06/01/2021	Paydown		1,530,636	1,530,636	1,526,331	1,526,809		3,827		3,827		1,530,636				28,306	06/20/2040	1.A
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		06/01/2021	Paydown		414,660	414,660	407,671	412,013		2,647		2,647		414,660				6,871	06/20/2040	1.A
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		06/01/2021	Paydown		7,716,381	7,716,381	7,698,296	7,698,204		18,177		18,177		7,716,381				142,965	06/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		06/01/2021	Paydown		750,714	750,714	742,972	747,085		3,628		3,628		750,714				13,896	06/20/2040	1.A
38377G-SX-8	GNR 2010-68 MB PAC-1-11 4.500% 06/20/40		06/01/2021	Paydown		1,914,606	1,914,606	1,921,786	1,913,572		1,034		1,034		1,914,606				35,408	06/20/2040	1.A
38377G-U2-3	GNR 2010-89 BG PAC-1-11 4.000% 07/20/40		06/01/2021	Paydown		1,911,570	1,911,570	1,909,181	1,908,327		3,244		3,244		1,911,570				31,481	07/20/2040	1.A
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40		06/01/2021	Paydown		1,161,044	1,161,044	1,314,882	1,209,808		(48,764)		(48,764)		1,161,044				22,414	09/20/2040	1.A
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		06/01/2021	Paydown		2,546,873	2,546,873	2,884,333	2,643,048		(96,175)		(96,175)		2,546,873				47,801	09/20/2040	1.A
38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4.000% 08/20/40		06/01/2021	Paydown		6,280,096	6,280,096	6,284,953	6,271,963		8,134		8,134		6,280,096				103,422	08/20/2040	1.A
38377J-FM-0	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40		06/01/2021	Paydown		8,028,416	8,028,416	8,229,126	8,068,583		(40,167)		(40,167)		8,028,416				148,795	08/20/2040	1.A
38377J-FV-0	GNR 2010-107 PY AD PAC-1-11 4.500% 08/20/40		06/01/2021	Paydown		3,814,897	3,814,897	3,922,787	3,837,702		(22,804)		(22,804)		3,814,897				70,759	08/20/2040	1.A
38377J-GJ-6	GNR 2010-107 QY PAC-1-11 4.000% 08/20/40		06/01/2021	Paydown		1,311,997	1,311,997	1,318,557	1,311,842		156		156		1,311,997				21,631	08/20/2040	1.A
38377J-GP-2	GNR 2010-107 GY AD PAC-1-11 4.500% 08/20/40		06/01/2021	Paydown		1,967,996	1,967,996	2,043,333	1,985,514		(17,518)		(17,518)		1,967,996				36,502	08/20/2040	1.A
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		06/01/2021	Paydown		1,035,398	1,035,398	1,055,823	1,041,903		(6,505)		(6,505)		1,035,398				19,049	09/16/2040	1.A
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		06/01/2021	Paydown		2,561,013	2,561,013	2,648,247	2,584,208		(23,196)		(23,196)		2,561,013				47,361	08/20/2040	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		06/01/2021	Paydown		993,987	993,987	992,802	992,262		1,725		1,725		993,987				19,075	09/16/2040	1.A
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		06/01/2021	Paydown		2,536,477	2,536,477	2,509,876	2,524,495		11,982		11,982		2,536,477				44,289	08/20/2040	1.A
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		06/01/2021	Paydown		829,348	829,348	813,279	822,821		6,527		6,527		829,348				15,369	08/20/2040	1.A
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		06/01/2021	Paydown		3,881,631	3,881,631	3,951,790	3,900,680		(19,050)		(19,050)		3,881,631				57,024	07/20/2040	1.A
38377K-CM-0	GNR 2010-114 MB EXCH PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		594,725	594,725	597,512	594,793		(68)		(68)		594,725				11,895	09/20/2040	1.A
38377K-DQ-0	GNR 2010-115 GD PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		1,458,662	1,458,662	1,450,457	1,454,048		4,614		4,614		1,458,662				23,948	09/20/2040	1.A
38377K-FQ-8	GNR 2010-115 PY PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		2,686,790	2,686,790	2,717,016	2,690,930		(4,141)		(4,141)		2,686,790				44,112	09/20/2040	1.A
38377K-FZ-8	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		2,187,993	2,187,993	2,207,821	2,190,175		(2,183)		(2,183)		2,187,993				35,922	09/20/2040	1.A
38377K-L2-4	GNR 2010-112 PE EXCH PAC-1-11 4.500% 09/20/40		06/01/2021	Paydown		5,971,588	5,971,588	6,234,711	6,040,849		(69,261)		(69,261)		5,971,588				110,239	09/20/2040	1.A
38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.500% 09/20/40		06/01/2021	Paydown		4,124,399	4,124,399	4,287,441	4,166,704		(42,306)		(42,306)		4,124,399				76,279	09/20/2040	1.A
38377K-ML-1	GNR 2010-120 CP PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		117,358	117,358	118,384	117,528		(170)		(170)		117,358				2,347	09/20/2040	1.A
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		06/01/2021	Paydown		3,154,245	3,154,245	3,188,745	3,160,397		(6,152)		(6,152)		3,154,245				52,004	09/20/2040	1.A
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		06/01/2021	Paydown		668,130	668,130	605,232	647,877		20,253		20,253		668,130				10,939	10/20/2040	1.A
38377L-N8-7	GNR 2010-130 DC EXCH PAC-1-11 4.500% 10/16/40		06/01/2021	Paydown		2,666,850	2,666,850	2,771,441	2,693,913		(27,063)		(27,063)		2,666,850				46,922	10/16/2040	1.A
38377L-YJ-1	GNR 2010-127 PE EXCH PAC-1-11 4.000% 10/20/40		06/01/2021	Paydown		2,995,853	2,995,853	3,065,132	3,013,365		(17,512)		(17,512)		2,995,853				50,054	10/20/2040	1.A
38377M-3G-9	GNR 2010-146 MY EXCH SC AD SEQ 4.500% 06/20/40		06/01/2021	Paydown		1,626,628	1,626,628	1,662,973	1,636,725		(10,097)		(10,097)		1,626,628				30,214	06/20/2040	1.A
38377M-BG-0	GNR 2010-129 PE PAC-1-11 4.000% 10/20/40		06/01/2021	Paydown		2,382,801	2,382,801	2,446,094	2,397,727		(14,925)		(14,925)		2,382,801				39,041	10/20/2040	1.A
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		04/16/2021	JP MORGAN SECURITIES		35,727,655	32,300,747	32,341,123	32,300,747						32,300,747		3,426,907	3,426,907	498,867	10/16/2040	1.A
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		05/01/2021	Paydown		2,426,774	2,426,774	2,429,807	2,426,774						2,426,774				143,780	10/16/2040	1.A
38377M-ND-4	GNR 2010-138 PB PAC-1-11 4.000% 10/20/40		06/01/2021	Paydown		844,890	844,890	871,293	851,703		(6,813)		(6,813)		844,890				13,664	10/20/2040	1.A
38377M-NR-3	GNR 2010-137 PE PAC-1-11 4.500% 10/20/40		06/01/2021	Paydown		599,758	599,758	686,278	631,455		(31,697)		(31,697)		599,758				12,952	10/20/2040	1.A
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		06/01/2021	Paydown		1,158,023	1,158,023	1,192,040	1,166,896		(8,873)		(8,873)		1,158,023				18,685	09/16/2040	1.A
38377M-UF-1	GNR 2010-146 EL PAC-11 4.000% 11/16/40		04/16/2021	JP MORGAN SECURITIES		63,615,742	57,513,879	52,607,226	55,905,941		55,376		55,376		55,961,317		7,654,425	7,654,425	888,270	11/16/2040	1.A
38377M-UF-1	GNR 2010-146 EL PAC-11 4.000% 11/16/40		05/01/2021	Paydown		1,899,864	1,899,864	1,737,782	1,846,749		53,115		53,115		1,899,864				220,187	11/16/2040	1.A
38377M-WX-0	GNR 2010-146 CL EXCH PAC-1-11 4.000% 11/16/40		06/01/2021	Paydown		2,287,898	2,287,898	2,338,303	2,301,081		(13,183)		(13,183)		2,287,898				34,682	11/16/2040	1.A
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		06/01/2021	Paydown		3,056,478	3,056,478	2,874,044	2,996,500		59,978		59,978		3,056,478				52,948	12/20/2040	1.A
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		06/01/2021	Paydown		988,178	988,178	971,811	981,362		6,816		6,816		988,178				16,081	11/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
38377N-FT-6	GNR 2010-151 EP AD PAC-11 4.000% 11/20/40		06/01/2021	Paydown		542,674	542,674	548,948	544,073		(1,399)		(1,399)		542,674				10,853	11/20/2040	1.A
38377N-G2-4	GNR 2010-157 GL PAC-11 4.000% 12/20/40		06/01/2021	Paydown		941,182	941,182	862,652	913,791		27,391		27,391		941,182				15,629	12/20/2040	1.A
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		06/01/2021	Paydown		1,785,431	1,785,431	1,758,650	1,774,016		11,415		11,415		1,785,431				32,928	12/16/2040	1.A
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		05/26/2021	Various		(2,408,940)	(2,179,111)	(1,978,906)	(760,425)		(1,356,444)		(1,356,444)		(2,116,869)		(292,071)	(292,071)	498,341	12/20/2040	1.A
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		04/01/2021	Paydown		2,179,111	2,179,111	1,978,906	760,425		1,418,686		1,418,686		2,179,111				195,169	12/20/2040	1.A
38377N-MR-2	GNR 2010-151 B SEQ 4.500% 11/20/40		06/01/2021	Paydown		1,429,314	1,429,314	1,446,734	1,431,749		(2,434)		(2,434)		1,429,314				26,846	11/20/2040	1.A
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		04/16/2021	BANK OF AMERICA		(3,534,783)	(3,197,542)	(3,232,824)			(3,207,634)		(3,207,634)		(3,207,634)		(327,149)	(327,149)	739,181	11/20/2040	1.A
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		04/01/2021	Paydown		3,197,542	3,197,542	3,232,824			3,197,542		3,197,542		3,197,542				289,028	11/20/2040	1.A
38377N-QC-1	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40		06/01/2021	Paydown		986,864	986,864	973,911	981,451		5,413		5,413		986,864				16,059	11/20/2040	1.A
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		06/01/2021	Paydown		590,373	590,373	588,528	588,942		1,431		1,431		590,373				9,607	11/20/2040	1.A
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		06/01/2021	Paydown		396,831	396,831	360,062	386,270		10,561		10,561		396,831				6,618	12/16/2040	1.A
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		06/01/2021	Paydown		1,106,025	1,106,025	1,198,722	1,136,715		(30,689)		(30,689)		1,106,025				17,989	12/20/2040	1.A
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		04/16/2021	JP MORGAN SECURITIES		46,855,578	42,361,308	39,448,968	41,417,451		(6,067)		(6,067)		41,411,384		5,444,195	5,444,195	654,247	12/16/2040	1.A
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		05/01/2021	Paydown		3,284,909	3,284,909	3,059,072	3,211,718		73,191		73,191		3,284,909				189,694	12/16/2040	1.A
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41		06/01/2021	Paydown		1,288,844	1,288,844	1,260,046	1,276,084		12,760		12,760		1,288,844				23,567	02/20/2041	1.A
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		06/01/2021	Paydown		1,267,273	1,267,273	1,199,949	1,244,386		22,887		22,887		1,267,273				22,904	02/16/2041	1.A
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		06/01/2021	Paydown		359,949	359,949	341,839	353,764		6,185		6,185		359,949				6,726	02/20/2041	1.A
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41		06/01/2021	Paydown		719,271	719,271	680,497	707,115		12,155		12,155		719,271				12,079	03/20/2041	1.A
38377Q-PA-9	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41		06/01/2021	Paydown		572,830	572,830	521,991	557,314		15,516		15,516		572,830				9,250	02/20/2041	1.A
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		06/01/2021	Paydown		1,047,099	1,047,099	1,012,087	1,034,033		13,066		13,066		1,047,099				20,029	02/16/2041	1.A
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		06/01/2021	Paydown		528,580	528,580	556,734	537,498		(8,918)		(8,918)		528,580				10,003	02/20/2041	1.A
38377Q-UK-1	GNR 2011-25 NE PAC-1-11 4.500% 02/16/41		06/01/2021	Paydown		470,488	470,488	456,226	465,185		5,303		5,303		470,488				10,586	02/16/2041	1.A
38377Q-XC-6	GNR 2011-44 PD EXCH PAC-1-11 4.000% 03/20/41		06/01/2021	Paydown		1,062,743	1,062,743	982,871	1,037,757		24,985		24,985		1,062,743				17,486	03/20/2041	1.A
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		06/01/2021	Paydown		2,172,083	2,172,083	2,244,517	2,187,369		(15,285)		(15,285)		2,172,083				40,315	03/20/2041	1.A
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		06/01/2021	Paydown		1,489,393	1,489,393	1,349,530	1,444,669		44,724		44,724		1,489,393				24,087	12/20/2040	1.A
38377R-AN-5	GNR 2010-158 PE PAC-1-11 4.000% 12/20/40		06/01/2021	Paydown		3,648,422	3,648,422	3,545,526	3,611,395		37,027		37,027		3,648,422				59,685	12/20/2040	1.A
38377R-BH-7	GNR 2010-158 DE PAC-11 4.000% 11/20/39		06/01/2021	Paydown		4,419,902	4,419,902	4,239,652	4,391,405		28,496		28,496		4,419,902				71,888	11/20/2039	1.A
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		06/01/2021	Paydown		1,066,796	1,066,796	1,040,793	1,057,143		9,653		9,653		1,066,796				18,668	12/16/2040	1.A
38377R-DW-2	GNR 2010-158 ME PAC-11 4.500% 12/16/40		06/01/2021	Paydown		1,074,793	1,074,793	1,038,855	1,063,094		11,700		11,700		1,074,793				20,074	12/16/2040	1.A
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		06/16/2021	Various		30,757,916	27,807,694	26,200,062	27,252,487		(4,841)		(4,841)		27,247,646		3,510,271	3,510,271	429,474	12/16/2040	1.A
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		05/01/2021	Paydown		2,586,581	2,586,581	2,437,044	2,534,937		51,644		51,644		2,586,581				131,297	12/16/2040	1.A
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		06/01/2021	Paydown		822,594	822,594	802,158	813,730		8,864		8,864		822,594				14,747	12/16/2040	1.A
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		06/01/2021	Paydown		703,311	703,311	634,958	680,959		22,351		22,351		703,311				11,310	12/20/2040	1.A
38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4.000% 12/16/40		06/01/2021	Paydown		6,059,079	6,059,079	5,766,539	5,950,794		108,286		108,286		6,059,079				100,732	12/16/2040	1.A
38377R-KR-5	GNR 2010-163 DU EXCH PAC-1-11 4.000% 12/16/40		05/26/2021	Various		29,511,127	26,680,493	25,288,105	26,200,135		24,106		24,106		26,224,241		3,286,886	3,286,886	412,065	12/16/2040	1.A
38377R-KR-5	GNR 2010-163 DU EXCH PAC-1-11 4.000% 12/16/40		05/01/2021	Paydown		2,481,732	2,481,732	2,352,217	2,437,051		44,681		44,681		2,481,732				125,975	12/16/2040	1.A
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		06/01/2021	Paydown		2,855,898	2,855,898	2,875,015	2,854,320		(9,092)		(9,092)		2,855,898				26,822	12/20/2040	1.A
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		04/16/2021	BANK OF AMERICA		(2,698,655)	(2,441,186)	(2,415,249)			(2,429,992)		(2,429,992)		(2,429,992)		(268,663)	(268,663)	556,799	12/20/2040	1.A
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		04/01/2021	Paydown		2,441,186	2,441,186	2,415,249			2,441,186		2,441,186		2,441,186				218,149	12/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
38377R-QQ-1	GNR 2010-162 PH EXCH AD PAC-11 4.500% 12/20/40		06/01/2021	Paydown		4,085,248	4,085,248	4,032,906	4,062,556		22,692		22,692		4,085,248				75,724	12/20/2040	1.A
38377R-TS-4	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40		06/01/2021	Paydown		2,853,741	2,853,741	2,771,696	2,825,295		28,445		28,445		2,853,741				53,873	12/16/2040	1.A
38377R-TX-3	GNR 2010-162 MH EXCH PAC-11 4.500% 12/20/40		06/01/2021	Paydown		312,765	312,765	304,701	309,429		3,335		3,335		312,765				7,037	12/20/2040	1.A
38377R-UT-0	GNR 2010-166 MC PAC-11 4.000% 12/20/40		06/01/2021	Paydown		6,720,725	6,720,725	6,084,357	6,504,368		216,357		216,357		6,720,725				109,310	12/20/2040	1.A
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		04/16/2021	BANK OF AMERICA		(3,063,007)	(2,770,776)	(2,716,474)	(791,670)		(1,957,564)		(1,957,564)		(2,749,234)		(313,773)	(313,773)	640,525	12/20/2040	1.A
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		04/01/2021	Paydown		2,770,776	2,770,776	2,716,474	791,670		1,979,106		1,979,106		2,770,776				250,452	12/20/2040	1.A
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		04/16/2021	JP MORGAN SECURITIES		51,453,331	46,518,056	45,200,298	45,948,011		(3,206)		(3,206)		45,944,805		5,508,526	5,508,526	718,446	12/16/2040	1.A
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		05/01/2021	Paydown		2,492,437	2,492,437	2,421,832	2,461,894		30,543		30,543		2,492,437				192,408	12/16/2040	1.A
38377T-2K-6	GNR 2011-23 MB EXCH AD PAC-11 4.500% 02/16/41		06/01/2021	Paydown		1,272,828	1,272,828	1,297,091	1,279,162		(6,334)		(6,334)		1,272,828				24,143	02/16/2041	1.A
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		06/01/2021	Paydown		2,091,361	2,091,361	2,181,773	2,119,052		(27,691)		(27,691)		2,091,361				39,020	01/20/2041	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		06/01/2021	Paydown		1,409,581	1,409,581	1,360,245	1,390,818		18,763		18,763		1,409,581				25,071	02/20/2041	1.A
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		06/01/2021	Paydown		1,520,573	1,520,573	1,676,140	1,561,837		(41,263)		(41,263)		1,520,573				31,596	05/20/2040	1.A
38377T-DR-9	GNR 2011-13 KB EXCH PAC-1-11 4.000% 01/20/41		06/01/2021	Paydown		891,730	891,730	807,294	862,642		29,087		29,087		891,730				14,405	01/20/2041	1.A
38377T-FL-0	GNR 2011-2 MB EXCH PAC-1-11 4.500% 01/20/41		06/01/2021	Paydown		1,513,286	1,513,286	1,480,419	1,501,320		11,966		11,966		1,513,286				28,234	01/20/2041	1.A
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		06/01/2021	Paydown		858,855	858,855	912,547	875,671		(16,816)		(16,816)		858,855				16,252	01/20/2041	1.A
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		06/01/2021	Paydown		895,539	895,539	833,406	877,352		18,186		18,186		895,539				12,840	02/20/2041	1.A
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		06/01/2021	Paydown		1,914,541	1,914,541	1,724,583	1,859,932		54,609		54,609		1,914,541				31,465	02/20/2041	1.A
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		06/01/2021	Paydown		1,321,184	1,321,184	1,200,626	1,284,962		36,222		36,222		1,321,184				21,738	02/20/2041	1.A
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		06/01/2021	Paydown		746,432	746,432	779,946	754,944		(8,512)		(8,512)		746,432				13,816	02/20/2041	1.A
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		06/01/2021	Paydown		550,443	550,443	518,105	539,618		10,826		10,826		550,443				9,104	02/16/2041	1.A
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		06/01/2021	Paydown		1,922,005	1,922,005	1,860,741	1,897,695		24,311		24,311		1,922,005				35,733	04/20/2041	1.A
38377U-B4-9	GNR 2011-41 MP EXCH PAC-1-11 4.000% 03/20/41		06/01/2021	Paydown		1,902,939	1,902,939	1,809,874	1,872,343		30,596		30,596		1,902,939				31,057	03/20/2041	1.A
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		06/01/2021	Paydown		1,880,925	1,880,925	1,859,764	1,872,955		7,970		7,970		1,880,925				31,523	02/20/2041	1.A
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		06/01/2021	Paydown		1,408,101	1,408,101	1,378,619	1,397,865		10,236		10,236		1,408,101				26,428	03/16/2041	1.A
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		06/01/2021	Paydown		1,101,554	1,101,554	1,017,905	1,074,857		26,697		26,697		1,101,554				18,187	04/20/2041	1.A
38377U-HP-6	GNR 2011-40 PE PAC-11 4.500% 03/20/41		06/01/2021	Paydown		637,023	637,023	615,026	629,859		7,164		7,164		637,023				12,032	03/20/2041	1.A
38377U-HU-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		06/01/2021	Paydown		657,847	657,847	635,979	650,533		7,314		7,314		657,847				12,749	03/16/2041	1.A
38377U-JE-9	GNR 2011-40 DE SC SEQ 4.500% 12/20/40		06/01/2021	Paydown		1,198,170	1,198,170	1,174,207	1,189,049		9,122		9,122		1,198,170				22,095	12/20/2040	1.A
38377U-K8-0	GNR 2011-54 B SEQ 4.000% 04/16/41		06/01/2021	Paydown		1,719,409	1,719,409	1,508,781	1,653,708		65,700		65,700		1,719,409				29,025	04/16/2041	1.A
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		06/01/2021	Paydown		214,507	214,507	207,535	208,374		6,133		6,133		214,507				4,027	04/20/2041	1.A
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		06/01/2021	Paydown		2,146,163	2,146,163	1,967,853	2,088,616		57,547		57,547		2,146,163				39,978	04/20/2041	1.A
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		06/01/2021	Paydown		456,688	456,688	432,641	448,842		7,846		7,846		456,688				7,492	03/16/2041	1.A
38377U-RP-5	GNR 2011-32 QC PAC-1-11 4.500% 03/16/41		06/01/2021	Paydown		898,926	898,926	891,903	895,577		3,349		3,349		898,926				16,641	03/16/2041	1.A
38377U-ST-6	GNR 2011-32 LB SC PAC-11 4.000% 03/20/41		06/01/2021	Paydown		733,517	733,517	715,150	727,583		5,934		5,934		733,517				12,051	03/20/2041	1.A
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11 4.000% 01/20/41		06/01/2021	Paydown		954,929	954,929	890,173	934,603		20,327		20,327		954,929				15,694	01/20/2041	1.A
38377V-3L-8	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		06/01/2021	Paydown		1,704,356	1,704,356	1,628,725	1,677,397		26,959		26,959		1,704,356				28,050	05/20/2041	1.A
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		06/01/2021	Paydown		1,632,338	1,632,338	1,499,666	1,588,361		43,978		43,978		1,632,338				29,176	04/16/2041	1.A
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		06/01/2021	Paydown		1,702,072	1,702,072	1,534,802	1,646,525		55,547		55,547		1,702,072				28,005	04/20/2041	1.A
38377V-HB-5	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41		06/01/2021	Paydown		1,572,053	1,572,053	1,521,452	1,553,563		18,490		18,490		1,572,053				29,301	04/16/2041	1.A
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		06/01/2021	Paydown		1,892,021	1,892,021	1,809,444	1,862,859		29,162		29,162		1,892,021				34,992	04/20/2041	1.A
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		06/01/2021	Paydown		984,188	984,188	895,484	954,769		29,419		29,419		984,188				18,431	04/16/2041	1.A
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41		06/01/2021	Paydown		1,745,436	1,745,436	1,698,186	1,728,238		17,197		17,197		1,745,436				33,074	04/16/2041	1.A
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		06/01/2021	Paydown		1,935,494	1,935,494	1,757,112	1,870,719		64,775		64,775		1,935,494				36,833	04/16/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		06/01/2021	Paydown		1,425,861	1,425,861	1,407,146	1,418,503		7,357		7,357		1,425,861				26,823	05/16/2041	1.A
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41		06/01/2021	Paydown		975,088	975,088	979,354	975,308		(220)		(220)		975,088				18,643	05/16/2041	1.A
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		06/01/2021	Paydown		2,681,616	2,681,616	2,518,205	2,650,626		30,990		30,990		2,681,616				42,361	05/20/2041	1.A
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		06/01/2021	Paydown		684,304	684,304	756,155	708,641		(24,337)		(24,337)		684,304				13,005	05/16/2041	1.A
38377W-JB-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		06/01/2021	Paydown		1,202,853	1,202,853	1,226,142	1,207,648		(4,795)		(4,795)		1,202,853				19,975	07/20/2041	1.A
38377W-WK-6	GNR 2011-82 PB PAC-1-11 4.000% 06/20/41		06/01/2021	Paydown		2,312,368	2,312,368	2,223,306	2,280,936		31,431		31,431		2,312,368				40,085	06/20/2041	1.A
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		06/01/2021	Paydown		1,096,055	1,096,055	983,529	1,057,286		38,769		38,769		1,096,055				15,802	09/16/2041	1.A
38377X-DG-4	GNR 2011-102 DC PAC-1-11 4.000% 07/20/41		06/01/2021	Paydown		2,787,706	2,787,706	2,669,664	2,747,833		39,873		39,873		2,787,706				45,647	07/20/2041	1.A
38377X-HR-6	GNR 2011-111 CE PAC-1-11 4.000% 08/20/41		06/01/2021	Paydown		1,239,788	1,239,788	1,301,778	1,256,773		(16,984)		(16,984)		1,239,788				20,379	08/20/2041	1.A
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		06/01/2021	Paydown		1,064,865	1,064,865	1,030,256	1,051,331		13,533		13,533		1,064,865				17,222	08/16/2041	1.A
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		06/01/2021	Paydown		1,739,021	1,739,021	1,824,449	1,765,312		(26,292)		(26,292)		1,739,021				33,303	04/16/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		06/01/2021	Paydown		7,990	7,990	8,218	8,127		(137)		(137)		7,990				82	09/16/2026	1.A
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		04/01/2021	Paydown		359	359	382	364		(5)		(5)		359				4	05/20/2039	1.A
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		06/01/2021	Paydown		587,511	587,511	625,148	600,677		(13,167)		(13,167)		587,511				9,681	07/20/2040	1.A
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		06/01/2021	Paydown		1,809,163	1,809,163	1,764,191	1,790,612		18,551		18,551		1,809,163				25,832	12/20/2041	1.A
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		06/01/2021	Paydown		2,615,428	2,615,428	2,776,251	2,659,252		(43,824)		(43,824)		2,615,428				48,459	05/20/2041	1.A
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		06/01/2021	Paydown		1,521,433	1,521,433	1,575,161	1,540,824		(19,391)		(19,391)		1,521,433				9,614	04/16/2041	1.A
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		06/01/2021	Paydown		1,110,026	1,110,026	1,093,722	1,102,983		7,043		7,043		1,110,026				14,498	02/20/2042	1.A
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		06/01/2021	Paydown		771,098	771,098	748,156	757,679		9,865		9,865		771,098				6,733	02/20/2042	1.A
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		05/18/2021	JP MORGAN SECURITIES		14,176,951	13,066,314	12,841,812	12,973,496		(191)		(191)		12,973,305		1,203,646	1,203,646	215,957	12/20/2041	1.A
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		06/01/2021	Paydown		1,390,734	1,390,734	1,366,838	1,380,854		9,879		9,879		1,390,734				57,967	12/20/2041	1.A
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		06/01/2021	Paydown		2,772,588	2,772,588	2,632,724	2,723,398		49,190		49,190		2,772,588				37,087	01/20/2042	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		06/01/2021	Paydown		801,716	801,716	844,339	813,181		(11,464)		(11,464)		801,716				13,188	01/20/2042	1.A
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		06/01/2021	Paydown		2,296,653	2,296,653	2,228,927	2,259,585		30,389		30,389		2,296,653				19,238	01/20/2042	1.A
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		06/01/2021	Paydown		2,717,798	2,717,798	2,644,082	2,687,478		30,320		30,320		2,717,798				38,807	01/20/2042	1.A
38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.500% 01/20/42		06/01/2021	Paydown		3,896,119	3,896,119	3,925,340	3,901,501		(5,382)		(5,382)		3,896,119				56,306	01/20/2042	1.A
38378D-AJ-4	GNR 2012-17 KY AD SCH-11 3.500% 02/20/42		05/18/2021	JP MORGAN SECURITIES		19,096,810	17,600,746	17,589,746	17,579,817		(1,357)		(1,357)		17,578,460		1,518,349	1,518,349	290,901	02/20/2042	1.A
38378D-AJ-4	GNR 2012-17 KY AD SCH-11 3.500% 02/20/42		06/01/2021	Paydown		1,375,360	1,375,360	1,374,500	1,373,724		1,635		1,635		1,375,360				72,221	02/20/2042	1.A
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		05/18/2021	JP MORGAN SECURITIES		120,946,759	111,471,668	108,771,585	110,273,001		85,336		85,336		110,358,337		10,588,423	10,588,423	1,192,128	02/20/2042	1.A
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		06/23/2021	Paydown		12,208,521	12,208,521	11,912,804	12,077,241		131,280		131,280		12,208,521				427,643	02/20/2042	1.A
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		06/01/2021	Paydown		736,374	736,374	756,245	741,874		(5,500)		(5,500)		736,374				10,843	03/20/2042	1.A
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		06/01/2021	Paydown		1,541,584	1,541,584	1,497,930	1,525,718		15,866		15,866		1,541,584				20,661	03/20/2042	1.A
38378D-G3-3	GNR 2012-31 LM EXCH PAC-11 3.500% 03/20/42		06/01/2021	Paydown		1,048,074	1,048,074	1,110,959	1,067,377		(19,302)		(19,302)		1,048,074				17,237	03/20/2042	1.A
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/16/2021	Various		38,158,746	35,169,351	34,085,166	34,713,884		(1,290)		(1,290)		34,712,594		3,446,151	3,446,151	581,271	02/20/2042	1.A
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		06/22/2021	Paydown		3,773,989	3,773,989	3,657,646	3,725,113		48,876		48,876		3,773,989				156,596	02/20/2042	1.A
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		06/01/2021	Paydown		877,339	877,339	918,121	891,385		(14,047)		(14,047)		877,339				11,892	03/20/2042	1.A
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		06/01/2021	Paydown		1,562,271	1,562,271	1,604,722	1,576,237		(13,966)		(13,966)		1,562,271				22,085	05/20/2042	1.A
38378E-JZ-7	GNR 2012-65 LM EXCH SC PAC-11 SEQ 3.000% 05/20/42		06/01/2021	Paydown		130,079	130,079	128,819	129,437		643		643		130,079				1,927	05/20/2042	1.A
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		06/01/2021	Paydown		1,411,615	1,411,615	1,349,690	1,382,802		28,813		28,813		1,411,615				10,434	05/20/2042	1.A
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		06/01/2021	Paydown		1,605,246	1,605,246	1,582,175	1,594,276		10,970		10,970		1,605,246				9,509	05/16/2042	1.A
38378G-AF-5	GNR 2012-134 PM PAC-11 3.000% 11/20/42		06/01/2021	Paydown		921,103	921,103	918,801	919,280		1,823		1,823		921,103				13,817	11/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		06/01/2021	Paydown		4,667	4,667	4,644	4,646		21		21		4,667				30	08/16/2042	1.A
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		06/01/2021	Paydown		402,477	402,477	306,148	355,536		46,105		46,105		402,477				2,080	01/16/2044	1.A
38378P-EF-1	GNR 2013-182 AL SEQ 2.500% 12/20/43		06/01/2021	Paydown		2,223,497	2,223,497	1,710,008	1,999,194		224,302		224,302		2,223,497				22,325	12/20/2043	1.A
38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3.000% 01/20/44		06/01/2021	Paydown		3,563,228	3,563,228	3,085,533	3,315,313		247,915		247,915		3,563,228				43,188	01/20/2044	1.A
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		06/01/2021	Paydown		1,696,320	1,696,320	1,835,206	1,766,149		(69,829)		(69,829)		1,696,320				34,750	05/20/2040	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		06/01/2021	Paydown		1,417,889	1,417,889	1,385,987	1,402,404		15,485		15,485		1,417,889				25,964	07/20/2040	1.A
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		06/01/2021	Paydown		3,405,435	3,405,435	2,775,430	3,153,475		251,961		251,961		3,405,435				39,232	09/20/2043	1.A
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		06/01/2021	Paydown		996,058	996,058	856,610	939,002		57,056		57,056		996,058				12,505	08/20/2043	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		06/01/2021	Paydown		72,845	72,845	66,522	71,632		1,214		1,214		72,845				2,004	08/20/2029	1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		06/01/2021	Paydown		324,584	324,584	297,456	303,104		19,863		19,863		324,584				2,428	02/20/2047	1.A
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 6.157% 03/20/41		06/20/2021	Paydown				383,340	321,549		(321,549)		(321,549)						65,489	03/20/2041	1.A
38382Q-Z7-8	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-77 CLASS A1 4.000% 12/20/40		06/01/2021	Paydown				699,159			(699,159)		(699,159)						15,098	12/20/2040	1.A
38382R-VA-3	GOVERNMENT NATIONAL MORTGAGE SERIES 2021-069 CLASS AI 4.000% 04/01/50		06/01/2021	Paydown			10,113,651	1,633,987			1,989		1,989		1,635,976		(1,635,976)	(1,635,976)	49,130	04/01/2050	1.A
44107H-AB-8	HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31		06/20/2021	Call 100.0000		620,000	620,000	620,000	620,000						620,000				8,931	12/20/2031	1.A
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		04/15/2021	Redemption 100.0000		58,207	58,207	58,207	58,207						58,207				802	10/15/2022	1.A
690353-SQ-1	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30		05/15/2021	Redemption 100.0000		64,800	64,800	64,800	64,800						64,800				1,111	05/15/2030	1.A
690353-UZ-8	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.930% 05/15/30		05/15/2021	Redemption 100.0000		135,000	135,000	135,000	135,000						135,000				1,978	05/15/2030	1.A
690353-VQ-7	OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.610% 04/15/30		04/15/2021	Redemption 100.0000		246,324	246,324	246,324	246,324						246,324				3,215	04/15/2030	1.A
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		06/15/2021	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				513	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		06/15/2021	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				2,603	06/15/2030	1.A
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		06/20/2021	Redemption 100.0000		95,255	95,255	95,255	95,255						95,255				1,876	12/20/2032	1.A
71654Q-BC-5	PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22		06/20/2021	Redemption 100.0000		535,000	535,000	535,000	535,000						535,000				5,350	12/20/2022	1.A
71654Q-BD-3	PETROLEOS MEXICANOS US GOVT GUARANT 1.950% 12/20/22		06/20/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				9,750	12/20/2022	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		05/01/2021	Redemption 100.0000		115,376	115,376	115,376	115,376						115,376				1,578	08/01/2023	1.A
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		04/02/2021	Call 100.0000		164,569	164,569	164,569	164,569						164,569				3,610	08/27/2021	1.A
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		06/07/2021	Redemption 100.0000		200,763	200,763	200,763	200,763						200,763				3,363	06/07/2022	1.A
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		05/22/2021	Redemption 100.0000		79,491	79,491	79,491	79,491						79,491				1,204	11/22/2022	1.A
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		04/29/2021	Redemption 100.0000		133,842	133,842	133,842	133,842						133,842				1,856	10/29/2021	1.A
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		05/15/2021	Redemption 100.0000		126,604	126,604	126,604	126,604						126,604				2,297	02/15/2022	1.A
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		05/19/2021	Redemption 100.0000		124,030	124,030	124,030	124,030						124,030				2,172	11/19/2021	1.A
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		05/26/2021	Redemption 100.0000		93,702	93,702	93,702	93,702						93,702				1,754	02/26/2022	1.A
912810-FG-8	US TREASURY N/B United States Treasury No 5.25 5.250% 02/15/29		06/18/2021	BMO CAPITAL MARKETS		450,398,438	350,000,000	365,986,466	357,973,177		(344,040)		(344,040)		357,629,137		92,769,301	92,769,301	14,771,064	02/15/2029	1.A
912810-FM-5	US TREASURY N/B United States Treasury No 6.25 6.250% 05/15/30		06/18/2021	BMO CAPITAL MARKETS		422,328,125	300,000,000	418,265,020	366,323,809		(2,547,548)		(2,547,548)		363,776,260		58,551,864	58,551,864	10,324,961	05/15/2030	1.A
91282C-BL-4	US TREASURY N B 1.125% 02/15/31		05/18/2021	Various		709,392,454	742,600,000	706,217,344			328,007		328,007		706,545,351		2,847,103	2,847,103	1,834,909	02/15/2031	1.A FE
91282C-CB-5	US TREASURY N B 1.625% 05/15/31		06/30/2021	Various		217,788,688	215,979,000	215,692,153			1,620		1,620		215,693,773		2,094,914	2,094,914	250,030	05/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		06/01/2021	Paydown		126,773	126,773	126,773	126,773						126,773				2,375	01/25/2023	1.A
0599999. Subtotal - Bonds - U.S. Governments						3,095,116,146	2,870,401,687	2,944,573,667	1,972,691,092		(5,720,975)		(5,720,975)		2,891,241,919		203,874,224	203,874,224	53,408,330	XXX	XXX
669827-DL-8	NOVA SCOTIA PROVINCE DEBENTURES 9.125% 05/01/21	A	04/14/2021	BMO CAPITAL MARKETS Redemption 100.0000		30,108,900	30,000,000	30,036,306	30,004,345		(3,802)		(3,802)		30,000,543		108,357	108,357	1,254,688	05/01/2021	1.D FE
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	06/30/2021			300,000	300,000	268,255	268,342		31,658		31,658		300,000				8,625	12/31/2032	4.A FE
374422-AB-9	REPUBLIC OF GHANA SR UNSEC 7.875% 08/07/23	D	04/01/2021	TENDER SALE		5,542,500	5,000,000	4,872,576	4,956,288		4,072		4,072		4,960,361		582,139	582,139	263,594	08/07/2023	4.C FE
455780-BF-2	REPUBLIC OF INDONESIA SR UNSEC 4.875% 05/05/21	D	05/05/2021	Maturity		6,850,000	6,850,000	6,760,279	6,845,890		4,110		4,110		6,850,000				166,969	05/05/2021	2.B FE
78307A-DG-5	RUSSIAN FEDERATION SR UNSEC 4.875% 09/16/23	D	05/05/2021	CITIGROUP GLOBAL MARKETS INC		14,388,000	13,200,000	12,447,425	12,938,875		31,207		31,207		12,970,082		1,417,918	1,417,918	412,913	09/16/2023	2.C FE
857524-AA-0	REPUBLIC OF POLAND SR UNSEC 5.125% 04/21/21	D	04/21/2021	Maturity		49,900,000	49,900,000	50,468,269	49,921,503		(21,503)		(21,503)		49,900,000				1,278,688	04/21/2021	1.G FE
910860-BC-1	UNITED MEXICAN STATES SR UNSEC 4.000% 10/02/23	D	05/14/2021	Call 108.3930		39,179,734	36,146,000	35,980,813	36,093,803		6,593		6,593		36,100,396		45,604	45,604	3,925,335	10/02/2023	2.B FE
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D	04/06/2021	Various		5,554,884	5,550,000	5,546,559							5,546,559		8,325	8,325		08/14/2041	2.B FE
1099999. Subtotal - Bonds - All Other Governments						151,824,018	146,946,000	146,380,482	141,029,046		52,335		52,335		146,627,941		2,162,343	2,162,343	7,310,812	XXX	XXX
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		06/25/2021	Redemption 100.0000		8,196	8,196	8,278	8,275		(79)		(79)		8,196				125	08/25/2045	1.D
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,196	8,196	8,278	8,275		(79)		(79)		8,196				125	XXX	XXX
13034P-UJ-4	CALIFORNIA ST HSG FIN AGY REVE California Housing Financ 4.05 4.050% 08/01/30		06/24/2021	Call 100.0000		7,985,000	7,985,000	7,985,000	7,985,000						7,985,000				290,155	08/01/2030	1.D FE
20281P-BQ-4	CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27		06/01/2021	Redemption 100.0000		910,000	910,000	910,000	910,000						910,000				26,117	06/01/2027	1.E FE
20753K-AB-8	FANNIE MAE-CAS 2019-R02 1M2 EXCH MEZ FLT 2.392% 08/25/31		04/07/2021	NOMURA SECURITIES INTL INC.		7,417,599	7,388,736	7,422,522	7,408,800		(3,909)		(3,909)		7,404,890		12,708	12,708	50,838	08/25/2031	1.D FM
20754J-AB-0	FANNIE MAE-CAS SERIES 2019-R06 CLASS 2M2 144A 2.192% 09/25/39		04/01/2021	WELLS FARGO		15,280,895	15,245,165	15,259,457	15,267,038		(13,106)		(13,106)		15,253,932		26,964	26,964	93,449	09/25/2039	3.B FM
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 2.242% 11/25/39		06/25/2021	Paydown		932,175	932,175	924,454			7,721		7,721		932,175				7,433	11/25/2039	4.C FE
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.092% 01/25/40		06/25/2021	Paydown		6,628,303	6,628,303	6,514,576	4,200,331		78,566		78,566		6,628,303				63,758	01/25/2040	4.C FE
282089-AE-1	EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37		04/20/2021	Call 100.0000		445,000	445,000	445,000	445,000						445,000				12,794	04/20/2037	1.B FE
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 3.000% 12/10/31		06/12/2021	Redemption 100.0000		5,751,878	5,751,878	5,751,878	5,751,878						5,751,878				64,562	12/10/2031	1.F PL
31283Y-X5-2	FG W20026 5.300% 11/01/22		06/01/2021	Paydown		92,396	92,396	92,801	92,281		115		115		92,396				2,042	11/01/2022	1.A
3128JD-AA-5	FH 138788 7.078% 11/01/31		06/01/2021	Paydown		117,942	117,942	120,773	119,483		(1,541)		(1,541)		117,942				3,474	11/01/2031	1.A
3128JR-RX-6	FH 847702 3.047% 09/01/36		06/01/2021	Paydown		385	385	388	385						385				5	09/01/2036	1.A
3128JR-SP-2	FH 847726 2.095% 03/01/37		06/01/2021	Paydown		431	431	443	404		27		27		431				6	03/01/2037	1.A
3128QG-KU-5	FH 1N0307 2.406% 09/01/36		06/01/2021	Paydown		63	63	64	63						63				1	09/01/2036	1.A
3128QL-RD-5	FH 1H2584 2.380% 02/01/36		06/01/2021	Paydown		302	302	299	300		2		2		302				2	02/01/2036	1.A
3128QL-SL-6	FH 1H2623 2.638% 07/01/36		06/01/2021	Paydown		462	462	466	462						462				5	07/01/2036	1.A
3128S4-ER-4	FH 100144 1.974% 09/01/36		06/01/2021	Paydown		118	118	120	118						118				1	09/01/2036	1.A
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		06/01/2021	Paydown		1,345	1,345	849	1,331		14		14		1,345				36	09/15/2021	1.A
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		06/01/2021	Paydown		3,394	3,394	3,150	3,375		18		18		3,394				125	08/15/2021	1.A
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		06/15/2021	DIRECT WITH COUNTERPARTY FIXED			2												10	08/15/2021	1.A
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		06/01/2021	Paydown		11	11				11		11		11				41	08/15/2021	1.A
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		06/01/2021	Paydown		4,906	4,906	4,768	4,857		49		49		4,906				147	01/15/2022	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		06/16/2021	DIRECT WITH COUNTERPARTY FIXED			2												12	09/15/2021	1.A
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		06/01/2021	Paydown		6	6				6		6		6				31	09/15/2021	1.A
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		06/01/2021	Paydown		3,837	3,837	3,722	3,807		30		30		3,837				111	10/15/2021	1.A
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		06/01/2021	Paydown		6,682	6,682	6,478	6,615		67		67		6,682				196	12/15/2021	1.A
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		06/01/2021	Paydown		16	16				16		16		16				64	12/15/2021	1.A
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		06/01/2021	Paydown		5,518	5,518	5,481	5,496		22		22		5,518				171	01/15/2022	1.A
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		06/01/2021	Paydown		6,400	6,400	6,376	6,379		21		21		6,400				210	04/15/2022	1.A
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		06/01/2021	Paydown		8,198	8,198	8,092	8,146		52		52		8,198				273	05/15/2022	1.A
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		06/01/2021	Paydown		7,104	7,104	6,938	7,032		72		72		7,104				206	07/15/2022	1.A
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		06/01/2021	Paydown		6,412	6,412	6,344	6,375		37		37		6,412				216	07/15/2022	1.A
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		06/01/2021	Paydown		27	27				27		27		27				106	06/15/2022	1.A
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		06/01/2021	Paydown		19,198	19,198	15,070	18,985		213		213		19,198				606	06/15/2022	1.A
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		06/01/2021	Paydown															41	08/15/2022	1.A
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		06/01/2021	Paydown		19,528	19,528	19,232	19,374		154		154		19,528				611	09/15/2022	1.A
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		06/01/2021	Paydown		19,832	19,832	16,544	19,639		193		193		19,832				611	08/15/2022	1.A
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		06/01/2021	Paydown		14,414	14,414	10,901	14,213		202		202		14,414				421	09/15/2022	1.A
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		06/01/2021	Paydown		11,651	11,651	9,558	11,527		125		125		11,651				363	08/15/2022	1.A
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		06/01/2021	Paydown		38	38				38		38		38				174	09/15/2022	1.A
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		06/01/2021	Paydown		19,764	19,764	19,361	19,570		194		194		19,764				570	10/15/2022	1.A
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		06/01/2021	Paydown		19,792	19,792	19,605	19,683		109		109		19,792				617	10/15/2022	1.A
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		06/01/2021	Paydown		12,810	12,810	12,571	12,688		122		122		12,810				401	11/15/2022	1.A
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		06/01/2021	Paydown		14,489	14,489	14,143	14,325		164		164		14,489				423	11/15/2022	1.A
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		06/01/2021	Paydown		20,087	20,087	19,729	19,897		189		189		20,087				629	12/15/2022	1.A
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		06/01/2021	Paydown		25,349	25,349	19,459	24,961		388		388		25,349				691	12/15/2022	1.A
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		06/01/2021	Paydown		15,669	15,669	15,392	15,521		148		148		15,669				480	12/15/2022	1.A
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		06/01/2021	Paydown		19,453	19,453	17,520	19,271		182		182		19,453				610	03/15/2023	1.A
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		06/01/2021	Paydown		23,185	23,185	22,902	23,025		160		160		23,185				707	01/15/2023	1.A
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		06/01/2021	Paydown		56,756	56,756	46,252	55,943		812		812		56,756				1,595	03/15/2023	1.A
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		06/01/2021	Paydown		26,342	26,342	26,129	26,177		166		166		26,342				830	02/25/2023	1.A
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		06/01/2021	Paydown		8,488	8,488	8,367	8,419		69		69		8,488				237	03/15/2023	1.A
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		06/01/2021	Paydown		29,575	29,575	27,746	29,246		329		329		29,575				853	04/15/2023	1.A
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		06/01/2021	Paydown		25,028	25,028	24,651	24,879		149		149		25,028				722	04/15/2023	1.A
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		06/01/2021	Paydown		36,801	36,801	36,801	36,801						36,801				1,148	04/15/2023	1.A
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		06/01/2021	Paydown															322	05/15/2023	1.A
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		06/01/2021	Paydown		20,786	20,786	20,786	20,786						20,786				663	05/15/2023	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		06/01/2021	Paydown		39,672	39,672	39,109	39,329		343		343		39,672				1,158	07/15/2023	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33		06/01/2021	Paydown		354	354	338	340		14		14		354				7	07/01/2033	1.A
3132H7-EZ-3	FG U99151 4.000% 12/01/46		06/01/2021	Paydown		2,180,045	2,180,045	2,252,259	2,248,432		(68,387)		(68,387)		2,180,045				34,194	12/01/2046	1.A
3132XC-R8-0	FG G67711 4.000% 03/01/48		06/01/2021	Paydown		1,427,908	1,427,908	1,463,383	1,461,499		(33,590)		(33,590)		1,427,908				23,264	03/01/2048	1.A
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		06/01/2021	Paydown		32,384	32,384	30,542	31,868		516		516		32,384				842	07/15/2031	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		06/01/2021	Paydown		37,823	37,823	35,447	37,263		560		560		37,823				1,192	07/15/2031	1.A
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		06/01/2021	Paydown		63,477	63,477	60,538	62,719		758		758		63,477				1,861	07/15/2031	1.A
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		06/01/2021	Paydown		13,438	13,438	12,577	13,201		238		238		13,438				380	07/15/2031	1.A
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		06/01/2021	Paydown		59,988	59,988	55,433	58,886		1,102		1,102		59,988				1,664	08/15/2031	1.A
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		06/01/2021	Paydown		13,281	13,281	12,272	13,009		271		271		13,281				363	08/15/2031	1.A
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		06/01/2021	Paydown		76,256	76,256	71,204	75,102		1,154		1,154		76,256				2,116	08/15/2031	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		06/01/2021	Paydown		41,192	41,192	40,369	40,930		262		262		41,192				1,213	02/15/2031	1.A
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		06/01/2021	Paydown		7,306	7,306	6,822	7,183		124		124		7,306				203	09/15/2031	1.A
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		06/01/2021	Paydown		12,067	12,067	11,216	11,877		190		190		12,067				327	09/15/2031	1.A
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		06/01/2021	Paydown		40,802	40,802	40,586	40,622		180		180		40,802				1,212	02/15/2032	1.A
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		06/01/2021	Paydown		7,257	7,257	7,193	7,220		37		37		7,257				186	02/15/2032	1.A
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		06/01/2021	Paydown		34,104	34,104	32,254	33,602		502		502		34,104				860	02/15/2032	1.A
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		06/01/2021	Paydown		3,759	3,759	3,364	3,631		128		128		3,759				94	10/15/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		06/01/2021	Paydown		40,831	40,831	36,301	39,715		1,115		1,115		40,831				996	10/15/2031	1.A
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		06/01/2021	Paydown		81,641	81,641	72,967	79,438		2,204		2,204		81,641				1,861	10/15/2031	1.A
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		06/01/2021	Paydown		32,906	32,906	32,659	32,770		137		137		32,906				961	10/15/2031	1.A
31339G-HJ-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		06/01/2021	Paydown		49,313	49,313	43,611	48,061		1,252		1,252		49,313				1,235	10/15/2031	1.A
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		06/01/2021	Paydown		29,650	29,650	26,208	28,798		853		853		29,650				743	10/15/2031	1.A
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		06/01/2021	Paydown		26,270	26,270	26,143	26,177		93		93		26,270				672	10/15/2031	1.A
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		06/01/2021	Paydown		19,549	19,549	17,493	18,992		556		556		19,549				489	10/15/2031	1.A
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		06/01/2021	Paydown		72,306	72,306	71,432	71,525		781		781		72,306				2,128	10/15/2031	1.A
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		06/01/2021	Paydown		138,510	138,510	137,688	137,950		560		560		138,510				2,807	11/15/2031	1.A
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		06/01/2021	Paydown		69,410	69,410	63,077	67,956		1,455		1,455		69,410				1,645	12/15/2031	1.A
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		06/01/2021	Paydown		16,903	16,903	16,744	16,812		90		90		16,903				411	12/15/2031	1.A
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		06/01/2021	Paydown		350,508	350,508	306,968	340,257		10,251		10,251		350,508				8,569	12/15/2031	1.A
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		06/01/2021	Paydown		73,997	73,997	73,176	73,258		739		739		73,997				1,919	01/15/2032	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		06/01/2021	Paydown		82,854	82,854	82,608	82,611		242		242		82,854				2,834	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		06/01/2021	Paydown		11,736	11,736	11,684	11,693		43		43		11,736				341	02/15/2032	1.A
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		06/01/2021	Paydown		49,885	49,885	50,119	49,885						49,885				1,322	03/15/2032	1.A
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		06/01/2021	Paydown		8,892	8,892	8,793	8,803		89		89		8,892				241	03/15/2032	1.A
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		06/01/2021	Paydown		35,236	35,236	34,945	35,043		193		193		35,236				963	03/15/2032	1.A
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		06/01/2021	Paydown		90,117	90,117	83,949	88,360		1,757		1,757		90,117				2,680	03/15/2032	1.A
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		06/01/2021	Paydown		166,499	166,499	165,518	165,589		910		910		166,499				4,397	03/15/2032	1.A
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		06/01/2021	Paydown		83,250	83,250	82,660	82,709		541		541		83,250				2,258	04/15/2032	1.A
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		06/01/2021	Paydown		77,818	77,818	77,371	77,402		416		416		77,818				1,961	04/15/2032	1.A
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		06/01/2021	Paydown		25,142	25,142	24,888	24,982		161		161		25,142				735	07/15/2023	1.A
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		06/01/2021	Paydown		89,351	89,351	88,714	88,907		444		444		89,351				2,604	08/15/2023	1.A
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		06/01/2021	Paydown		92,067	92,067	90,951	91,498		570		570		92,067				2,683	08/25/2023	1.A
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		06/01/2021	Paydown		226,271	226,271	224,633	225,137		1,134		1,134		226,271				6,483	08/15/2023	1.A
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		06/01/2021	Paydown		31,750	31,750	30,609	31,581		170		170		31,750				923	10/15/2023	1.A
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		06/01/2021	Paydown		142,691	142,691	124,165	140,455		2,237		2,237		142,691				3,885	12/25/2023	1.A
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		06/01/2021	Paydown		33,924	33,924	33,774	33,799		125		125		33,924				985	02/15/2024	1.A
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		06/01/2021	Paydown		112,259	112,259	106,383	111,481		778		778		112,259				3,285	01/15/2024	1.A
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		06/01/2021	Paydown		55,382	55,382	54,974	55,170		211		211		55,382				1,619	02/15/2024	1.A
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		06/01/2021	Paydown		12,451	12,451	12,199	12,296		155		155		12,451				336	03/15/2024	1.A
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		06/01/2021	Paydown		62,885	62,885	61,174	61,824		1,061		1,061		62,885				1,583	03/15/2024	1.A
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		06/01/2021	Paydown		145,901	145,901	134,526	139,157		6,745		6,745		145,901				3,491	07/17/2024	1.A
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		06/01/2021	Paydown		56,543	56,543	55,749	56,022		521		521		56,543				1,640	04/15/2024	1.A
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		06/01/2021	Paydown		173,017	173,017	169,823	170,842		2,175		2,175		173,017				5,301	04/25/2024	1.A
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		06/01/2021	Paydown		16,268	16,268	16,284	16,268						16,268				554	11/15/2024	1.A FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		06/01/2021	Paydown		12,747	12,747	12,675	12,687		60		60		12,747				451	02/15/2025	1.A
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		06/01/2021	Paydown		41,508	41,508	40,861	41,057		451		451		41,508				1,212	03/15/2026	1.A
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		06/01/2021	Paydown		12,904	12,904	12,733	12,777		127		127		12,904				376	03/15/2026	1.A
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		06/01/2021	Paydown		7,410	7,410	7,366	7,373		37		37		7,410				259	03/15/2025	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		06/01/2021	Paydown		12,494	12,494	12,494	12,494						12,494				412	05/15/2025	1.A
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		06/01/2021	Paydown		9,558	9,558	9,473	9,492		66		66		9,558				295	08/15/2026	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		06/01/2021	Paydown		14,950	14,950	13,539	14,736		214		214		14,950				423	08/15/2026	1.A
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		06/01/2021	Paydown		9,677	9,677	9,647	9,647		30		30		9,677				328	09/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		06/01/2021	Paydown		12,880	12,880	12,828	12,831		49		49		12,880				448	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		06/25/2021	Paydown		38,700	38,700	37,998	38,595		105		105		38,700				1,265	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		06/01/2021	Paydown		9,628	9,628	9,467	9,509		119		119		9,628				288	10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		06/01/2021	Paydown		32,945	32,945	32,025	32,737		208		208		32,945				1,083	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		06/01/2021	Paydown		2,779	2,779	2,680	2,753		26		26		2,779				86	02/15/2027	1.A
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		06/01/2021	Paydown		27,925	27,925	27,205	27,760		165		165		27,925				910	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		06/01/2021	Paydown		20,357	20,357	20,129	20,179		178		178		20,357				634	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		06/01/2021	Paydown		21,239	21,239	19,744	20,998		241		241		21,239				659	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		06/01/2021	Paydown		14,689	14,689	13,073	14,463		226		226		14,689				460	02/15/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		06/01/2021	Paydown		19,681	19,681	17,716	19,413		268		268		19,681				624	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		06/01/2021	Paydown		14,775	14,775	13,986	14,642		133		133		14,775				502	02/15/2027	1.A
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		06/01/2021	Paydown		44,418	44,418	42,877	44,104		314		314		44,418				1,515	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		06/01/2021	Paydown		10,911	10,911	10,035	10,782		129		129		10,911				339	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		06/01/2021	Paydown		16,205	16,205	15,013	15,991		214		214		16,205				500	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		06/01/2021	Paydown		8,870	8,870	8,730	8,758		112		112		8,870				276	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		06/01/2021	Paydown		37,104	37,104	34,795	36,706		398		398		37,104				1,219	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		06/01/2021	Paydown		25,229	25,229	25,075	25,113		116		116		25,229				796	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		06/01/2021	Paydown		5,966	5,966	5,924	5,929		37		37		5,966				198	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		06/01/2021	Paydown		17,735	17,735	17,576	17,605		131		131		17,735				592	08/15/2027	1.A
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		06/01/2021	Paydown		7,875	7,875	7,718	7,826		49		49		7,875				213	08/15/2027	1.A
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		06/01/2021	Paydown		35,213	35,213	34,441	34,632		581		581		35,213				962	09/15/2027	1.A
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		06/01/2021	Paydown		17,020	17,020	16,738	16,810		209		209		17,020				451	09/15/2027	1.A
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		06/01/2021	Paydown		12,212	12,212	11,987	12,047		166		166		12,212				332	10/15/2027	1.A
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		06/01/2021	Paydown		9,732	9,732	9,574	9,607		125		125		9,732				263	10/15/2027	1.A
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		06/01/2021	Paydown		28,299	28,299	27,652	27,938		361		361		28,299				758	10/15/2027	1.A
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		06/01/2021	Paydown		29,656	29,656	28,998	29,374		282		282		29,656				875	11/15/2027	1.A
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		06/01/2021	Paydown		20,184	20,184	19,815	19,898		286		286		20,184				547	11/15/2027	1.A
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		06/01/2021	Paydown		44,069	44,069	43,363	43,646		423		423		44,069				1,115	12/15/2027	1.A
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		06/01/2021	Paydown		26,299	26,299	26,356	26,299						26,299				765	11/15/2022	1.A
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		06/01/2021	Paydown		8,125	8,125	8,031	8,046		78		78		8,125				219	12/15/2027	1.A
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		06/01/2021	Paydown		11,750	11,750	11,350	11,638		112		112		11,750				323	12/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		06/01/2021	Paydown		49,311	49,311	49,301	49,246		64		64		49,311				1,447	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.892% 01/15/28		06/01/2021	Paydown		14,955	14,955	14,957	12,186		2,769		2,769		14,955				196	01/15/2028	1.A
3133TC-JP-4	FHR 2026 S INV DLY SEQ 85.503% 01/15/28		06/01/2021	Paydown		946	946	579	611		334		334		946				903	01/15/2028	1.A
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		06/01/2021	Paydown		3,656	3,656	3,781	3,728		(73)		(73)		3,656				137	01/15/2028	1.A
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		06/01/2021	Paydown		20,357	20,357	18,948	20,071		286		286		20,357				527	04/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		06/01/2021	Paydown		31,482	31,482	31,458	31,439		44		44		31,482				964	04/15/2028	1.A
3133TD-PX-8	FSPC T-11 AB SEQ PT 6.500% 01/25/28		06/01/2021	Paydown		178,923	178,923	174,287	178,923						178,923				4,801	01/25/2028	1.A
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		06/01/2021	Paydown		10,924	10,924	11,126	10,939		(15)		(15)		10,924				321	05/15/2028	1.A
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		06/01/2021	Paydown		4,612	4,612	4,306	4,526		86		86		4,612				129	08/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		06/01/2021	Paydown		37,084	37,084	36,713	36,912		171		171		37,084				986	08/15/2028	1.A
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		06/01/2021	Paydown		5,134	5,134	4,462	5,009		125		125		5,134				136	08/15/2028	1.A
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		06/01/2021	Paydown		12,216	12,216	11,544	12,023		193		193		12,216				312	12/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		06/01/2021	Paydown		59,311	59,311	52,508	57,485		1,825		1,825		59,311				1,543	02/15/2029	1.A
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		06/01/2021	Paydown		21,395	21,395	19,546	20,959		436		436		21,395				573	03/15/2029	1.A
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		06/01/2021	Paydown		64,534	64,534	60,863	63,469		1,064		1,064		64,534				1,733	03/15/2029	1.A
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		06/01/2021	Paydown		27,167	27,167	24,616	26,642		525		525		27,167				702	03/15/2029	1.A
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		06/01/2021	Paydown		14,859	14,859	13,863	14,596		263		263		14,859				366	03/15/2029	1.A
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		06/01/2021	Paydown		150,335	150,335	136,476	147,329		3,005		3,005		150,335				3,943	03/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		06/01/2021	Paydown		31,634	31,634	30,444	31,366		268		268		31,634				905	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		06/01/2021	Paydown		12,356	12,356	11,111	12,097		259		259		12,356				358	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		06/01/2021	Paydown		56,991	56,991	51,423	55,841		1,150		1,150		56,991				1,868	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		06/01/2021	Paydown		98,215	98,215	97,302	97,776		439		439		98,215				2,997	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		06/01/2021	Paydown		161,887	161,887	157,262	160,693		1,194		1,194		161,887				5,316	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		06/01/2021	Paydown		43,667	43,667	44,284	43,667						43,667				1,431	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		06/01/2021	Paydown		28,554	28,554	27,405	28,277		277		277		28,554				872	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		06/01/2021	Paydown		44,038	44,038	44,272	44,038						44,038				1,484	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		06/01/2021	Paydown		39,755	39,755	35,965	38,993		762		762		39,755				1,269	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		06/01/2021	Paydown		31,677	31,677	32,002	31,677						31,677				1,100	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		06/01/2021	Paydown		17,562	17,562	16,934	17,419		144		144		17,562				551	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		06/01/2021	Paydown		13,785	13,785	13,193	13,644		142		142		13,785				464	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		06/01/2021	Paydown		81,159	81,159	78,788	80,571		588		588		81,159				2,763	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		06/01/2021	Paydown		14,269	14,269	14,339	14,269						14,269				473	03/15/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		06/01/2021	Paydown		8,711	8,711	8,383	8,637		74		74		8,711				298	03/15/2030	1.A
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		06/01/2021	Paydown		7,860	7,860	7,855	7,850		9		9		7,860				266	05/15/2030	1.A
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		06/01/2021	Paydown		9,541	9,541	9,144	9,455		86		86		9,541				257	08/15/2030	1.A
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		06/01/2021	Paydown		25,062	25,062	24,122	24,871		191		191		25,062				609	09/15/2030	1.A
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		06/01/2021	Paydown		13,879	13,879	13,365	13,758		122		122		13,879				349	09/15/2030	1.A
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		06/01/2021	Paydown		8,031	8,031	8,071	8,031						8,031				251	09/15/2030	1.A
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		06/01/2021	Paydown		24,984	24,984	25,226	24,984						24,984				804	10/15/2030	1.A
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		06/01/2021	Paydown		32,665	32,665	31,674	32,419		245		245		32,665				925	10/15/2030	1.A
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		06/01/2021	Paydown		28,481	28,481	27,418	28,214		267		267		28,481				815	10/15/2030	1.A
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		06/01/2021	Paydown		63,830	63,830	59,921	62,804		1,026		1,026		63,830				1,906	02/15/2031	1.A
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		06/01/2021	Paydown		10,407	10,407	9,989	10,299		108		108		10,407				293	02/15/2031	1.A
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		06/01/2021	Paydown		16,444	16,444	16,629	16,451		(7)		(7)		16,444				453	03/15/2031	1.A
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		06/01/2021	Paydown		5,096	5,096	4,698	5,023		72		72		5,096				136	03/15/2031	1.A
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		06/01/2021	Paydown		19,902	19,902	18,808	19,644		258		258		19,902				612	05/15/2031	1.A
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		06/01/2021	Paydown		8,737	8,737	8,142	8,576		161		161		8,737				238	05/15/2031	1.A
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		06/01/2021	Paydown		23,150	23,150	22,340	22,909		241		241		23,150				645	04/15/2031	1.A
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		06/01/2021	Paydown		10,608	10,608	9,746	10,373		235		235		10,608				288	06/15/2031	1.A
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		06/01/2021	Paydown		26,068	26,068	24,944	25,779		288		288		26,068				768	06/15/2031	1.A
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		06/01/2021	Paydown		6,096	6,096	6,102	6,096						6,096				174	06/15/2031	1.A
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		06/01/2021	Paydown		20,906	20,906	20,631	20,796		110		110		20,906				568	06/15/2031	1.A
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		06/01/2021	Paydown		15,491	15,491	14,591	15,285		206		206		15,491				439	06/15/2031	1.A
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		06/01/2021	Paydown		37,039	37,039	34,817	36,480		559		559		37,039				1,021	03/15/2031	1.A
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		06/01/2021	Paydown		24,263	24,263	22,292	23,819		444		444		24,263				653	09/15/2031	1.A
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		06/01/2021	Paydown		97,636	97,636	92,174	96,074		1,562		1,562		97,636				2,642	09/15/2031	1.A
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		06/01/2021	Paydown		8,993	8,993	8,823	8,927		67		67		8,993				225	09/15/2031	1.A
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		06/01/2021	Paydown		12,916	12,916	12,798	12,809		108		108		12,916				342	09/15/2031	1.A
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		06/01/2021	Paydown		45,678	45,678	40,938	44,614		1,064		1,064		45,678				1,098	04/15/2032	1.A
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		06/01/2021	Paydown		55,974	55,974	55,624	55,747		227		227		55,974				1,504	04/15/2032	1.A
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		06/01/2021	Paydown		149,401	149,401	148,501	148,570		831		831		149,401				3,698	04/15/2032	1.A
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		06/01/2021	Paydown		62,883	62,883	63,256	62,883						62,883				1,709	04/15/2032	1.A
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		06/01/2021	Paydown		196,134	196,134	183,385	192,372		3,762		3,762		196,134				4,696	04/15/2032	1.A
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		06/01/2021	Paydown		70,278	70,278	65,819	69,108		1,169		1,169		70,278				1,866	04/15/2032	1.A
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		06/01/2021	Paydown		47,888	47,888	49,264	48,202		(314)		(314)		47,888				1,291	04/15/2032	1.A
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		04/01/2021	Paydown		20	20	18	19						20				1	05/25/2021	1.A
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		05/01/2021	Paydown		526	526	528	524		2		2		526				19	06/25/2021	1.A
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		06/01/2021	Paydown		9,394	9,394	7,491	9,311		83		83		9,394				307	08/25/2021	1.A
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		05/26/2021	DIRECT			2												6	07/25/2021	1.A
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		05/01/2021	Paydown		4	4				4		4		4				11	07/25/2021	1.A
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		06/01/2021	Paydown		2,876	2,876	2,787	2,848		29		29		2,876				87	08/25/2021	1.A
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		05/26/2021	DIRECT			3												13	10/25/2021	1.A
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		05/01/2021	Paydown		2	2				2		2		2				8	10/25/2021	1.A
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		06/01/2021	Paydown		557	557	519	553		4		4		557				18	10/25/2021	1.A
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		06/01/2021	Paydown		1,928	1,928	1,643	1,912		17		17		1,928				66	09/25/2021	1.A
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		05/26/2021	DIRECT			3												14	10/25/2021	1.A
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		05/01/2021	Paydown		2	2				2		2		2				8	10/25/2021	1.A
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		06/01/2021	Paydown		13	13				13		13		13				45	09/25/2021	1.A
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		06/01/2021	Paydown		2,276	2,276	2,256	2,261		15		15		2,276				83	09/25/2021	1.A
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		06/01/2021	Paydown		3,141	3,141	3,090	3,117		24		24		3,141				110	09/25/2021	1.A
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		06/01/2021	Paydown		6,672	6,672	4,850	6,588		84		84		6,672				192	12/25/2021	1.A
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		06/01/2021	Paydown		3,753	3,753	2,824	3,705		48		48		3,753				107	12/25/2021	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		06/01/2021	Paydown		2,083	2,083	2,025	2,083						2,083				71	12/25/2021	1.A
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		06/01/2021	Paydown		2,313	2,313	1,809	2,288		25		25		2,313				78	11/25/2021	1.A
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		06/01/2021	Paydown		1,627	1,627	1,566	1,609		18		18		1,627				47	01/25/2022	1.A
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		06/01/2021	Paydown		11,424	11,424	11,083	11,291		134		134		11,424				333	02/25/2022	1.A
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		06/01/2021	Paydown		26,226	26,226	19,322	25,851		375		375		26,226				765	02/25/2022	1.A
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		06/01/2021	Paydown		1,772	1,772	1,732	1,753		19		19		1,772				55	04/25/2022	1.A
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		06/01/2021	Paydown		18,513	18,513	15,835	18,314		199		199		18,513				616	07/25/2022	1.A
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		06/01/2021	Paydown		14,899	14,899	14,106	14,761		138		138		14,899				538	06/25/2022	1.A
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		06/01/2021	Paydown		18,522	18,522	15,762	18,314		208		208		18,522				610	07/25/2022	1.A
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		06/01/2021	Paydown		11,096	11,096	10,925	10,996		100		100		11,096				378	07/25/2022	1.A
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		06/01/2021	Paydown		11	11				11		11		11				44	06/25/2022	1.A
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		06/01/2021	Paydown		7,828	7,828	7,363	7,702		126		126		7,828				198	07/25/2022	1.A
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		06/01/2021	Paydown		35,249	35,249	28,816	34,821		428		428		35,249				1,085	08/25/2022	1.A
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		06/01/2021	Paydown		11	11				11		11		11				53	07/25/2022	1.A
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		06/01/2021	Paydown		7,099	7,099	6,763	6,955		143		143		7,099				172	08/25/2022	1.A
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		06/01/2021	Paydown		16,594	16,594	14,240	16,396		198		198		16,594				566	08/25/2022	1.A
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		06/01/2021	Paydown		3,715	3,715	3,668	3,694		21		21		3,715				109	10/25/2022	1.A
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		06/01/2021	Paydown		3,102	3,102	2,902	3,073		29		29		3,102				91	09/25/2022	1.A
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		06/01/2021	Paydown															79	10/25/2022	1.A
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		06/01/2021	Paydown		11,754	11,754	9,263	11,564		189		189		11,754				366	10/25/2022	1.A
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		06/01/2021	Paydown															21	09/25/2022	1.A
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		06/01/2021	Paydown		18,040	18,040	17,570	17,793		248		248		18,040				526	10/25/2022	1.A
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		06/01/2021	Paydown		14	14				14		14		14				72	09/25/2022	1.A
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		06/01/2021	Paydown		22,880	22,880	22,637	22,709		171		171		22,880				767	09/25/2022	1.A
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		06/01/2021	Paydown		69	69				69		69		69				272	09/25/2022	1.A
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		06/01/2021	Paydown		26,741	26,741	26,407	26,516		225		225		26,741				836	01/25/2023	1.A
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		06/01/2021	Paydown		5,441	5,441	5,319	5,372		69		69		5,441				159	01/25/2023	1.A
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		06/01/2021	Paydown		11,593	11,593	11,272	11,425		168		168		11,593				329	11/25/2022	1.A
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		06/01/2021	Paydown		10,876	10,876	10,671	10,757		119		119		10,876				337	12/25/2022	1.A
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		06/01/2021	Paydown		37,662	37,662	35,084	37,317		345		345		37,662				1,162	03/25/2023	1.A
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		06/01/2021	Paydown		13,961	13,961	13,683	13,800		161		161		13,961				398	02/25/2023	1.A
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		06/01/2021	Paydown		37,940	37,940	32,641	37,468		472		472		37,940				1,099	02/25/2023	1.A
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		06/01/2021	Paydown		35,042	35,042	34,081	34,579		463		463		35,042				1,025	03/25/2023	1.A
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		06/01/2021	Paydown		10,585	10,585	8,839	10,437		148		148		10,585				306	03/25/2023	1.A
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		06/01/2021	Paydown		45,009	45,009	44,706	44,748		261		261		45,009				1,394	03/25/2023	1.A
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		06/01/2021	Paydown		6,666	6,666	6,565	6,600		65		65		6,666				194	05/25/2023	1.A
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		06/01/2021	Paydown		66,845	66,845	65,466	66,046		799		799		66,845				1,863	03/25/2023	1.A
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		06/01/2021	Paydown		23,413	23,413	21,663	22,516		897		897		23,413				479	04/25/2023	1.A
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		06/01/2021	Paydown		29	29				29		29		29				106	05/25/2023	1.A
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		06/01/2021	Paydown		25,311	25,311	25,398	25,311						25,311				784	05/25/2023	1.A
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		06/01/2021	Paydown		52,405	52,405	51,627	52,073		331		331		52,405				1,454	06/25/2023	1.A
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		06/01/2021	Paydown		41,985	41,985	41,369	41,708		277		277		41,985				1,254	06/25/2023	1.A
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		06/01/2021	Paydown		24,450	24,450	23,998	24,161		289		289		24,450				712	07/25/2023	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		06/01/2021	Paydown		94,284	94,284	92,891	93,373		911		911		94,284				2,769	07/25/2023	1.A
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		06/01/2021	Paydown		55,465	55,465	54,738	54,971		494		494		55,465				1,601	07/25/2023	1.A
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		06/01/2021	Paydown		78,105	78,105	71,698	77,235		871		871		78,105				2,294	07/25/2023	1.A
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		06/01/2021	Paydown															43	07/25/2023	1.A
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		06/01/2021	Paydown		29,081	29,081	28,567	28,887		194		194		29,081				837	08/25/2023	1.A
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		06/01/2021	Paydown		95,703	95,703	91,367	94,912		791		791		95,703				2,835	09/25/2023	1.A
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		06/01/2021	Paydown		77,639	77,639	72,192	76,875		764		764		77,639				2,288	09/25/2023	1.A
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		06/01/2021	Paydown		27,237	27,237	27,237	27,237						27,237				779	09/25/2023	1.A
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		06/01/2021	Paydown		88,739	88,739	83,456	88,089		649		649		88,739				1,407	12/25/2023	1.A
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		06/01/2021	Paydown		105,020	105,020	104,922	104,710		310		310		105,020				2,944	01/25/2024	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		06/01/2021	Paydown		218,201	218,201	216,724	216,925		1,276		1,276		218,201				6,368	03/25/2024	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		06/01/2021	Paydown		73,473	73,473	71,545	72,238		1,235		1,235		73,473				1,855	03/25/2024	1.A
31359H-JN-5	FNR 1994-55 N W CPT 6.088% 12/25/23		06/01/2021	Paydown		4,592	4,592	4,563	4,592						4,592				119	12/25/2023	1.A
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		06/01/2021	Paydown		30,966	30,966	30,435	30,606		360		360		30,966				888	03/25/2024	1.A
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		06/01/2021	Paydown		67,191	67,191	65,401	66,063		1,128		1,128		67,191				2,073	06/17/2024	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		06/01/2021	Paydown		22,326	22,326	21,116	22,081		245		245		22,326				701	11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		06/01/2021	Paydown		9,533	9,533	9,307	9,456		78		78		9,533				298	12/25/2026	1.A
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		06/01/2021	Paydown		21,395	21,395	20,991	21,249		146		146		21,395				671	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		06/01/2021	Paydown		40,598	40,598	39,119	40,289		309		309		40,598				1,352	12/18/2026	1.A
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		06/01/2021	Paydown		5,475	5,475	5,472	5,455		20		20		5,475				171	10/25/2022	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		06/01/2021	Paydown		41,978	41,978	41,303	41,759		219		219		41,978				1,213	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		06/01/2021	Paydown		11,784	11,784	11,762	11,756		28		28		11,784				340	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		06/01/2021	Paydown		18,203	18,203	16,670	17,936		268		268		18,203				554	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		06/01/2021	Paydown		38,938	38,938	33,589	38,128		810		810		38,938				1,169	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		06/01/2021	Paydown		10,086	10,086	9,960	9,987		99		99		10,086				300	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		06/01/2021	Paydown		12,662	12,662	11,653	12,490		173		173		12,662				396	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		06/01/2021	Paydown		139,919	139,919	132,300	138,099		1,820		1,820		139,919				4,816	06/17/2027	1.A
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		06/01/2021	Paydown		8,058	8,058	7,619	7,953		105		105		8,058				277	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		06/01/2021	Paydown		18,595	18,595	18,310	18,375		219		219		18,595				498	09/18/2027	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		06/01/2021	Paydown		15,880	15,880	17,009	15,870		10		10		15,880				588	09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		06/01/2021	Paydown		11,723	11,723	10,988	11,596		127		127		11,723				313	05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		06/01/2021	Paydown		31,260	31,260	29,986	31,000		260		260		31,260				859	05/18/2027	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		06/01/2021	Paydown		60,633	60,633	54,473	59,785		849		849		60,633				1,769	04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		06/01/2021	Paydown		28,626	28,626	28,071	28,456		170		170		28,626				894	06/18/2027	1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		06/01/2021	Paydown		19,870	19,870	18,792	19,652		218		218		19,870				672	06/18/2027	1.A
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		06/01/2021	Paydown		21,028	21,028	20,864	20,901		127		127		21,028				614	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		06/01/2021	Paydown		15,342	15,342	14,345	15,154		188		188		15,342				423	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		06/01/2021	Paydown		18,564	18,564	16,712	18,275		289		289		18,564				555	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		06/01/2021	Paydown		13,914	13,914	13,860	13,858		56		56		13,914				451	07/20/2027	1.A
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		06/01/2021	Paydown		23,108	23,108	22,926	22,961		147		147		23,108				673	09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		06/01/2021	Paydown		34,300	34,300	33,608	33,890		410		410		34,300				909	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		06/01/2021	Paydown		11,790	11,790	11,483	11,550		241		241		11,790				309	11/18/2027	1.A
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		06/01/2021	Paydown		9,523	9,523	9,433	9,477		46		46		9,523				291	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		06/01/2021	Paydown		23,405	23,405	23,076	23,156		249		249		23,405				637	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		06/01/2021	Paydown		5,537	5,537	5,353	5,481		56		56		5,537				149	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		06/01/2021	Paydown		24,691	24,691	24,324	24,554		137		137		24,691				688	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		06/01/2021	Paydown		31,407	31,407	31,409	31,407						31,407				920	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		06/01/2021	Paydown		27,986	27,986	27,776	27,819		167		167		27,986				830	05/25/2031	1.A
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		06/01/2021	Paydown		98,153	98,153	97,785	97,778		375		375		98,153				2,525	04/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		06/01/2021	Paydown		3,221	3,221	3,146	3,188		32		32		3,221				93	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		06/01/2021	Paydown		44,207	44,207	44,115	44,093		114		114		44,207				1,355	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		06/01/2021	Paydown		154,264	154,264	149,006	150,366		3,899		3,899		154,264				4,140	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		06/01/2021	Paydown		137,038	137,038	130,762	132,469		4,569		4,569		137,038				3,678	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		06/01/2021	Paydown		79,397	79,397	72,316	73,913		5,484		5,484		79,397				2,131	06/25/2028	1.A
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		06/01/2021	Paydown		38,714	38,714	35,538	37,987		726		726		38,714				1,135	08/25/2029	1.A
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		06/01/2021	Paydown		7,791	7,791	7,265	7,672		118		118		7,791				211	05/25/2029	1.A
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		06/01/2021	Paydown		14,581	14,581	14,192	14,455		126		126		14,581				446	10/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		06/01/2021	Paydown		7,561	7,561	7,372	7,479		83		83		7,561				222	10/25/2029	1.A
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		06/01/2021	Paydown		11,583	11,583	11,603	11,581		2		2		11,583				324	11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		06/01/2021	Paydown		1,415	1,415	1,415	1,415						1,415				39	03/01/2028	1.A
3136A0-DQ-7	FNR 2011-77 PC PAC-11 4.000% 08/25/41		06/01/2021	Paydown		2,850,626	2,850,626	3,158,405	2,964,466		(113,840)		(113,840)		2,850,626				48,349	08/25/2041	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		06/01/2021	Paydown		719,203	719,203	695,105	709,531		9,672		9,672		719,203				11,859	09/25/2041	1.A
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		06/01/2021	Paydown		11,769,889	11,769,889	11,046,923	11,481,342		288,546		288,546		11,769,889				163,598	10/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		06/01/2021	Paydown		2,354,950	2,354,950	2,341,859	2,346,159		8,791		8,791		2,354,950				40,456	10/25/2041	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		06/01/2021	Paydown		1,503,677	1,503,677	1,514,318	1,504,943		(1,266)		(1,266)		1,503,677				21,187	04/25/2042	1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		06/01/2021	Paydown		1,607,341	1,607,341	1,580,123	1,589,175		13,491		13,491		1,607,341				10,970	05/25/2042	1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		06/01/2021	Paydown		2,011,453	2,011,453	1,952,365	1,982,709		28,744		28,744		2,011,453				9,668	06/25/2042	1.A
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		06/01/2021	Paydown		1,526,828	1,526,828	1,648,605	1,572,205		(45,376)		(45,376)		1,526,828				15,062	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		06/01/2021	Paydown		2,642,746	2,642,746	2,837,364	2,720,075		(77,328)		(77,328)		2,642,746				26,582	07/25/2042	1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		06/01/2021	Paydown		2,702,438	2,702,438	2,662,861	2,669,601		24,978		24,978		2,702,438				20,152	06/25/2042	1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		06/01/2021	Paydown		3,299,227	3,299,227	3,534,756	3,390,615		(101,945)		(101,945)		3,299,227				29,353	06/25/2042	1.A
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		06/01/2021	Paydown		1,086,017	1,086,017	1,126,480	1,101,781		(18,922)		(18,922)		1,086,017				8,446	08/25/2042	1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		06/01/2021	Paydown		2,814,885	2,814,885	2,319,772	2,312,440		502,444		502,444		2,814,885				32,729	04/25/2043	1.A
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		04/01/2021	Paydown		3,892,747	3,892,747	4,070,672	4,015,628		(122,880)		(122,880)		3,892,747				58,391	09/25/2043	1.A
3136AH-DE-7	FNR 2013-118 EB SC SEQ 2.500% 05/25/41		06/01/2021	Paydown		1,494,156	1,494,156	1,242,951	1,394,991		99,165		99,165		1,494,156				15,272	05/25/2041	1.A
3136AH-TM-2	FNR 2013-139 EL EXCH SEQ 3.000% 01/25/44		06/01/2021	Paydown		543,129	543,129	463,781	496,087		47,042		47,042		543,129				8,147	01/25/2044	1.A
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		06/01/2021	Paydown		208,499	208,499	220,813	214,713		(6,214)		(6,214)		208,499				3,037	08/25/2043	1.A
3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3.000% 03/25/47		06/01/2021	Paydown		2,894,646	2,894,646	2,671,215	2,726,611		168,035		168,035		2,894,646				41,052	03/25/2047	1.A
3136AX-MR-3	FNR 2017-59 CW SCH 3.500% 08/25/47		06/01/2021	Paydown		2,222,762	2,222,762	2,240,822	2,231,588		(8,827)		(8,827)		2,222,762				31,970	08/25/2047	1.A
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.127% 06/25/48		06/25/2021	Paydown		5,496,111	5,496,111	5,473,783	5,476,159		19,952		19,952		5,496,111				155,792	06/25/2048	1.A
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		06/01/2021	Paydown		1,563,570	1,563,570	1,539,691	1,545,470		18,099		18,099		1,563,570				11,169	10/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		06/01/2021	Redemption 100.0000		77,365	77,365	80,073	79,842		(2,477)		(2,477)		77,365				1,136	11/01/2049	1.A
31371L-JL-4	FNMA 255067 5.000% 01/01/24		06/01/2021	Paydown		1,322	1,322	1,307	1,312		10		10		1,322				27	01/01/2024	1.A
3137A0-C4-5	FHR 3699 MH PAC-11 4.500% 07/15/40		06/01/2021	Paydown		2,513,682	2,513,682	2,836,926	2,620,321		(106,639)		(106,639)		2,513,682				46,100	07/15/2040	1.A
3137A9-XL-5	FHR 3835 PE PAC-1-11 4.500% 04/15/41		06/01/2021	Paydown		2,896,944	2,896,944	3,109,236	2,968,118		(71,174)		(71,174)		2,896,944				53,292	04/15/2041	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		06/01/2021	Paydown		1,013,947	1,013,947	1,078,587	1,029,289		(15,342)		(15,342)		1,013,947				18,505	07/15/2041	1.A
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		06/01/2021	Paydown		1,094,174	1,094,174	1,069,849	1,084,565		9,609		9,609		1,094,174				17,690	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		06/01/2021	Paydown		901,596	901,596	850,036	888,593		13,002		13,002		901,596				12,151	08/15/2041	1.A
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		06/01/2021	Paydown		561,085	561,085	546,444	552,512		8,573		8,573		561,085				11,186	09/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		06/01/2021	Paydown		1,098,475	1,098,475	1,196,651	1,135,120		(36,646)		(36,646)		1,098,475				16,729	09/15/2041	1.A
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		06/01/2021	Paydown		3,041,687	3,041,687	3,041,017	3,038,541		3,146		3,146		3,041,687				50,249	09/15/2041	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		06/01/2021	Paydown		727,686	727,686	694,609	716,314		11,372		11,372		727,686				11,093	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		06/01/2021	Paydown		3,289,551	3,289,551	3,554,823	3,384,788		(95,237)		(95,237)		3,289,551				54,664	02/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		06/01/2021	Paydown		1,433,789	1,433,789	1,408,865	1,422,235		11,554		11,554		1,433,789				20,891	04/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		06/01/2021	Paydown		1,160,575	1,160,575	1,099,202	1,114,791		45,784		45,784		1,160,575				16,969	06/15/2042	1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		06/01/2021	Paydown		4,209,102	4,209,102	4,298,295	4,246,316		(37,214)		(37,214)		4,209,102				46,727	07/15/2042	1.A
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		06/01/2021	Paydown		199,794	199,794	189,315	193,411		5,802		5,802		199,794				1,520	07/15/2042	1.A
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 6.177% 09/15/38		06/15/2021	Paydown				445,332	358,358		(4,619)		(4,619)		353,739		(353,739)	(353,739)	74,420	09/15/2038	1.A
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 6.177% 03/15/37		06/15/2021	Paydown				379,215	306,844		(4,046)		(4,046)		302,799		(302,799)	(302,799)	64,783	03/15/2037	1.A
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 6.177% 10/15/34		06/15/2021	Paydown				334,577	285,479		(285,479)		(285,479)						62,352	10/15/2034	1.A
3137FG-NC-5	FHR 4809 JY EXCH SEQ 4.500% 05/15/48		06/01/2021	Paydown		1,746,721	1,746,721	1,841,426	1,810,740		(64,020)		(64,020)		1,746,721				38,169	05/15/2048	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		06/01/2021	Paydown		427,062	427,062	441,475	435,881		(8,819)		(8,819)		427,062				8,647	07/15/2048	1.A
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 6.177% 05/15/35		06/15/2021	Paydown				379,080	318,888		(4,668)		(4,668)		314,220		(314,220)	(314,220)	73,464	05/15/2035	1.A
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 5.677% 07/15/37		06/15/2021	Paydown				413,460	345,995		(4,955)		(4,955)		341,041		(341,041)	(341,041)	85,994	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 9.723% 10/15/48		06/15/2021	Paydown		2,543,319	2,543,319	2,666,908	2,644,177		(100,858)		(100,858)		2,543,319				99,505	10/15/2048	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		06/01/2021	Paydown		1,291,756	1,291,756	1,381,371	1,375,302		(83,547)		(83,547)		1,291,756				23,166	02/01/2045	1.A
3138ER-2H-2	FNMA AL9775 3.500% 01/01/47		06/01/2021	Paydown		2,635,634	2,635,634	2,716,351	2,710,363		(74,729)		(74,729)		2,635,634				39,483	01/01/2047	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		06/01/2021	Paydown		2,794,003	2,794,003	2,987,837	2,975,924		(181,922)		(181,922)		2,794,003				49,010	12/01/2046	1.A
3138ER-YV-6	FNMA AL9723 3.500% 02/01/47		06/01/2021	Paydown		8,017,064	8,017,064	8,235,028	8,219,833		(202,769)		(202,769)		8,017,064				116,833	02/01/2047	1.A
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		06/01/2021	Paydown		3,730	3,730	3,914	3,854		(124)		(124)		3,730				38	09/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138WG-5D-4	FNMA AR8943 2.500% 03/01/23		06/01/2021	Paydown		386	386	402	392		(7)		(7)		386				4	03/01/2023	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		06/01/2021	Paydown		140,355	140,355	150,092	149,484		(9,129)		(9,129)		140,355				1,962	02/01/2045	1.A
3138WH-YT-3	FNMA AS7921 3.500% 09/01/46		06/01/2021	Paydown		7,408,107	7,408,107	7,580,577	7,567,928		(159,821)		(159,821)		7,408,107				104,076	09/01/2046	1.A
3138WJ-LS-5	FNMA AS8436 3.500% 12/01/46		06/01/2021	Paydown		2,055,023	2,055,023	2,105,740	2,102,099		(47,076)		(47,076)		2,055,023				28,708	12/01/2046	1.A
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		06/01/2021	Paydown		43,536	43,536	40,611	42,671		865		865		43,536				1,072	09/25/2031	1.A
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		06/01/2021	Paydown		21,821	21,821	20,144	21,398		423		423		21,821				571	09/25/2031	1.A
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		06/01/2021	Paydown		15,182	15,182	14,601	15,004		178		178		15,182				467	08/25/2031	1.A
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		06/01/2021	Paydown		33,939	33,939	33,365	33,568		372		372		33,939				814	12/25/2031	1.A
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		06/01/2021	Paydown		25,481	25,481	25,314	25,324		157		157		25,481				724	11/25/2031	1.A
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		06/01/2021	Paydown		15,854	15,854	15,686	15,700		154		154		15,854				413	10/25/2031	1.A
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		06/01/2021	Paydown		74,107	74,107	67,796	72,560		1,547		1,547		74,107				2,290	10/25/2031	1.A
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		06/01/2021	Paydown		3,502	3,502	3,551	3,500		1		1		3,502				95	10/25/2031	1.A
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		06/01/2021	Paydown		35,596	35,596	34,289	35,180		416		416		35,596				973	11/25/2031	1.A
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		06/01/2021	Paydown		224,477	224,477	222,864	223,140		1,337		1,337		224,477				6,559	11/25/2031	1.A
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		06/01/2021	Paydown		41,734	41,734	41,397	41,477		257		257		41,734				1,034	12/25/2031	1.A
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		06/01/2021	Paydown		35,774	35,774	33,315	35,146		628		628		35,774				988	01/25/2032	1.A
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2021	Paydown		69,932	69,932	63,944	68,497		1,435		1,435		69,932				1,732	12/25/2031	1.A
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		06/01/2021	Paydown		27,116	27,116	24,032	26,198		918		918		27,116				620	11/25/2031	1.A
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		06/01/2021	Paydown		175,391	175,391	155,002	170,908		4,483		4,483		175,391				4,343	12/25/2031	1.A
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		06/01/2021	Paydown		67,836	67,836	66,931	67,011		825		825		67,836				1,733	11/25/2031	1.A
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		06/01/2021	Paydown		92,467	92,467	82,411	90,301		2,166		2,166		92,467				2,330	11/25/2031	1.A
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		06/01/2021	Paydown		39,175	39,175	37,534	38,680		495		495		39,175				1,054	11/25/2031	1.A
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		06/01/2021	Paydown		217,599	217,599	198,061	213,091		4,509		4,509		217,599				5,539	12/25/2031	1.A
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		06/01/2021	Paydown		21,023	21,023	20,793	20,874		149		149		21,023				535	12/25/2031	1.A
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		06/01/2021	Paydown		68,602	68,602	61,260	67,038		1,564		1,564		68,602				1,862	12/25/2031	1.A
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		06/01/2021	Paydown		28,864	28,864	26,663	28,283		581		581		28,864				728	12/25/2031	1.A
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		06/01/2021	Paydown		311,449	311,449	282,737	304,982		6,467		6,467		311,449				7,881	12/25/2031	1.A
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		06/01/2021	Paydown		251,536	251,536	249,607	249,725		1,810		1,810		251,536				6,580	12/25/2031	1.A
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		06/01/2021	Paydown		40,473	40,473	39,997	40,052		421		421		40,473				967	12/25/2031	1.A
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		06/01/2021	Paydown		44,162	44,162	38,228	42,603		1,559		1,559		44,162				1,038	05/25/2032	1.A
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		06/01/2021	Paydown		59,493	59,493	59,642	59,493						59,493				1,689	05/25/2032	1.A
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		06/01/2021	Paydown		38,164	38,164	38,295	38,164						38,164				1,048	06/25/2032	1.A
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		06/01/2021	Paydown		113,563	113,563	112,590	112,645		918		918		113,563				2,353	11/25/2032	1.A
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		06/01/2021	Paydown		45,044	45,044	42,370	44,037		1,007		1,007		45,044				1,112	09/25/2032	1.A
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		06/01/2021	Paydown		119,384	119,384	119,104	119,071		313		313		119,384				2,824	09/25/2032	1.A
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		06/01/2021	Paydown		59,806	59,806	55,508	58,245		1,562		1,562		59,806				1,393	10/25/2032	1.A
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		06/01/2021	Paydown		94,472	94,472	94,472	94,472						94,472				2,326	09/25/2032	1.A
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		06/01/2021	Paydown		46,940	46,940	42,539	45,798		1,142		1,142		46,940				1,173	09/25/2032	1.A
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		06/01/2021	Paydown		86,194	86,194	80,645	84,373		1,821		1,821		86,194				2,128	09/25/2032	1.A
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		06/01/2021	Paydown		23,557	23,557	23,789	23,556		2		2		23,557				593	10/25/2032	1.A
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		06/01/2021	Paydown		511,326	511,326	506,067	506,432		4,895		4,895		511,326				10,915	12/25/2032	1.A
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		06/01/2021	Paydown		95,138	95,138	93,244	93,408		1,730		1,730		95,138				2,017	11/25/2032	1.A
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		06/01/2021	Paydown		108,534	108,534	106,058	107,464		1,070		1,070		108,534				2,538	11/25/2031	1.A
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		06/01/2021	Paydown		194,433	194,433	191,345	191,596		2,837		2,837		194,433				4,946	12/25/2032	1.A
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		06/01/2021	Paydown		69,060	69,060	67,977	68,077		983		983		69,060				1,628	12/25/2032	1.A
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		06/01/2021	Paydown		98,614	98,614	96,707	96,878		1,736		1,736		98,614				2,478	12/25/2032	1.A
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		06/01/2021	Paydown		115,803	115,803	113,928	114,103		1,700		1,700		115,803				2,499	12/25/2032	1.A
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		06/01/2021	Paydown		352,451	352,451	357,737	352,451						352,451				7,940	12/25/2032	1.A
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		06/01/2021	Paydown		68,506	68,506	67,401	67,492		1,015		1,015		68,506				1,544	12/25/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		06/01/2021	Paydown		473,056	473,056	467,139	467,547		5,509		5,509		473,056				10,308	01/25/2033	1.A
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		06/01/2021	Paydown		305,499	305,499	302,606	302,813		2,686		2,686		305,499				6,646	01/25/2033	1.A
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		06/01/2021	Paydown		574,019	574,019	568,655	569,002		5,016		5,016		574,019				13,701	01/25/2033	1.A
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		06/01/2021	Paydown		140,527	140,527	139,693	139,736		791		791		140,527				2,970	01/25/2033	1.A
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		06/01/2021	Paydown		447,683	447,683	440,951	441,497		6,186		6,186		447,683				10,209	01/25/2033	1.A
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		06/01/2021	Paydown		64,526	64,526	63,538	63,610		916		916		64,526				1,530	02/25/2033	1.A
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		06/01/2021	Paydown		767,229	767,229	755,682	756,628		10,601		10,601		767,229				17,146	02/25/2033	1.A
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		06/01/2021	Paydown		161,010	161,010	158,810	158,976		2,034		2,034		161,010				3,471	02/25/2033	1.A
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		06/01/2021	Paydown		480,823	480,823	475,918	476,472		4,351		4,351		480,823				11,024	02/25/2033	1.A
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		06/01/2021	Paydown		180,862	180,862	178,900	179,021		1,841		1,841		180,862				4,559	02/25/2033	1.A
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		06/01/2021	Paydown		130,985	130,985	129,794	129,867		1,118		1,118		130,985				2,763	02/25/2033	1.A
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		06/01/2021	Paydown		121,699	121,699	119,035	119,269		2,430		2,430		121,699				2,841	03/25/2033	1.A
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		06/01/2021	Paydown		127,211	127,211	117,590	124,642		2,569		2,569		127,211				2,826	05/15/2032	1.A
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		06/01/2021	Paydown		38,916	38,916	36,593	38,326		590		590		38,916				1,061	05/15/2032	1.A
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		06/01/2021	Paydown		243,118	243,118	228,151	238,412		4,706		4,706		243,118				6,343	05/15/2032	1.A
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		06/01/2021	Paydown		103,382	103,382	102,869	102,874		508		508		103,382				2,624	05/15/2032	1.A
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		06/01/2021	Paydown		69,607	69,607	65,518	68,557		1,050		1,050		69,607				1,724	05/15/2032	1.A
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		06/01/2021	Paydown		38,890	38,890	39,224	38,900		(9)		(9)		38,890				1,090	05/15/2032	1.A
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		06/01/2021	Paydown		120,918	120,918	112,831	118,896		2,022		2,022		120,918				3,273	05/15/2032	1.A
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		06/01/2021	Paydown		24,360	24,360	24,010	24,215		145		145		24,360				597	06/15/2032	1.A
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		46,717	46,717	43,754	45,905		813		813		46,717				1,142	06/15/2032	1.A
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		115,844	115,844	108,235	113,792		2,052		2,052		115,844				3,243	06/15/2032	1.A
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		06/01/2021	Paydown		12,714	12,714	12,793	12,710		4		4		12,714				347	06/15/2032	1.A
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		51,351	51,351	47,773	50,386		965		965		51,351				1,406	06/15/2032	1.A
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		39,668	39,668	36,966	38,749		919		919		39,668				1,075	06/15/2032	1.A
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		06/01/2021	Paydown		135,257	135,257	122,661	131,661		3,596		3,596		135,257				3,587	06/15/2032	1.A
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		139,562	139,562	130,621	137,483		2,078		2,078		139,562				3,445	06/15/2032	1.A
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		06/01/2021	Paydown		114,731	114,731	115,529	114,731						114,731				2,892	06/15/2032	1.A
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		06/01/2021	Paydown		14,814	14,814	13,902	14,553		261		261		14,814				411	06/15/2032	1.A
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		06/01/2021	Paydown		50,536	50,536	50,044	50,105		431		431		50,536				1,397	07/15/2032	1.A
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		06/01/2021	Paydown		221,408	221,408	211,479	218,032		3,376		3,376		221,408				5,295	07/15/2032	1.A
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		06/01/2021	Paydown		4,795	4,795	4,787	4,786		9		9		4,795				120	07/15/2032	1.A
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		06/01/2021	Paydown		145,678	145,678	138,258	143,461		2,217		2,217		145,678				4,098	07/15/2032	1.A
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		06/01/2021	Paydown		189,571	189,571	181,040	186,756		2,815		2,815		189,571				5,122	07/15/2032	1.A
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		06/01/2021	Paydown		51,081	51,081	51,352	51,098		(17)		(17)		51,081				1,267	07/15/2032	1.A
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		06/01/2021	Paydown		38,255	38,255	38,026	38,042		213		213		38,255				942	08/15/2032	1.A
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		06/01/2021	Paydown		121,935	121,935	110,351	118,750		3,186		3,186		121,935				2,964	08/15/2032	1.A
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2021	Paydown		66,585	66,585	58,366	64,660		1,926		1,926		66,585				1,623	08/15/2032	1.A
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		06/01/2021	Paydown		44,254	44,254	40,990	43,318		936		936		44,254				1,085	08/15/2032	1.A
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		06/01/2021	Paydown		50,739	50,739	50,176	50,457		281		281		50,739				1,400	08/15/2032	1.A
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		06/01/2021	Paydown		135,180	135,180	114,396	131,006		4,174		4,174		135,180				3,438	08/15/2032	1.A
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		06/01/2021	Paydown		54,407	54,407	54,292	54,290		117		117		54,407				1,244	08/15/2032	1.A
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		06/01/2021	Paydown		100,045	100,045	99,372	99,426		619		619		100,045				2,555	08/15/2032	1.A
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		06/01/2021	Paydown		142,305	142,305	132,699	139,243		3,062		3,062		142,305				3,558	08/15/2032	1.A
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		06/01/2021	Paydown		121,319	121,319	120,360	120,438		880		880		121,319				3,007	08/15/2032	1.A
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		06/01/2021	Paydown		72,491	72,491	66,058	70,291		2,200		2,200		72,491				1,803	09/15/2032	1.A
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		06/01/2021	Paydown		178,453	178,453	163,285	175,083		3,370		3,370		178,453				4,127	09/15/2032	1.A
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		06/01/2021	Paydown		88,666	88,666	89,657	88,786		(120)		(120)		88,666				2,344	09/15/2032	1.A
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		06/01/2021	Paydown		5,910	5,910	5,883	5,887		23		23		5,910				149	09/15/2032	1.A
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		06/01/2021	Paydown		136,452	136,452	139,010	136,979		(527)		(527)		136,452				3,365	09/15/2032	1.A
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		06/01/2021	Paydown		24,315	24,315	24,338	24,315						24,315				591	09/15/2032	1.A
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		06/01/2021	Paydown		347,956	347,956	320,555	339,500		8,456		8,456		347,956				8,158	10/15/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		06/01/2021	Paydown		215,154	215,154	193,235	210,165		4,990		4,990		215,154				4,793	10/15/2032	1.A
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		06/01/2021	Paydown		117,386	117,386	107,811	112,540		4,846		4,846		117,386				2,681	10/15/2032	1.A
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		06/01/2021	Paydown		339,583	339,583	335,736	337,957		1,626		1,626		339,583				8,072	10/15/2032	1.A
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		06/01/2021	Paydown		67,081	67,081	66,494	66,648		433		433		67,081				1,674	10/15/2032	1.A
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		06/01/2021	Paydown		31,819	31,819	31,381	31,417		402		402		31,819				620	10/15/2032	1.A
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		06/01/2021	Paydown		96,942	96,942	94,768	94,987		1,955		1,955		96,942				2,048	10/15/2032	1.A
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		06/01/2021	Paydown		128,038	128,038	126,978	127,064		974		974		128,038				3,036	10/15/2032	1.A
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		06/01/2021	Paydown		256,075	256,075	230,708	250,703		5,372		5,372		256,075				6,072	10/15/2032	1.A
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		06/01/2021	Paydown		151,314	151,314	150,350	150,423		891		891		151,314				3,295	10/15/2032	1.A
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		06/01/2021	Paydown		219,011	219,011	216,889	217,921		1,090		1,090		219,011				5,044	10/15/2032	1.A
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		06/01/2021	Paydown		54,777	54,777	51,028	53,637		1,141		1,141		54,777				1,362	10/15/2032	1.A
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		06/01/2021	Paydown		97,688	97,688	96,742	97,192		497		497		97,688				2,200	10/15/2032	1.A
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		06/01/2021	Paydown		268,615	268,615	268,111	268,092		523		523		268,615				6,821	02/15/2032	1.A
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		06/01/2021	Paydown		46,250	46,250	45,673	45,728		522		522		46,250				1,066	10/15/2032	1.A
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		06/01/2021	Paydown		94,229	94,229	86,824	92,115		2,114		2,114		94,229				2,164	10/15/2032	1.A
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		06/01/2021	Paydown		28,410	28,410	28,140	28,161		249		249		28,410				652	11/15/2032	1.A
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		06/01/2021	Paydown		121,737	121,737	118,998	119,281		2,456		2,456		121,737				2,984	11/15/2032	1.A
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		06/01/2021	Paydown		190,989	190,989	187,342	187,718		3,271		3,271		190,989				4,467	11/15/2032	1.A
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		06/01/2021	Paydown		259,519	259,519	213,698	244,703		14,816		14,816		259,519				6,519	04/25/2033	1.A
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		06/01/2021	Paydown		250,825	250,825	259,722	252,159		(1,334)		(1,334)		250,825				5,348	04/25/2033	1.A
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		06/01/2021	Paydown		386,652	386,652	385,565	385,538		1,114		1,114		386,652				7,675	04/25/2033	1.A
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		06/01/2021	Paydown		295,826	295,826	293,235	293,526		2,299		2,299		295,826				6,651	04/25/2033	1.A
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		06/01/2021	Paydown		88,119	88,119	84,433	84,773		3,346		3,346		88,119				1,719	04/25/2033	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		06/01/2021	Paydown		126,141	126,141	126,023	125,970		171		171		126,141				2,928	04/25/2033	1.A
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		06/01/2021	Paydown		451,670	451,670	452,799	451,670						451,670				10,081	06/25/2033	1.A
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		06/01/2021	Paydown		119,765	119,765	116,776	117,044		2,721		2,721		119,765				2,830	06/25/2033	1.A
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		06/01/2021	Paydown		479,084	479,084	467,104	468,091		10,993		10,993		479,084				10,619	06/25/2033	1.A
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		06/01/2021	Paydown		120,203	120,203	120,203	120,203						120,203				2,829	05/25/2033	1.A
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		06/01/2021	Paydown		558,718	558,718	558,019	557,788		929		929		558,718				13,688	05/25/2033	1.A
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		06/01/2021	Paydown		90,543	90,543	92,920	91,242		(699)		(699)		90,543				2,100	05/25/2033	1.A
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		06/01/2021	Paydown		131,902	131,902	130,996	131,141		762		762		131,902				3,019	05/25/2033	1.A
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		06/01/2021	Paydown		681,987	681,987	616,559	671,575		10,412		10,412		681,987				15,630	06/25/2033	1.A
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		06/01/2021	Paydown		565,056	565,056	470,763	550,069		14,987		14,987		565,056				12,831	06/25/2033	1.A
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		06/01/2021	Paydown		96,833	96,833	92,293	92,771		4,062		4,062		96,833				2,100	06/25/2033	1.A
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		06/01/2021	Paydown		117,310	117,310	113,948	114,270		3,039		3,039		117,310				2,550	06/25/2033	1.A
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		06/01/2021	Paydown		94,385	94,385	93,098	93,197		1,188		1,188		94,385				2,217	06/25/2033	1.A
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		06/01/2021	Paydown		965,778	965,778	976,945	965,898		(120)		(120)		965,778				22,777	06/25/2033	1.A
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		06/01/2021	Paydown		291,107	291,107	299,567	292,003		(897)		(897)		291,107				6,876	06/25/2033	1.A
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		06/01/2021	Paydown		664,984	664,984	672,223	665,925		(941)		(941)		664,984				13,418	07/25/2033	1.A
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		06/01/2021	Paydown		334,361	334,361	331,592	331,787		2,574		2,574		334,361				7,302	08/25/2033	1.A
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		06/01/2021	Paydown		338,322	338,322	346,410	340,655		(2,333)		(2,333)		338,322				7,004	07/25/2033	1.A
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		06/01/2021	Paydown		1,056,161	1,056,161	1,062,762	1,056,161						1,056,161				25,517	07/25/2033	1.A
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		06/01/2021	Paydown		1,709,814	1,709,814	1,601,680	1,687,283		22,531		22,531		1,709,814				36,418	07/25/2033	1.A
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		06/01/2021	Paydown		563,273	563,273	498,145	551,509		11,764		11,764		563,273				11,329	08/25/2033	1.A
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		06/01/2021	Paydown		593,598	593,598	605,841	596,911		(3,313)		(3,313)		593,598				12,826	07/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		06/01/2021	Paydown		434,068	434,068	434,035	433,811		257		257		434,068				7,590	06/25/2043	1.A
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		06/01/2021	Paydown		424,668	424,668	421,005	421,374		3,294		3,294		424,668				9,067	08/25/2033	1.A
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		06/01/2021	Paydown		517,966	517,966	470,378	509,986		7,980		7,980		517,966				12,185	08/25/2033	1.A
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		06/01/2021	Paydown		170,548	170,548	159,427	160,582		9,966		9,966		170,548				3,857	08/25/2033	1.A
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		06/01/2021	Paydown		362,641	362,641	345,684	347,115		15,526		15,526		362,641				7,852	09/25/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33																				
31393E-RJ-0			06/01/2021	Paydown		571,642	571,642	556,490	557,752		13,890		13,890		571,642				12,567	09/25/2033	1.A
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		06/01/2021	Paydown		393,341	393,341	320,573	371,344		21,996		21,996		393,341				9,393	09/25/2033	1.A
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		06/01/2021	Paydown		315,776	315,776	297,520	310,384		5,392		5,392		315,776				7,145	09/25/2033	1.A
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		06/01/2021	Paydown		288,837	288,837	281,419	281,994		6,843		6,843		288,837				6,244	10/25/2033	1.A
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		06/01/2021	Paydown		217,814	217,814	216,241	216,366		1,448		1,448		217,814				5,100	11/15/2032	1.A
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		06/01/2021	Paydown		76,250	76,250	75,464	75,785		465		465		76,250				1,751	11/15/2032	1.A
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		06/01/2021	Paydown		159,322	159,322	157,241	157,424		1,898		1,898		159,322				3,355	11/15/2032	1.A
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		06/01/2021	Paydown		115,056	115,056	108,117	112,526		2,530		2,530		115,056				2,265	11/15/2032	1.A
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		06/01/2021	Paydown		65,735	65,735	62,181	64,600		1,135		1,135		65,735				1,504	11/15/2032	1.A
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		06/01/2021	Paydown		50,771	50,771	49,709	49,800		971		971		50,771				1,185	12/15/2032	1.A
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		06/01/2021	Paydown		42,462	42,462	41,922	41,972		490		490		42,462				1,046	12/15/2032	1.A
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		06/01/2021	Paydown		262,588	262,588	259,181	259,500		3,088		3,088		262,588				5,719	12/15/2032	1.A
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		06/01/2021	Paydown		60,399	60,399	59,975	60,005		394		394		60,399				1,595	12/15/2032	1.A
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		06/01/2021	Paydown		706,660	706,660	677,952	698,221		8,439		8,439		706,660				15,704	12/15/2032	1.A
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		06/01/2021	Paydown		220,138	220,138	217,401	217,637		2,500		2,500		220,138				5,305	12/15/2032	1.A
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		06/01/2021	Paydown		173,811	173,811	169,814	170,195		3,617		3,617		173,811				4,030	12/15/2032	1.A
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		06/01/2021	Paydown		153,211	153,211	146,843	151,129		2,081		2,081		153,211				3,604	12/15/2032	1.A
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		06/01/2021	Paydown		268,337	268,337	278,525	269,966		(1,629)		(1,629)		268,337				6,277	12/15/2032	1.A
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		06/01/2021	Paydown		94,950	94,950	94,126	94,198		752		752		94,950				2,152	12/15/2032	1.A
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		06/01/2021	Paydown		135,702	135,702	137,833	136,335		(634)		(634)		135,702				3,225	12/15/2032	1.A
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		06/01/2021	Paydown		119,643	119,643	117,739	117,909		1,733		1,733		119,643				2,785	12/15/2032	1.A
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		06/01/2021	Paydown		402,692	402,692	401,783	401,705		988		988		402,692				9,207	12/15/2032	1.A
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		06/01/2021	Paydown		66,727	66,727	66,310	66,442		285		285		66,727				1,555	12/15/2032	1.A
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		06/01/2021	Paydown		33,341	33,341	32,656	32,720		621		621		33,341				833	12/15/2032	1.A
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		06/01/2021	Paydown		116,375	116,375	118,739	117,010		(635)		(635)		116,375				2,661	01/15/2033	1.A
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		06/01/2021	Paydown		127,152	127,152	125,380	125,540		1,611		1,611		127,152				2,858	01/15/2033	1.A
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		06/01/2021	Paydown		226,408	226,408	222,691	223,036		3,372		3,372		226,408				5,089	01/15/2033	1.A
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		06/01/2021	Paydown		97,331	97,331	96,094	96,211		1,121		1,121		97,331				2,165	01/15/2033	1.A
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		06/01/2021	Paydown		529,953	529,953	531,278	529,953						529,953				11,758	01/15/2033	1.A
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		06/01/2021	Paydown		74,835	74,835	69,023	72,789		2,045		2,045		74,835				1,744	01/15/2033	1.A
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		06/01/2021	Paydown		1,619,748	1,619,748	1,587,606	1,609,508		10,240		10,240		1,619,748				36,651	01/15/2033	1.A
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		06/01/2021	Paydown		454,473	454,473	460,544	456,263		(1,790)		(1,790)		454,473				10,240	01/15/2033	1.A
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		06/01/2021	Paydown		325,082	325,082	329,094	326,022		(940)		(940)		325,082				7,466	01/15/2033	1.A
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		06/01/2021	Paydown		149,284	149,284	135,918	145,233		4,051		4,051		149,284				3,416	01/15/2033	1.A
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		06/01/2021	Paydown		189,012	189,012	190,164	189,219		(207)		(207)		189,012				4,268	02/15/2033	1.A
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		06/01/2021	Paydown		109,865	109,865	111,238	110,213		(348)		(348)		109,865				2,491	02/15/2033	1.A
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		06/01/2021	Paydown		144,829	144,829	147,726	145,692		(863)		(863)		144,829				3,450	02/15/2033	1.A
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		06/01/2021	Paydown		36,781	36,781	35,344	36,256		524		524		36,781				914	02/15/2033	1.A
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		06/01/2021	Paydown		192,295	192,295	195,863	193,519		(1,224)		(1,224)		192,295				4,803	02/15/2033	1.A
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		06/01/2021	Paydown		80,119	80,119	79,179	79,260		859		859		80,119				1,904	02/15/2033	1.A
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		06/01/2021	Paydown		370,395	370,395	367,572	367,795		2,600		2,600		370,395				8,983	02/15/2033	1.A
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		06/01/2021	Paydown		20,408	20,408	20,218	20,235		173		173		20,408				462	02/15/2033	1.A
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		06/01/2021	Paydown		764,612	764,612	776,947	766,820		(2,208)		(2,208)		764,612				18,032	02/15/2033	1.A
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		06/01/2021	Paydown		101,156	101,156	103,242	101,920		(764)		(764)		101,156				2,549	02/15/2033	1.A
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		06/01/2021	Paydown		115,680	115,680	114,473	114,568		1,113		1,113		115,680				2,882	02/15/2033	1.A
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		06/01/2021	Paydown		80,586	80,586	79,693	79,770		816		816		80,586				1,809	02/15/2033	1.A
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		06/01/2021	Paydown		282,051	282,051	287,736	282,996		(945)		(945)		282,051				6,333	02/15/2033	1.A
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		06/01/2021	Paydown		152,109	152,109	150,222	150,372		1,737		1,737		152,109				3,777	02/15/2033	1.A
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		06/01/2021	Paydown		61,660	61,660	61,823	61,660						61,660				1,308	02/15/2033	1.A
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		06/01/2021	Paydown		127,870	127,870	117,560	124,574		3,295		3,295		127,870				3,175	02/15/2033	1.A
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		06/01/2021	Paydown		468,857	468,857	465,563	465,911		2,946		2,946		468,857				11,182	03/15/2033	1.A
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		06/01/2021	Paydown		193,520	193,520	197,058	194,492		(972)		(972)		193,520				3,752	03/15/2033	1.A
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		06/01/2021	Paydown		83,501	83,501	77,134	80,677		2,825		2,825		83,501				1,717	03/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		06/01/2021	Paydown		514,866	514,866	515,831	514,866						514,866				12,195	03/15/2033	1.A
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		06/01/2021	Paydown		373,002	373,002	369,622	371,668		1,334		1,334		373,002				8,895	03/15/2033	1.A
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		06/01/2021	Paydown		129,982	129,982	128,256	128,407		1,575		1,575		129,982				3,179	03/15/2033	1.A
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		06/01/2021	Paydown		17,366	17,366	16,115	16,963		403		403		17,366				379	03/15/2033	1.A
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		06/01/2021	Paydown		404,790	404,790	407,620	405,142		(353)		(353)		404,790				8,981	03/15/2033	1.A
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		06/01/2021	Paydown		307,848	307,848	307,752	307,676		172		172		307,848				7,046	03/15/2033	1.A
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		06/01/2021	Paydown		433,381	433,381	438,798	434,702		(1,321)		(1,321)		433,381				10,344	03/15/2033	1.A
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		06/01/2021	Paydown		282,047	282,047	240,136	269,616		12,431		12,431		282,047				6,422	03/15/2033	1.A
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		06/01/2021	Paydown		105,949	105,949	102,986	103,258		2,691		2,691		105,949				2,273	03/15/2033	1.A
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		06/01/2021	Paydown		540,031	540,031	536,077	536,379		3,653		3,653		540,031				12,810	03/15/2033	1.A
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		06/01/2021	Paydown		76,658	76,658	77,309	76,847		(189)		(189)		76,658				1,753	03/15/2033	1.A
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		06/01/2021	Paydown		55,553	55,553	48,227	53,442		2,110		2,110		55,553				1,155	04/15/2033	1.A
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		06/01/2021	Paydown		125,016	125,016	125,133	125,016						125,016				2,803	04/15/2033	1.A
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		06/01/2021	Paydown		603,563	603,563	604,318	603,563						603,563				13,892	04/15/2033	1.A
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		06/01/2021	Paydown		382,821	382,821	379,951	380,150		2,671		2,671		382,821				9,338	04/15/2033	1.A
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		06/01/2021	Paydown		476,568	476,568	491,375	481,867		(5,299)		(5,299)		476,568				11,616	04/15/2033	1.A
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		06/01/2021	Paydown		413,245	413,245	413,503	413,245						413,245				9,457	04/15/2033	1.A
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		06/01/2021	Paydown		267,775	267,775	268,507	267,775						267,775				5,909	04/15/2033	1.A
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		06/01/2021	Paydown		477,527	477,527	457,365	471,986		5,542		5,542		477,527				11,832	04/15/2033	1.A
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		06/01/2021	Paydown		709,311	709,311	582,743	685,202		24,109		24,109		709,311				16,090	04/15/2033	1.A
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		06/01/2021	Paydown		224,057	224,057	225,457	224,057						224,057				5,221	05/15/2033	1.A
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		06/01/2021	Paydown		477,376	477,376	488,845	482,137		(4,761)		(4,761)		477,376				11,193	05/15/2033	1.A
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		06/01/2021	Paydown		122,005	122,005	102,332	116,147		5,858		5,858		122,005				2,636	05/15/2033	1.A
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		06/01/2021	Paydown		316,286	316,286	320,734	317,900		(1,614)		(1,614)		316,286				7,807	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		06/01/2021	Paydown		533,393	533,393	476,553	519,469		13,924		13,924		533,393				11,273	09/25/2033	1.A
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		06/01/2021	Paydown		102,374	102,374	103,814	102,660		(286)		(286)		102,374				2,243	10/25/2033	1.A
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		06/01/2021	Paydown		317,244	317,244	306,042	312,482		4,762		4,762		317,244				7,713	12/25/2033	1.A
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		06/01/2021	Paydown		362,773	362,773	366,387	363,806		(1,032)		(1,032)		362,773				7,146	06/15/2033	1.A
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		06/01/2021	Paydown		373,867	373,867	376,554	374,543		(677)		(677)		373,867				7,775	06/15/2033	1.A
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		06/01/2021	Paydown		133,478	133,478	126,148	126,841		6,637		6,637		133,478				2,691	06/15/2033	1.A
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		06/01/2021	Paydown		512,467	512,467	486,043	507,129		5,337		5,337		512,467				10,698	07/15/2033	1.A
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		06/01/2021	Paydown		185,934	185,934	175,592	183,609		2,325		2,325		185,934				3,870	07/15/2033	1.A
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		06/01/2021	Paydown		211,487	211,487	179,632	200,332		11,156		11,156		211,487				4,266	07/15/2033	1.A
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		06/01/2021	Paydown		575,669	575,669	566,617	567,454		8,215		8,215		575,669				12,123	07/15/2033	1.A
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		06/01/2021	Paydown		397,750	397,750	382,415	392,108		5,642		5,642		397,750				9,089	06/25/2034	1.A
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		06/01/2021	Paydown		392,338	392,338	374,174	375,796		16,542		16,542		392,338				8,181	04/25/2034	1.A
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		06/01/2021	Paydown		293,744	293,744	291,291	291,424		2,320		2,320		293,744				6,685	07/25/2034	1.A
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		06/01/2021	Paydown		74,431	74,431	83,641	76,181		(1,751)		(1,751)		74,431				2,303	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		06/01/2021	Paydown		110,309	110,309	39,116	39,116		71,194		71,194		110,309				2,487	07/25/2034	1.A
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		06/01/2021	Paydown		649,209	649,209	621,988	625,452		23,757		23,757		649,209				11,706	08/25/2034	1.A
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		06/01/2021	Paydown		579,388	579,388	587,173	580,001		(613)		(613)		579,388				13,662	02/25/2035	1.A
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		06/01/2021	Paydown		408,084	408,084	393,876	395,097		12,987		12,987		408,084				8,344	11/25/2034	1.A
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		06/01/2021	Paydown		185,454	185,454	181,057	181,423		4,031		4,031		185,454				3,645	01/25/2035	1.A
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35		06/01/2021	Paydown		1,352,850	1,352,850	1,354,541	1,352,850						1,352,850				30,247	01/25/2035	1.A
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35		06/01/2021	Paydown		550,126	550,126	553,392	549,485		641		641		550,126				12,212	01/25/2035	1.A
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		06/01/2021	Paydown		195,294	195,294	187,561	188,297		6,998		6,998		195,294				3,848	12/25/2034	1.A
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		06/01/2021	Paydown		439,479	439,479	365,317	424,777		14,703		14,703		439,479				9,486	01/25/2035	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		06/01/2021	Paydown		1,482,584	1,482,584	1,499,495	1,485,804		(3,219)		(3,219)		1,482,584				33,977	05/25/2035	1.A
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		06/01/2021	Paydown		713,883	713,883	722,416	714,151		(268)		(268)		713,883				16,573	06/25/2035	1.A
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		06/01/2021	Paydown		987,771	987,771	940,263	972,202		15,569		15,569		987,771				21,515	07/25/2035	1.A
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		06/01/2021	Paydown		648,841	648,841	654,690	648,752		89		89		648,841				14,987	08/25/2035	1.A
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		06/01/2021	Paydown		708,428	708,428	720,327	709,650		(1,223)		(1,223)		708,428				16,013	07/25/2035	1.A
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		06/01/2021	Paydown		293,666	293,666	283,036	283,819		9,847		9,847		293,666				6,397	10/25/2035	1.A
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		06/01/2021	Paydown		447,755	447,755	434,813	436,045		11,710		11,710		447,755				9,044	07/15/2033	1.A
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		06/01/2021	Paydown		115,732	115,732	114,218	114,351		1,381		1,381		115,732				2,465	08/15/2033	1.A
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		06/01/2021	Paydown		268,339	268,339	243,350	261,332		7,006		7,006		268,339				6,156	09/15/2033	1.A
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		06/01/2021	Paydown		275,181	275,181	273,470	273,586		1,595		1,595		275,181				6,611	09/15/2033	1.A
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		06/01/2021	Paydown		636,512	636,512	631,006	631,415		5,097		5,097		636,512				13,764	09/15/2033	1.A
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		06/01/2021	Paydown		181,667	181,667	174,588	175,281		6,387		6,387		181,667				3,785	09/15/2033	1.A
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		06/01/2021	Paydown		128,839	128,839	121,708	122,369		6,470		6,470		128,839				2,542	09/15/2033	1.A
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33		06/01/2021	Paydown		627,429	627,429	565,863	615,969		11,461		11,461		627,429				13,598	10/15/2033	1.A
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		06/01/2021	Paydown		505,629	505,629	498,794	499,370		6,259		6,259		505,629				10,999	10/15/2033	1.A
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		06/01/2021	Paydown		726,668	726,668	657,635	711,274		15,394		15,394		726,668				15,771	10/15/2033	1.A
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		06/01/2021	Paydown		530,555	530,555	521,115	521,916		8,639		8,639		530,555				12,113	10/15/2033	1.A
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		06/01/2021	Paydown		1,357,396	1,357,396	1,163,755	1,309,423		47,973		47,973		1,357,396				24,997	10/15/2033	1.A
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		06/01/2021	Paydown		209,858	209,858	205,519	205,916		3,941		3,941		209,858				4,653	10/15/2033	1.A
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		06/01/2021	Paydown		319,705	319,705	260,160	297,700		22,005		22,005		319,705				6,578	10/15/2033	1.A
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		06/01/2021	Paydown		262,874	262,874	258,138	258,548		4,325		4,325		262,874				5,958	10/15/2033	1.A
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		06/01/2021	Paydown		250,298	250,298	249,359	249,430		868		868		250,298				5,836	11/15/2033	1.A
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		06/01/2021	Paydown		216,781	216,781	214,455	214,632		2,149		2,149		216,781				4,518	11/15/2033	1.A
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		06/01/2021	Paydown		212,362	212,362	210,603	210,726		1,636		1,636		212,362				4,718	11/15/2033	1.A
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		06/01/2021	Paydown		121,090	121,090	120,097	120,173		917		917		121,090				2,675	11/15/2033	1.A
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		06/01/2021	Paydown		612,286	612,286	605,187	605,696		6,589		6,589		612,286				14,011	12/15/2033	1.A
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		06/01/2021	Paydown		878,561	878,561	874,995	875,164		3,398		3,398		878,561				19,305	12/15/2033	1.A
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		06/01/2021	Paydown		488,778	488,778	415,461	470,323		18,455		18,455		488,778				10,882	12/15/2033	1.A
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		06/01/2021	Paydown		609,753	609,753	510,489	567,443		42,309		42,309		609,753				14,621	11/15/2033	1.A
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		06/01/2021	Paydown		445,120	445,120	435,330	436,177		8,943		8,943		445,120				9,041	01/15/2034	1.A
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		06/01/2021	Paydown		276,199	276,199	274,063	274,225		1,974		1,974		276,199				6,888	01/15/2034	1.A
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		06/01/2021	Paydown		286,364	286,364	280,255	280,724		5,640		5,640		286,364				6,798	01/15/2034	1.A
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		06/01/2021	Paydown		472,561	472,561	461,775	462,752		9,809		9,809		472,561				9,749	01/15/2034	1.A
31394P-VQ-3	FHR 2743 QG PAC-11 5.000% 02/15/34		06/01/2021	Paydown		325,011	325,011	318,838	319,392		5,619		5,619		325,011				6,811	02/15/2034	1.A
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		06/01/2021	Paydown		35,652	35,652	30,014	33,736		1,916		1,916		35,652				869	02/15/2034	1.A
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		06/01/2021	Paydown		550,723	550,723	478,286	525,738		24,984		24,984		550,723				12,781	02/15/2034	1.A
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		06/01/2021	Paydown		741,004	741,004	741,004	741,004						741,004				16,836	02/15/2034	1.A
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		06/01/2021	Paydown		287,622	287,622	283,840	284,160		3,461		3,461		287,622				6,142	03/15/2034	1.A
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		06/01/2021	Paydown		341,359	341,359	315,757	332,027		9,333		9,333		341,359				7,742	01/25/2036	1.A
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		06/01/2021	Paydown		139,274	139,274	136,183	136,445		2,830		2,830		139,274				3,416	12/25/2035	1.A
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		06/01/2021	Paydown		156,879	156,879	154,401	154,521		2,358		2,358		156,879				3,216	01/25/2036	1.A
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		06/01/2021	Paydown		231,316	231,316	228,343	228,478		2,839		2,839		231,316				4,742	01/25/2036	1.A
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		06/01/2021	Paydown		415,979	415,979	349,796	401,962		14,017		14,017		415,979				8,101	04/15/2034	1.A
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		06/01/2021	Paydown		182,468	182,468	179,448	179,708		2,760		2,760		182,468				4,239	04/15/2034	1.A
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		06/01/2021	Paydown		37,430	37,430	31,219	35,059		2,372		2,372		37,430				742	05/15/2034	1.A
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		06/01/2021	Paydown		85,147	85,147	84,577	84,613		534		534		85,147				1,965	05/15/2034	1.A
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		06/01/2021	Paydown		83,316	83,316	81,546	81,797		1,519		1,519		83,316				1,564	05/15/2034	1.A
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		06/01/2021	Paydown		1,094,263	1,094,263	1,053,699	1,083,077		11,186		11,186		1,094,263				25,460	05/15/2034	1.A
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		06/01/2021	Paydown		571,548	571,548	475,813	543,751		27,796		27,796		571,548				13,201	06/15/2034	1.A
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		06/01/2021	Paydown		113,002	113,002	121,760	114,290		(1,288)		(1,288)		113,002				3,549	02/15/2034	1.A
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		06/01/2021	Paydown		335,198	335,198	331,466	331,759		3,439		3,439		335,198				9,115	06/15/2034	1.A
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		06/01/2021	Paydown		605,747	605,747	555,962	594,732		11,015		11,015		605,747				14,503	06/15/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		06/01/2021	Paydown		568,278	568,278	471,848	538,621		29,657		29,657		568,278				12,832	06/15/2034	1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		06/01/2021	Paydown		349,591	349,591	385,479	355,263		(5,672)		(5,672)		349,591				10,773	11/15/2033	1.A
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		06/01/2021	Paydown		120,729	120,729	119,541	119,615		1,114		1,114		120,729				2,880	06/15/2034	1.A
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		06/01/2021	Paydown		91,060	91,060	100,166	92,540		(1,480)		(1,480)		91,060				2,806	11/15/2033	1.A
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		06/01/2021	Paydown		914,213	914,213	921,212	914,800		(587)		(587)		914,213				23,230	06/15/2034	1.A
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		06/01/2021	Paydown		341,576	341,576	340,722	340,810		766		766		341,576				7,607	06/15/2034	1.A
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		06/01/2021	Paydown		306,653	306,653	281,498	297,505		9,148		9,148		306,653				7,172	04/25/2036	1.A
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		06/01/2021	Paydown		53,212	53,212	51,990	52,620		592		592		53,212				1,367	04/25/2036	1.A
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		06/01/2021	Paydown		376,721	376,721	375,779	375,795		926		926		376,721				8,055	07/15/2034	1.A
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		06/01/2021	Paydown		153,670	153,670	149,684	149,980		3,690		3,690		153,670				3,574	05/25/2036	1.A
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		06/01/2021	Paydown		790,871	790,871	751,821	779,169		11,702		11,702		790,871				18,946	05/25/2036	1.A
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		06/01/2021	Paydown		265,745	265,745	263,444	263,506		2,239		2,239		265,745				6,360	05/25/2036	1.A
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		06/01/2021	Paydown		585,791	585,791	589,453	586,401		(609)		(609)		585,791				13,048	05/25/2036	1.A
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		06/01/2021	Paydown		72,424	72,424	71,381	71,415		1,009		1,009		72,424				1,939	05/25/2036	1.A
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		06/01/2021	Paydown		69,611	69,611	68,105	68,193		1,418		1,418		69,611				1,680	06/25/2036	1.A
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		06/01/2021	Paydown		710,783	710,783	693,625	695,038		15,745		15,745		710,783				15,991	06/25/2036	1.A
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		06/01/2021	Paydown		99,837	99,837	92,287	96,305		3,532		3,532		99,837				2,157	06/25/2036	1.A
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		06/01/2021	Paydown		478,708	478,708	473,673	473,897		4,811		4,811		478,708				13,260	06/25/2036	1.A
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		06/01/2021	Paydown		285,608	285,608	235,448	270,968		14,639		14,639		285,608				5,893	08/15/2034	1.A
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		06/01/2021	Paydown		352,724	352,724	350,680	350,791		1,933		1,933		352,724				8,599	08/15/2034	1.A
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		06/01/2021	Paydown		348,441	348,441	344,918	345,168		3,273		3,273		348,441				7,564	08/15/2034	1.A
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		06/01/2021	Paydown		97,938	97,938	82,758	93,303		4,635		4,635		97,938				2,155	08/15/2034	1.A
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		06/01/2021	Paydown		320,647	320,647	317,996	318,169		2,478		2,478		320,647				7,335	08/15/2034	1.A
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		06/01/2021	Paydown		56,224	56,224	55,943	55,965		259		259		56,224				1,264	09/15/2034	1.A
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		06/01/2021	Paydown		117,192	117,192	116,753	116,785		407		407		117,192				2,695	09/15/2034	1.A
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		06/01/2021	Paydown		436,055	436,055	433,108	433,283		2,773		2,773		436,055				9,950	09/15/2034	1.A
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		06/01/2021	Paydown		271,166	271,166	270,174	270,208		958		958		271,166				6,096	09/15/2034	1.A
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		06/01/2021	Paydown		379,716	379,716	330,353	363,831		15,885		15,885		379,716				7,628	10/15/2034	1.A
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		06/01/2021	Paydown		362,425	362,425	363,331	362,425						362,425				8,671	10/15/2034	1.A
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		06/01/2021	Paydown		279,372	279,372	278,673	278,685		687		687		279,372				6,502	10/15/2034	1.A
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		06/01/2021	Paydown		331,943	331,943	334,951	332,701		(758)		(758)		331,943				7,544	10/15/2034	1.A
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		06/01/2021	Paydown		253,884	253,884	254,518	253,884						253,884				5,673	11/15/2034	1.A
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		06/01/2021	Paydown		233,866	233,866	198,202	222,678		11,188		11,188		233,866				4,721	11/15/2034	1.A
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		06/01/2021	Paydown		299,876	299,876	299,126	299,139		737		737		299,876				7,093	11/15/2034	1.A
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		06/01/2021	Paydown		243,175	243,175	204,381	232,112		11,063		11,063		243,175				4,393	11/15/2034	1.A
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		06/01/2021	Paydown		274,680	274,680	272,871	272,984		1,697		1,697		274,680				6,298	11/15/2034	1.A
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		06/01/2021	Paydown		358,482	358,482	352,214	352,683		5,799		5,799		358,482				7,240	11/15/2034	1.A
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		06/01/2021	Paydown		52,150	52,150	44,694	49,624		2,526		2,526		52,150				1,079	11/15/2034	1.A
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		06/01/2021	Paydown		232,891	232,891	198,649	220,892		11,999		11,999		232,891				4,642	11/15/2034	1.A
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		06/01/2021	Paydown		172,965	172,965	146,101	163,717		9,248		9,248		172,965				3,606	11/15/2034	1.A
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		06/01/2021	Paydown		585,010	585,010	572,185	573,188		11,822		11,822		585,010				11,850	11/15/2034	1.A
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		06/01/2021	Paydown		439,084	439,084	399,857	428,101		10,983		10,983		439,084				9,070	12/15/2034	1.A
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		06/01/2021	Paydown		134,329	134,329	129,709	130,081		4,248		4,248		134,329				2,752	12/15/2034	1.A
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		06/01/2021	Paydown		207,471	207,471	174,048	198,831		8,639		8,639		207,471				4,326	12/15/2034	1.A
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		06/01/2021	Paydown		502,748	502,748	495,443	500,056		2,692		2,692		502,748				11,492	02/15/2035	1.A
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		06/01/2021	Paydown		98,514	98,514	97,218	97,290		1,224		1,224		98,514				2,470	07/25/2036	1.A
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		06/01/2021	Paydown		41,104	41,104	40,949	40,949		155		155		41,104				892	07/25/2036	1.A
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		06/01/2021	Paydown		111,538	111,538	110,458	110,823		715		715		111,538				3,257	07/25/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36																				
31395N-CS-4			06/01/2021	Paydown		76,958	76,958	76,982	76,958						76,958				1,990	06/25/2036	1.A
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		06/01/2021	Paydown		107,639	107,639	106,596	106,928		711		711		107,639				2,683	06/25/2026	1.A
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		06/01/2021	Paydown		52,957	52,957	52,256	52,569		389		389		52,957				1,474	07/25/2036	1.A
	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36																				
31395N-VC-8			06/01/2021	Paydown		124,123	124,123	121,462	121,751		2,373		2,373		124,123				2,998	07/25/2036	1.A
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		06/01/2021	Paydown		612,304	612,304	606,073	606,471		5,833		5,833		612,304				13,851	03/15/2035	1.A
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		06/01/2021	Paydown		592,360	592,360	594,951	592,440		(80)		(80)		592,360				13,793	04/15/2035	1.A
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		06/01/2021	Paydown		122,056	122,056	121,523	121,542		515		515		122,056				2,782	04/15/2035	1.A
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		06/01/2021	Paydown		153,137	153,137	153,232	153,137						153,137				3,497	05/15/2035	1.A
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		06/01/2021	Paydown		265,731	265,731	263,622	263,755		1,975		1,975		265,731				5,812	05/15/2035	1.A
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		06/01/2021	Paydown		276,987	276,987	274,845	274,976		2,011		2,011		276,987				6,488	05/15/2035	1.A
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		06/01/2021	Paydown		383,576	383,576	389,510	385,106		(1,529)		(1,529)		383,576				8,065	05/15/2035	1.A
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		06/01/2021	Paydown		575,738	575,738	574,546	574,542		1,196		1,196		575,738				12,807	05/15/2035	1.A
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		06/01/2021	Paydown		398,044	398,044	399,288	398,044						398,044				8,214	05/15/2035	1.A
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		06/01/2021	Paydown		457,121	457,121	452,296	452,694		4,426		4,426		457,121				10,245	06/15/2035	1.A
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		06/01/2021	Paydown		329,360	329,360	329,669	329,360						329,360				7,224	06/15/2035	1.A
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		06/01/2021	Paydown		313,411	313,411	307,785	308,159		5,252		5,252		313,411				7,485	06/15/2035	1.A
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		06/01/2021	Paydown		334,914	334,914	336,903	335,217		(302)		(302)		334,914				7,598	08/15/2035	1.A
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		06/01/2021	Paydown		208,551	208,551	203,334	203,804		4,747		4,747		208,551				3,967	08/15/2035	1.A
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		05/01/2021	Paydown		303,308	303,308	298,990	299,341		3,968		3,968		303,308				6,670	08/15/2035	1.A
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		06/01/2021	Paydown		290,830	290,830	281,912	288,301		2,529		2,529		290,830				6,609	08/15/2035	1.A
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		06/01/2021	Paydown		406,187	406,187	390,574	400,400		5,787		5,787		406,187				10,033	09/15/2035	1.A
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		06/01/2021	Paydown		493,332	493,332	491,945	492,209		1,123		1,123		493,332				11,133	09/15/2035	1.A
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		06/01/2021	Paydown		147,723	147,723	144,739	146,756		967		967		147,723				3,359	10/15/2035	1.A
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		06/01/2021	Paydown		418,411	418,411	405,079	406,320		12,090		12,090		418,411				8,028	10/15/2035	1.A
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		06/01/2021	Paydown		402,552	402,552	398,479	400,904		1,648		1,648		402,552				9,727	10/15/2035	1.A
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		06/01/2021	Paydown		419,234	419,234	408,229	415,616		3,618		3,618		419,234				9,205	12/15/2035	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		06/01/2021	Paydown		220,484	220,484	211,656	218,408		2,076		2,076		220,484				5,507	03/15/2036	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		06/01/2021	Paydown		74,000	74,000	72,532	73,218		782		782		74,000				1,793	10/25/2036	1.A
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		06/01/2021	Paydown		55,437	55,437	53,583	54,325		1,111		1,111		55,437				1,516	09/25/2036	1.A
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		06/01/2021	Paydown		87,624	87,624	85,858	86,622		1,002		1,002		87,624				1,899	08/25/2036	1.A
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		06/01/2021	Paydown		28,887	28,887	28,996	28,887						28,887				750	08/25/2036	1.A
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		06/01/2021	Paydown		99,218	99,218	101,016	99,357		(139)		(139)		99,218				3,018	08/25/2036	1.A
	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36																				
31396K-S2-9			06/01/2021	Paydown		551,761	551,761	549,735	549,718		2,043		2,043		551,761				12,100	09/25/2036	1.A
	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36																				
31396K-WJ-7			06/01/2021	Paydown		377,944	377,944	367,668	373,701		4,243		4,243		377,944				9,625	07/25/2036	1.A
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		06/01/2021	Paydown		343,773	343,773	332,171	340,688		3,086		3,086		343,773				8,548	09/25/2036	1.A
	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36																				
31396L-LG-3			06/01/2021	Paydown		281,271	281,271	283,380	281,271						281,271				6,051	10/25/2036	1.A
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		06/01/2021	Paydown		279,259	279,259	276,706	277,001		2,258		2,258		279,259				6,562	10/25/2033	1.A
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		06/01/2021	Paydown		125,268	125,268	122,549	122,742		2,527		2,527		125,268				2,942	11/25/2036	1.A
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		06/01/2021	Paydown		36,287	36,287	35,631	35,659		628		628		36,287				952	11/25/2036	1.A
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		06/01/2021	Paydown		296,777	296,777	302,156	297,760		(983)		(983)		296,777				7,299	04/15/2036	1.A
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		06/01/2021	Paydown		258,231	258,231	262,175	258,841		(610)		(610)		258,231				6,074	05/15/2036	1.A
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		06/01/2021	Paydown		23,792	23,792	23,871	23,792						23,792				649	03/25/2037	1.A
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		06/01/2021	Paydown		27,963	27,963	27,399	27,422		541		541		27,963				732	03/25/2037	1.A
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		06/01/2021	Paydown		173,812	173,812	173,486	173,468		344		344		173,812				4,619	02/25/2037	1.A
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		06/01/2021	Paydown		167,441	167,441	164,680	165,875		1,566		1,566		167,441				4,392	02/25/2037	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		06/01/2021	Paydown		39,678	39,678	39,585	39,582		97		97		39,678				1,123	03/25/2037	1.A
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		06/01/2021	Paydown		61,414	61,414	62,446	61,757		(343)		(343)		61,414				1,762	03/25/2037	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		06/01/2021	Paydown		299,611	299,611	301,062	299,611						299,611				8,248	03/25/2037	1.A
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		06/01/2021	Paydown		862,565	862,565	858,589	858,765		3,800		3,800		862,565				22,073	05/15/2036	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		06/01/2021	Paydown		182,696	182,696	180,489	180,617		2,079		2,079		182,696				4,320	06/15/2036	1.A
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		06/01/2021	Paydown		409,080	409,080	415,408	410,960		(1,880)		(1,880)		409,080				10,305	06/15/2036	1.A
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		06/01/2021	Paydown		576,588	576,588	577,850	576,588						576,588				14,400	06/15/2036	1.A
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		06/01/2021	Paydown		393,927	393,927	387,882	388,217		5,710		5,710		393,927				8,859	07/15/2036	1.A
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		06/01/2021	Paydown		559,564	559,564	547,229	547,903		11,661		11,661		559,564				12,464	06/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		06/01/2021	Paydown		56,538	56,538	56,163	56,166		372		372		56,538				1,370	06/25/2037	1.A
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		06/01/2021	Paydown		572,731	572,731	564,298	564,757		7,974		7,974		572,731				12,672	04/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		06/01/2021	Paydown		99,286	99,286	100,667	99,508		(222)		(222)		99,286				2,607	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		06/01/2021	Paydown		9,832	9,832	9,757	9,758		74		74		9,832				246	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		06/01/2021	Paydown		25,595	25,595	25,515	25,514		81		81		25,595				662	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		06/01/2021	Paydown		25,409	25,409	25,917	25,492		(83)		(83)		25,409				642	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		06/01/2021	Paydown		14,644	14,644	14,808	14,653		(9)		(9)		14,644				368	06/25/2037	1.A
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		06/01/2021	Paydown		4,062	4,062	3,936	3,938		123		123		4,062				102	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		06/01/2021	Paydown		24,068	24,068	23,402	23,432		637		637		24,068				603	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		06/01/2021	Paydown		89,370	89,370	86,623	86,754		2,616		2,616		89,370				2,345	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		06/01/2021	Paydown		82,808	82,808	80,725	80,783		2,025		2,025		82,808				2,118	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		06/01/2021	Paydown		267,614	267,614	261,250	261,490		6,123		6,123		267,614				7,741	07/25/2037	1.A
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		06/01/2021	Paydown		66,844	66,844	65,011	65,067		1,777		1,777		66,844				1,589	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		06/01/2021	Paydown		3,981	3,981	3,890	3,894		87		87		3,981				100	08/25/2037	1.A
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		06/01/2021	Paydown		337,276	337,276	334,430	335,540		1,736		1,736		337,276				7,914	09/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		06/01/2021	Paydown		53,883	53,883	50,366	52,148		1,735		1,735		53,883				1,162	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		06/01/2021	Paydown		216,586	216,586	214,260	214,326		2,260		2,260		216,586				5,094	03/25/2038	1.A
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		06/01/2021	Paydown		802,577	802,577	661,624	764,476		38,101		38,101		802,577				16,447	04/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		06/01/2021	Paydown		139,817	139,817	138,288	138,516		1,301		1,301		139,817				4,142	03/25/2048	1.A
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		06/01/2021	Paydown		231,163	231,163	232,175	231,163						231,163				5,714	08/15/2036	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		06/01/2021	Paydown		115,430	115,430	115,737	115,445		(15)		(15)		115,430				2,884	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		06/01/2021	Paydown		93,426	93,426	92,504	92,556		870		870		93,426				1,813	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		06/01/2021	Paydown		2,429	2,429	2,436	2,429		(1)		(1)		2,429				61	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		06/01/2021	Paydown		183,219	183,219	183,148	183,120		100		100		183,219				4,238	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		06/01/2021	Paydown		228,470	228,470	228,148	228,133		337		337		228,470				6,740	12/15/2036	1.A
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		06/01/2021	Paydown		10,362	10,362	10,229	10,233		129		129		10,362				238	01/15/2037	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		06/01/2021	Paydown		165,292	165,292	163,149	164,494		798		798		165,292				3,779	02/15/2037	1.A
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		06/01/2021	Paydown		490,677	490,677	502,637	494,772		(4,096)		(4,096)		490,677				12,189	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 0.373% 02/15/37		06/15/2021	Paydown		583	583	583	583						583				1	02/15/2037	1.A
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		06/01/2021	Paydown		176,270	176,270	174,692	174,749		1,521		1,521		176,270				4,035	05/15/2037	1.A
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		06/01/2021	Paydown		198,384	198,384	199,558	198,671		(287)		(287)		198,384				5,279	06/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		06/01/2021	Paydown		42,910	42,910	41,266	41,329		1,581		1,581		42,910				874	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		06/01/2021	Paydown		8,073	8,073	7,820	7,834		239		239		8,073				200	07/15/2037	1.A
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		06/01/2021	Paydown		509,345	509,345	502,083	506,977		2,368		2,368		509,345				12,772	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		06/01/2021	Paydown		96,700	96,700	93,945	94,071		2,630		2,630		96,700				2,447	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		06/01/2021	Paydown		9,970	9,970	9,725	9,734		236		236		9,970				250	07/15/2037	1.A
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		06/01/2021	Paydown		341,775	341,775	358,863	344,515		(2,740)		(2,740)		341,775				8,701	07/15/2037	1.A
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		06/01/2021	Paydown		482,950	482,950	497,854	485,790		(2,839)		(2,839)		482,950				12,048	08/15/2037	1.A
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		06/01/2021	Paydown		373,362	373,362	358,588	359,483		13,880		13,880		373,362				8,203	07/25/2038	1.A
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		06/01/2021	Paydown		616,340	616,340	523,889	593,327		23,014		23,014		616,340				12,763	04/25/2038	1.A
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		06/01/2021	Paydown		275,111	275,111	260,131	261,271		13,841		13,841		275,111				5,692	07/25/2038	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		06/01/2021	Paydown		410,410	410,410	388,770	403,774		6,636		6,636		410,410				9,057	05/25/2038	1.A
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		06/01/2021	Paydown		233,484	233,484	222,110	222,713		10,771		10,771		233,484				5,267	08/25/2038	1.A
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		06/01/2021	Paydown		423,306	423,306	403,502	404,696		18,610		18,610		423,306				9,899	08/25/2038	1.A
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		06/01/2021	Paydown		110,151	110,151	105,400	108,082		2,069		2,069		110,151				2,606	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		06/01/2021	Paydown		39,105	39,105	39,312	39,114		(10)		(10)		39,105				976	01/15/2038	1.A
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		06/01/2021	Paydown		517,790	517,790	511,171	511,360		6,429		6,429		517,790				11,157	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		06/01/2021	Paydown		748,011	748,011	755,491	750,025		(2,013)		(2,013)		748,011				11,021	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		06/01/2021	Paydown		266,734	266,734	264,900	265,763		971		971		266,734				4,714	02/25/2041	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		06/01/2021	Paydown		1,010,557	1,010,557	995,415	1,003,921		6,636		6,636		1,010,557				16,475	03/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		06/01/2021	Paydown		1,511,671	1,511,671	1,464,560	1,491,823		19,848		19,848		1,511,671				25,373	03/25/2041	1.A
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		06/01/2021	Paydown		2,845	2,845	2,777	2,778		67		67		2,845				66	02/15/2038	1.A
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		06/01/2021	Paydown		102,631	102,631	97,753	98,093		4,538		4,538		102,631				2,106	05/15/2038	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		06/01/2021	Paydown		354,585	354,585	351,561	353,054		1,532		1,532		354,585				5,742	07/25/2041	1.A
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		06/01/2021	Paydown		455,720	455,720	439,933	441,058		14,662		14,662		455,720				10,575	06/15/2038	1.A
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		06/01/2021	Paydown		202,084	202,084	190,132	190,879		11,205		11,205		202,084				4,037	06/15/2038	1.A
31402D-MP-2	FNMA 725866 4.500% 09/01/34		06/01/2021	Paydown		100,776	100,776	96,604	97,039		3,737		3,737		100,776				1,893	09/01/2034	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33		06/01/2021	Paydown		3,298	3,298	3,161	3,194		104		104		3,298				68	09/01/2033	1.A
31406K-GM-6	FNMA 812104 4.500% 02/01/35		06/01/2021	Paydown		3,198	3,198	3,061	3,078		121		121		3,198				50	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35		06/01/2021	Paydown		172	172	181	179		(7)		(7)		172				5	07/01/2035	1.A
31409A-PF-0	FNMA 865422 2.307% 02/01/36		06/01/2021	Paydown		88	88	89	88		(1)		(1)		88				1	02/01/2036	1.A
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		06/01/2021	Paydown		1,501,365	1,501,365	1,535,615	1,533,723		(32,357)		(32,357)		1,501,365				23,323	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		06/01/2021	Paydown		1,515,409	1,515,409	1,558,504	1,556,057		(40,647)		(40,647)		1,515,409				23,543	03/01/2048	1.A
31410D-U7-3	FNMA 886306 2.052% 07/01/36		06/01/2021	Paydown		81	81	82	82		(1)		(1)		81				1	07/01/2036	1.A
31410G-7C-1	FNMA 889291 5.000% 04/01/23		06/01/2021	Paydown		740	740	739	738		2		2		740				15	04/01/2023	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35		06/01/2021	Paydown		568	568	543	546		22		22		568				11	05/01/2035	1.A
31412T-B9-3	FNMA 933964 5.000% 07/01/23		06/01/2021	Paydown		84	84	84	84						84				2	07/01/2023	1.A
31414R-B5-3	FNMA 973560 4.500% 03/01/23		06/01/2021	Paydown		111	111	109	110		1		1		111				2	03/01/2023	1.A
31414T-JR-3	FNMA 975572 4.500% 06/01/23		06/01/2021	Paydown		277	277	272	274		3		3		277				5	06/01/2023	1.A
31415L-LF-2	FNMA 983326 5.000% 07/01/23		06/01/2021	Paydown		498	498	498	497		1		1		498				9	07/01/2023	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		06/01/2021	Paydown		955,732	955,732	1,022,036	1,017,218		(61,486)		(61,486)		955,732				15,879	01/01/2045	1.A
35563M-AH-9	STACR SERIES 2019-HQA1 CLASS M2 144A 2.442% 02/25/49		06/25/2021	BANK OF AMERICA		5,192,692	5,141,279	5,149,822	5,139,525		540		540		5,140,066		52,627	52,627	64,449	02/25/2049	2.B FM
35563X-AH-5	STACR 2018-HQA2 M2 EXCH MEZ FLT 2.392% 10/25/48		05/21/2021	BANK OF AMERICA		88,793,043	87,913,904	86,551,919	87,238,999		278,144		278,144		87,517,144		1,275,899	1,275,899	716,564	10/25/2048	2.B FM
35563X-AQ-5	FREDDIE MAC STACR SERIES 2018-HQA2 CLASS M2AS 14 0.992% 10/25/48		06/08/2021	BANK OF AMERICA		27,701,984	27,700,000	27,700,000							27,700,000		1,984	1,984	6,837	10/25/2048	1.A
35564L-AH-0	STACR 2019-DNA2 M2 EXCH FLT 2.542% 03/25/49		06/15/2021	WELLS FARGO		6,224,800	6,130,921	6,130,921	6,130,921						6,130,921		93,880	93,880	74,777	03/25/2049	3.B FM
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.143% 07/25/49		05/10/2021	BANK OF AMERICA		18,000,037	17,761,369	17,568,762	17,627,085		35,194		35,194		17,662,279		337,759	337,759	140,660	07/25/2049	2.B FM
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.142% 11/25/49		06/25/2021	Paydown		5,171,192	5,171,192	4,674,119	4,825,096		346,096		346,096		5,171,192				45,239	11/25/2049	1.D FM
35565H-BD-6	FREDDIE MAC STACR SERIES 2020-DNA1 CLASS B1 144A 2.392% 01/25/50		05/14/2021	BANK OF AMERICA		84,562	85,000	75,756	76,457		1,827		1,827		78,284		6,278	6,278	807	01/25/2050	5.B FE
35565J-AH-4	FREDDIE MAC STACR SERIES 2020-HQA1 CLASS M2 144A 1.992% 01/25/50		06/25/2021	Paydown		4,672,316	4,672,316	4,672,316	4,672,316						4,672,316				37,919	01/25/2050	3.B FM
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.942% 02/25/50		04/29/2021	Various		32,027,703	31,750,000	30,645,015	25,254,536		275,156		275,156		31,179,810		847,893	847,893	204,385	02/25/2050	2.B FM
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.942% 02/25/50		05/07/2021	BANK OF AMERICA		3,378,827	3,349,000	3,348,477			148		148		3,348,625		30,202	30,202	19,396	02/25/2050	3.B FM
485428-ZX-7	KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26		05/01/2021	Call 100.0000		1,025,000	1,025,000	1,025,000	1,025,000						1,025,000				27,526	05/01/2026	1.D FE
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38		05/01/2021	Call 100.0000		290,000	290,000	290,000	290,000						290,000				9,641	05/01/2038	1.D FE
57586N-YS-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 4.110% 12/01/30		04/01/2021	Call 100.0000		180,000	180,000	180,000	180,000						180,000				2,466	12/01/2030	1.C FE
57586N-YT-2	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.31 4.314% 12/01/35		04/01/2021	Call 100.0000		370,000	370,000	370,000	370,000						370,000				5,321	12/01/2035	1.C FE
57586N-YU-9	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.51 4.514% 12/01/40		04/01/2021	Call 100.0000		230,000	230,000	230,000	230,000						230,000				3,461	12/01/2040	1.C FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		04/01/2021	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				645	07/01/2035	1.F FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2021	Redemption 100.0000		70,000	70,000	70,000	70,000						70,000				765	10/01/2037	1.G FE
63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		04/01/2021	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				245	01/01/2036	1.G FE
645916-TV-9	NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25		04/01/2021	Call 100.0000		3,580,000	3,580,000	3,562,315	3,574,639		276		276		3,574,915		5,085	5,085	103,820	04/01/2025	2.A FE
64970M-ZT-3	NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27		05/01/2021	Call 100.0000		135,000	135,000	133,692	134,432		25		25		134,457		543	543	3,692	05/01/2027	1.C FE
67884F-ZF-6	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.61 4.618% 06/01/35		06/01/2021	Call 102.0000		7,038,000	6,900,000	6,900,000	6,900,000						6,900,000				297,321	06/01/2035	1.D FE
67884F-ZG-4	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.76 4.768% 06/01/40		06/01/2021	Call 102.0000		11,327,100	11,105,000	11,105,000	11,105,000						11,105,000				486,843	06/01/2040	1.D FE
67884F-ZH-2	OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.86 4.868% 06/01/45		06/01/2021	Call 102.0000		15,483,600	15,180,000	15,180,000	15,180,000						15,180,000				673,081	06/01/2045	1.D FE
732622-AV-7	PONTIAC MI WSTWTR TREATMENT FA Pontiac Wastewater Treatm 4 06 4.000% 06/01/34		06/01/2021	Call 100.0000		20,040,000	20,040,000	20,040,000	20,040,000						20,040,000				400,800	06/01/2034	1.A FE
736746-TK-4	PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24		06/15/2021	Call 100.0000		2,375,000	2,375,000	2,375,000	2,375,000						2,375,000				74,813	06/15/2024	1.B FE
899673-BX-4	TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27		04/01/2021	Call 100.0000		670,000	670,000	670,000	670,000						670,000				20,331	04/01/2027	1.D FE
928120-6E-2	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43		06/01/2021	Call 100.0000		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				27,385	06/01/2043	1.B FE
975680-BU-2	WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38		06/01/2021	Call 100.0000		915,000	915,000	915,000	915,000						915,000				21,164	06/01/2038	1.B FE
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26		05/01/2021	Redemption 100.0000		550,000	550,000	548,301	549,369		631		631		550,000				15,675	05/01/2026	1.C FE
3199999. Subtotal - Bonds - U.S. Special Revenues						552,008,142	549,707,686	545,378,485	508,180,080		1,785,061		1,785,061		549,964,422		1,380,023	1,380,023	9,315,089	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		04/20/2021	CITIGROUP GLOBAL MARKETS INC		525,723	821,442	254,218	254,195			4,343	(4,343)		254,218		271,504	271,504	4,367	01/16/2038	5.B FE
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		06/30/2021	Redemption 100.0000		261,519	261,519	261,519	261,519						261,519				4,088	12/31/2024	1.C
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		06/01/2021	Paydown		14,868	14,868	15,184	14,916		(48)		(48)		14,868				357	12/25/2032	1.D FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		06/01/2021	Paydown		144,215	144,215	147,167	145,384		(1,169)		(1,169)		144,215				3,846	02/25/2033	1.D FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		06/01/2021	Paydown		122,653	122,653	121,642	121,727		926		926		122,653				2,322	05/25/2033	1.D FM
00104U-AC-2	AEPTC 2012-1 A3 SEQ 2.845% 03/01/26		06/01/2021	Paydown		6,654,825	6,654,825	6,654,791	6,654,825						6,654,825				94,662	03/01/2026	1.A FE
001192-AJ-2	SOUTHERN CO GAS CAPITAL CO.GUARNT 3.500% 09/15/21		06/15/2021	Call 100.0000		36,900,000	36,900,000	36,415,099	36,859,887		25,746		25,746		36,885,633		14,367	14,367	968,625	09/15/2021	2.A FE
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		06/30/2021	Redemption 100.0000		1,631,651	1,631,651	1,631,651	1,594,460		37,191		37,191		1,631,651				54,898	12/30/2027	1.F FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		04/07/2021	Call 100.0000		32,848,946	32,848,946	32,848,946	32,787,497						32,848,946				877,269	10/20/2022	5.C Z
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		04/07/2021	Call 100.0000		13,165,588	13,165,588	13,165,588	13,140,922						13,165,588				359,472	10/20/2022	5.C Z
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		06/30/2021	Redemption 100.0000		419,000	419,000	419,000	419,000						419,000				7,322	10/31/2038	1.C
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		06/30/2021	Redemption 100.0000		489,495	489,495	489,495	489,495						489,495				7,366	03/31/2039	1.C
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		04/30/2021	Redemption 100.0000		55,308	55,308	55,308	55,308						55,308				1,319	06/30/2039	1.C
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		06/30/2021	Redemption 100.0000		55,692	55,692	55,692	55,692						55,692				1,140	06/30/2039	1.E

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		05/31/2021	Redemption 100.0000		55,497	55,497	55,497	55,497						55,497				947	06/30/2039	1.F
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		04/30/2021	Redemption 100.0000		60,993	60,993	60,993	60,993						60,993				833	08/31/2039	1.C
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		06/30/2021	Redemption 100.0000		61,410	61,410	61,410	61,410						61,410				1,257	08/31/2039	1.E
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		05/31/2021	Redemption 100.0000		61,201	61,201	61,201	61,201						61,201				1,044	08/31/2039	1.F
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		04/30/2021	Redemption 100.0000		139,540	139,540	139,540	139,540						139,540				1,969	09/30/2039	1.C
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		06/30/2021	Redemption 100.0000		140,526	140,526	140,526	140,526						140,526				2,974	09/30/2039	1.E
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		05/31/2021	Redemption 100.0000		140,032	140,032	140,032	140,032						140,032				2,470	09/30/2039	1.F
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		04/30/2021	Redemption 100.0000		145,899	145,899	145,899	145,899						145,899				2,059	09/30/2039	1.C
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		06/30/2021	Redemption 100.0000		146,930	146,930	146,930	146,930						146,930				3,110	09/30/2039	1.E
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		05/31/2021	Redemption 100.0000		146,413	146,413	146,413	146,413						146,413				2,582	09/30/2039	1.F
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		05/31/2021	Redemption 100.0000		114,283	114,283	114,283	114,283						114,283				1,755	09/30/2039	1.C
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		06/30/2021	Redemption 100.0000		57,434	57,434	57,434	57,434						57,434				1,176	09/30/2039	1.E
00225@-AA-5	A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43		06/30/2021	Redemption 100.0000		1,922,216	1,922,216	1,922,216	1,922,216						1,922,216				47,863	06/30/2043	2.C PL
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		06/01/2021	Paydown		36,216	36,216	36,204	36,097		120		120		36,216				846	03/25/2033	1.D FM
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		06/16/2021	CREDIT SUISSE SECURITIES US LL		1,352,814	3,006,253	1,337,530	1,356,928		418	80,853	(80,435)		1,337,530		15,284	15,284	80,834	01/16/2040	5.B FE
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		06/01/2021	Redemption 100.0000		237,954	237,954	237,954	237,954						237,954				3,720	08/01/2024	1.C
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		06/15/2021	Redemption 100.0000		372,200	372,200	372,200	372,200						372,200				7,314	02/15/2029	1.B PL
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		05/15/2021	Redemption 100.0000		740,717	740,717	740,717	740,717						740,717				14,539	02/15/2029	1.C PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		06/02/2021	Paydown		812,978	812,978	812,772	812,817		161		161		812,978				12,968	12/02/2033	1.F FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 1.667% 04/25/34		05/25/2021	Paydown		14,715	14,715	13,305	13,995		720		720		14,715				90	04/25/2034	1.D FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.630% 11/25/39		06/01/2021	Paydown		233,599	233,599	216,581	225,720		7,879		7,879		233,599					11/25/2039	1.D FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		06/15/2021	Paydown		267,910	267,910	267,902	267,903		7		7		267,910				5,369	11/15/2048	1.F FE
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.072% 06/25/35		06/25/2021	Paydown		183,436	183,436	167,205	178,910		4,526		4,526		183,436				2,834	06/25/2035	1.D FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		06/15/2021	Redemption 100.0000		52,371	52,371	52,371	52,371						52,371				1,006	10/15/2047	1.A FE
00766T-AD-2	AECOM CO.GUARNT 5.875% 10/15/24		06/25/2021	Call 115.1080		55,267,955	48,014,000	48,918,963	48,436,303		(52,177)		(52,177)		48,384,126		(370,126)	(370,126)	9,212,860	10/15/2024	3.C FE
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		06/15/2021	Redemption 100.0000		122,932	122,932	122,932	122,932						122,932				1,909	07/15/2036	1.B
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		05/10/2021	Redemption 100.0000		29,344	29,344	29,344	29,344						29,344				495	11/10/2039	1.C
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		06/10/2021	Redemption 100.0000		14,759	14,759	14,759	14,759						14,759				332	11/10/2039	1.F
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		05/10/2021	Redemption 100.0000		40,575	40,575	40,575	40,575						40,575				766	03/10/2041	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		04/12/2021	Redemption 100.0000		1,173,591	1,173,591	1,173,591	1,173,591						1,173,591				17,733	03/10/2041	1.E
00910G-A*-4	AMAZON SAN BERNARDINO AIR CAR SR-SEC 4.533% 03/10/41		06/10/2021	Redemption 100.0000		40,728	40,728	40,728	40,728						40,728				923	03/10/2041	1.F
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		06/15/2021	Redemption 100.0000		25,567	25,567	25,567	25,567						25,567				735	10/15/2032	2.B
013817-AQ-4	ARCONIC INC SR UNSEC 5.870% 02/23/22		05/01/2021	Call 104.5770		26,144,250	25,000,000	25,013,432	25,000,685		(206)		(206)		25,000,480		(480)	(480)	2,155,194	02/23/2022	3.A FE
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		06/15/2021	Redemption 100.0000		25,611	25,611	25,611	25,611						25,611				740	03/15/2034	2.B
01877K-AC-7	ALLIANCE PIPELINE L.P. SR 7.877% 12/31/25		06/30/2021	Redemption 100.0000		1,445,000	1,445,000	1,445,000	1,445,000						1,445,000				56,911	12/31/2025	2.B FE
01877K-AD-5	ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25		06/30/2021	Redemption 100.0000		82,500	82,500	82,811	82,651		(151)		(151)		82,500				1,894	12/31/2025	2.B FE
02005N-BG-4	ALLY FINANCIAL INC SR UNSEC 4.250% 04/15/21		04/15/2021	Maturity		40,000,000	40,000,000	39,785,950	39,986,584		13,416		13,416		40,000,000				850,000	04/15/2021	2.C FE
02134#-AA-9	ALTA WIND VIII-LLC 3.970% 12/31/35		05/15/2021	Redemption 100.0000		467,043	467,043	467,043	467,043						467,043				9,271	12/31/2035	2.C PL
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		06/01/2021	Paydown		488,534	484,501	204,392	173,485		313,635		313,635		487,120		1,414	1,414	12,264	08/25/2036	1.D FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		06/01/2021	Paydown		322,629	335,435	131,024	113,899		213,016		213,016		326,915		(4,286)	(4,286)	8,442	04/25/2037	1.D FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		06/01/2021	Paydown		32,422	35,096	7,967	5,260		27,550		27,550		32,810		(389)	(389)	809	01/25/2047	1.D FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 0.523% 02/25/37		06/25/2021	Paydown		100,973	110,211	41,050	31,871		71,733		71,733		103,605		(2,632)	(2,632)	244	02/25/2037	1.D FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		06/01/2021	Paydown		287,253	287,768	63,355	45,388		241,939		241,939		287,327		(74)	(74)	6,758	03/25/2037	1.D FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		06/01/2021	Paydown		339,477	338,538	169,672	154,643		184,411		184,411		339,054		423	423	7,722	07/25/2037	1.D FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		06/01/2021	Paydown		347,111	346,143	202,338	184,460		162,140		162,140		346,600		511	511	8,747	09/25/2037	1.D FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		06/01/2021	Paydown		153,443	151,372	33,037	29,962		123,075		123,075		153,037		406	406	4,307	08/25/2037	1.D FM
02377@-AA-7	2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23		04/22/2021	Redemption 100.0000		1,333,365	1,333,365	1,333,365	1,333,365						1,333,365				32,467	10/22/2023	3.A PL
024747-AE-7	ABC SUPPLY CO INC CO.GUARNT 5.875% 05/15/26		05/27/2021	Call 102.9380		10,293,800	10,000,000	10,000,000	10,000,000						10,000,000				607,133	05/15/2026	4.A FE
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		06/01/2021	Paydown		693,941	693,941	589,850	658,107		35,834		35,834		693,941				15,363	12/25/2035	1.D FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 1.706% 10/25/34		06/01/2021	Paydown		489,891	489,891	474,582	479,656		10,235		10,235		489,891				3,511	10/25/2034	1.D FM
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 0.812% 02/25/45		06/25/2021	Paydown		137,435	137,435	117,666	137,435						137,435				438	02/25/2045	1.D FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 1.671% 09/25/45		06/01/2021	Paydown		272,582	272,582	256,350	262,521		10,062		10,062		272,582				1,813	09/25/2045	1.D FM
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		05/01/2021	Paydown		6,544	6,544				6,544		6,544		6,544				100	02/18/2024	6. *
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		05/01/2021	Paydown		15,973	15,973		2,139				13,834		15,973				459	05/18/2023	6. *
03040#-AE-2	AMERICAN WATER CAPITAL CORP D-SR 5.770% 12/21/21		06/14/2021	Call 102.7094		14,892,860	14,500,000	14,500,000	14,500,000						14,500,000				794,917	12/21/2021	2.A
03040#-AJ-1	AMERICAN WATER CAPITAL CORP H-SR 6.550% 05/15/23		06/16/2021	Call 111.2370		11,231,966	10,097,333	10,097,333	10,097,333						10,097,333				1,518,597	05/15/2023	2.A
03066E-AE-4	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-2 CLASS B 0.970% 02/18/26		06/07/2021	RBC DAIN RAUSCHER INC.		1,007,773	1,000,000	1,010,859	1,010,874		(2,044)		(2,044)		1,008,830		(1,056)	(1,056)	4,607	02/18/2026	1.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03066F-AH-4	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2017-4 CLASS D 3.080% 12/18/23		06/04/2021	Various		10,702,223	10,450,000	10,781,461	10,760,388		(85,605)		(85,605)		10,674,783		27,439	27,439	147,498	12/18/2023	1.C FE
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.154% 05/25/34		06/01/2021	Paydown		566,529	566,529	566,529	566,529						566,529				9,904	05/25/2034	1.D FM
03072S-UQ-6	AMSI 2004-R9 M3 MEZ FLT STEP 1.112% 10/25/34		06/25/2021	Paydown		212,761	212,761	190,222	205,957		6,804		6,804		212,761				1,093	10/25/2034	1.D FM
037833-AK-6	APPLE INC SR UNSEC 2.400% 05/03/23		04/30/2021	GOLDMAN SACHS & COMPANY		57,437,478	55,100,000	54,631,967	54,974,142		16,585		16,585		54,990,727		2,446,751	2,446,751	638,207	05/03/2023	1.B FE
037833-AR-1	APPLE INC SR UNSEC 2.850% 05/06/21		05/06/2021	Maturity		4,500,000	4,500,000	4,488,930	4,499,402		598		598		4,500,000				64,125	05/06/2021	1.B FE
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		06/15/2021	Redemption 100.0000		304,304	304,304	305,826	305,451		(1,147)		(1,147)		304,304				5,775	06/15/2028	1.B S
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		04/15/2021	Redemption 100.0000		151,368	151,368	152,125	151,939		(571)		(571)		151,368				2,089	06/15/2028	1.G Z
03789X-AD-0	DIN 2019-1A A2I SEQ 4.194% 06/07/49		06/05/2021	Paydown		29,375	29,375	29,375	29,375						29,375				616	06/07/2049	2.B FE
03789X-AE-8	DIN 2019-1A A2II SUB 4.723% 06/07/49		06/05/2021	Paydown		60,550	60,550	60,550	60,550						60,550				1,430	06/07/2049	2.B FE
038522-AN-8	ARAMARK SERVICES INC CO.GUARNT 4.750% 06/01/26		06/02/2021	Call 102.3750		12,899,250	12,600,000	12,452,860	12,506,257		6,334		6,334		12,512,591		87,409	87,409	600,163	06/01/2026	4.A FE
038522-AP-3	ARAMARK SERVICES INC CO.GUARNT 5.000% 04/01/25		06/28/2021	CITIGROUP GLOBAL MARKETS INC		3,082,500	3,000,000	3,000,000	3,000,000						3,000,000		82,500	82,500	112,083	04/01/2025	4.A FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		04/30/2021	Paydown		18,750	18,750	18,750	18,750						18,750				303	07/30/2050	2.C FE
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		06/01/2021	Paydown		204,942	204,942	130,255	150,411		54,531		54,531		204,942				4,510	12/21/2042	5.C FE
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		06/30/2021	Redemption 100.0000		1,921,049	1,921,049	1,921,049	1,921,049						1,921,049				78,763	09/30/2023	2.B PL
04184S-AA-6	THE CITY OF ARLINGTON-TEXAS SR-SEC 3.710% 10/01/49		04/01/2021	Call 100.0000		1,489,318	1,489,318	1,489,318	1,489,318						1,489,318				1,537,663	10/01/2049	3.A
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 1.318% 06/15/33		06/15/2021	Paydown		112,583	112,583	106,532	112,583						112,583				652	06/15/2033	1.D FM
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 2.192% 03/25/32		06/25/2021	Paydown		2,602	2,602	810	949		1,653		1,653		2,602				26	03/25/2032	1.D FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		05/31/2021	Redemption 100.0000		267,360	267,360	267,360	267,360						267,360				4,786	02/28/2047	1.D
048303-CE-9	ATLANTIC CITY ELECTRIC 1ST MORTG 4.350% 04/01/21		04/01/2021	Various		12,500,000	12,500,000	12,481,000	12,499,425		575		575		12,500,000				271,875	04/01/2021	1.F FE
05377R-CF-9	AESOP 2016-1A B SUB 3.780% 06/20/22		06/20/2021	Paydown		3,000,000	3,000,000	2,999,989	2,999,995		5		5		3,000,000				51,975	06/20/2022	2.A FE
05377R-CF-9	AESOP 2016-1A B SUB 3.780% 06/20/22		04/20/2021	Paydown		1,500,000	1,500,000	1,499,994	1,499,998		2		2		1,500,000				18,900	06/20/2022	2.B FE
05377R-CH-5	AESOP 2016-1A C SUB 4.940% 06/20/22		06/20/2021	Paydown		2,500,000	2,500,000	2,499,041	2,499,915		85		85		2,500,000				51,458	06/20/2022	2.B FE
05377R-CM-4	AESOP 2016-2A B SUB 3.360% 11/20/22		06/20/2021	Paydown		1,208,333	1,208,333	1,208,076	1,208,293		40		40		1,208,333				20,300	11/20/2022	2.A FE
05377R-CP-7	AESOP 2016-2A C SUB 4.830% 11/20/22		06/20/2021	Paydown		583,333	583,333	583,086	583,293		40		40		583,333				14,088	11/20/2022	2.B FE
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 1.056% 05/26/46		06/01/2021	Paydown		448,614	448,614	392,538	416,449		32,166		32,166		448,614				2,648	05/26/2046	1.D FM
05524V-AA-5	BAMLL 2011-FSHN A SEQ 4.420% 07/11/33		05/11/2021	Call 100.0000		50,000,000	50,000,000	50,998,300	50,002,964		(43,855)		(43,855)		49,959,109		40,891	40,891	920,833	07/11/2033	1.D FM
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.302% 04/25/37		06/25/2021	Paydown		24,388	24,388	21,705	22,549		1,839		1,839		24,388				57	04/25/2037	1.D FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.236% 04/25/37		06/25/2021	Paydown		67,188	67,188	59,798	62,126		5,063		5,063		67,188				117	04/25/2037	1.D FM
05567Y-AA-7	BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23		04/01/2021	Redemption 100.0000		60,720	60,720	60,720	60,720						60,720				1,508	04/01/2023	1.B FE
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24		04/01/2021	Redemption 100.0000		832,569	832,569	837,530	833,920		(1,351)		(1,351)		832,569				24,960	04/01/2024	1.C FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		06/25/2021	Paydown		229,573	229,573	229,515	229,537		36		36		229,573				2,851	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		06/25/2021	Paydown		75,861	75,861	75,850	75,854		7		7		75,861				1,038	05/25/2029	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		04/15/2021			73,219	73,219	73,219	73,219						73,219				1,040	03/15/2037	1.E Z
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		06/15/2021			147,220	147,220	147,220	147,220						147,220				2,875	03/15/2037	2.C Z
	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425%			Redemption 100.0000																	
05606*-AB-3	01/31/36		06/30/2021			164,299	164,299	158,077	159,588		4,711		4,711		164,299				3,031	01/31/2036	3.C
	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600%			Redemption 100.0000																	
05606*-AC-1	01/31/36		06/30/2021			45,129	45,129	45,129	45,129						45,129				865	01/30/2036	3.C
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		06/02/2021	Paydown		395,162	395,162	395,153	395,156		6		6		395,162				4,811	10/04/2032	1.F FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		06/02/2021	Paydown		98,783	98,783	98,777	98,779		4		4		98,783				1,463	10/04/2032	2.C FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		06/02/2021	Paydown		260,734	260,734	260,681	260,691		43		43		260,734				4,819	02/02/2034	2.C FE
	BACCNTON POWER LLC B-SR-SEC 6.840% 09/30/22			Redemption 100.0000																	
05643#-AA-6			06/30/2021			1,927,502	1,927,502	1,927,502	1,927,502						1,927,502				65,921	09/30/2022	1.E
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		06/01/2021	Paydown		94,140	94,140	88,227	89,698		4,442		4,442		94,140				2,710	11/25/2032	1.D FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		06/01/2021	Paydown		198,965	198,965	201,787	201,189		(2,224)		(2,224)		198,965				5,727	11/25/2032	1.D FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		06/01/2021	Paydown		272,733	272,733	266,780	267,297		5,436		5,436		272,733				6,233	11/25/2034	1.D FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		06/01/2021	Paydown		69,886	77,513	69,125	70,883		5,972		5,972		76,855		(6,969)	(6,969)	1,466	10/25/2035	3.B FM
	BOAMS 2003-J B1 SUB CSTR NAS 2.587%																				
05948X-YR-6	11/25/33		06/01/2021	Paydown		108,071	108,071	100,371	101,570		6,502		6,502		108,071				1,164	11/25/2033	1.D FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.155%																				
05949A-LK-4	08/25/34		06/01/2021	Paydown		629,387	629,387	519,958	416,047		213,340		213,340		629,387				7,672	08/25/2034	1.D FM
	BOAMS 2004-K 2A1 CSTR PT AS 2.717% 12/25/34																				
05949A-XG-0			06/01/2021	Paydown		123,754	123,754	120,970	121,367		2,387		2,387		123,754				1,376	12/25/2034	1.D FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		06/01/2021	Paydown		143,290	142,195	130,886	143,354		(1,169)		(1,169)		142,185		1,105	1,105	2,761	09/25/2035	4.B FM
05949Q-BB-0	BAFC 2006-2 2A2O SEQ AS 5.750% 03/25/36		06/01/2021	Paydown		543,027	549,533	377,428	304,931		241,713		241,713		546,644		(3,617)	(3,617)	12,593	03/25/2036	1.D FM
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36																				
05949T-BF-5			06/01/2021	Paydown		2,518	5,278	3,401	2,779		1,175		1,175		3,953		(1,436)	(1,436)	122	01/25/2036	1.D FM
	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000%																				
05949Y-AC-2	05/25/36		06/01/2021	Paydown		154,945	149,392	103,219	106,367		44,620		44,620		150,987		3,958	3,958	4,192	05/25/2036	1.D FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		06/01/2021	Paydown		194,157	187,200	92,701	89,287		101,553		101,553		190,840		3,317	3,317	5,254	05/25/2036	1.D FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		06/01/2021	Paydown		687,566	687,566	682,812	682,988		4,579		4,579		687,566				16,511	09/25/2036	3.B FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		06/01/2021	Paydown		333,821	343,917	323,718	332,900		10,692		10,692		343,592		(9,771)	(9,771)	7,915	08/25/2036	3.B FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		06/01/2021	Paydown		6,451	9,631	2,612	790		5,919		5,919		6,709		(258)	(258)	240	09/25/2036	1.D FM
	BAFC 2006-I 1A1 CSTR SSNR AS 2.321%																				
05951V-AA-7	12/20/36		06/01/2021	Paydown		468,876	468,876	448,202	449,401		19,475		19,475		468,876				5,066	12/20/2036	1.D FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		06/01/2021	Paydown		276	276	283	276						276				8	04/20/2032	1.D FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		06/01/2021	Paydown		7,349	7,349	7,073	7,111		238		238		7,349				199	07/20/2032	1.D FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		06/01/2021	Paydown		130,512	130,512	126,440	126,860		3,651		3,651		130,512				2,878	09/20/2034	1.D FM
	BAFC 2005-D B1 SUB CSTR NAS 2.852% 05/25/35																				
06051G-DQ-9			06/01/2021	Paydown		64,570	64,570	61,261	61,534		3,035		3,035		64,570				763	05/25/2035	4.B FM
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 2.111% 04/25/34		06/01/2021	Paydown		14,568	14,568	14,518	14,521		48		48		14,568				147	04/25/2034	1.D FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 2.670% 07/25/34		06/01/2021	Paydown		348,052	348,052	348,270	347,969		83		83		348,052				3,855	07/25/2034	1.D FM
	BALTA 2004-10 M1 MEZ FLT STEP AFC IR 0.996%																				
07386H-ME-8	09/25/34		06/25/2021	Paydown		644,782	644,782	558,140	595,528		49,255		49,255		644,782				2,923	09/25/2034	1.D FM
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																	
07387#-AA-2	10/08/25		06/30/2021			185,867	185,867	185,867	185,867						185,867				4,544	10/08/2025	2.C PL
	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.067%																				
073879-KC-1	11/25/34		06/25/2021	Paydown		906,940	906,940	794,598	855,074		51,866		51,866		906,940				4,167	11/25/2034	1.D FM
	BSABS 2005-AC1 A CSTR STEP AFC 6.000%																				
073879-QE-1	02/25/35		06/01/2021	Paydown		635,299	635,299	498,291	453,819		181,481		181,481		635,299				12,019	02/25/2035	1.D FM
	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35																				
073879-SL-3			06/01/2021	Paydown		240,932	240,932	194,236	171,051		69,881		69,881		240,932				4,916	04/25/2035	1.D FM
	BSARM 2006-1 A1 XRESET FLT DLY AFC S 2.290%																				
07387A-GZ-2	02/25/36		06/01/2021	Paydown		165,659	165,659	158,820	161,927		3,732		3,732		165,659				2,120	02/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
073945-AL-1	BSCMS 2007-T28 C SUB CSTR 5.718% 09/12/42		06/11/2021	Paydown		2,493,401	2,493,401	2,256,528	2,268,995		236,873	12,467	224,406		2,493,401				152,082	09/12/2042	1.D FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.262% 06/25/47		06/25/2021	Paydown		156,155	156,155	129,804	132,709		23,446		23,446		156,155				182	06/25/2047	1.D FM
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.272% 06/25/37		06/25/2021	Paydown		514,865	514,865	456,233	466,432		48,433		48,433		514,865				624	06/25/2037	1.D FM
08576P-AA-9	BERRY GLOBAL INC SECURED 4.500% 02/15/26		05/28/2021	Call 102.2500		3,259,730	3,188,000	3,188,000	3,188,000						3,188,000				180,195	02/15/2026	3.B FE
08860B-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		06/15/2021	Redemption 100.0000		38,868	38,868	38,868	38,868						38,868				923	12/15/2031	2.B
08861Y-AA-4	BANKERS HEALTHCARE GROUP SEC SERIES 2021-A CLASS A 144A 1.420% 11/17/33		06/17/2021	Paydown		231,215	231,215	231,207			8		8		231,215				365	11/17/2033	1.C FE
08862B-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		06/15/2021	Redemption 100.0000		54,288	54,288	54,577	54,431		(143)		(143)		54,288				1,406	09/15/2030	2.B
08864F-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		06/15/2021	Redemption 100.0000		34,273	34,273	34,273	34,273						34,273				903	10/15/2033	2.B
08866F-AA-0	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34		06/15/2021	Redemption 100.0000		37,944	37,944	37,944	37,944						37,944				1,054	01/15/2034	2.B
08866B-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		06/15/2021	Redemption 100.0000		40,515	40,515	40,515	40,515						40,515				1,135	12/15/2033	2.B
08867B-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		06/15/2021	Redemption 100.0000		37,091	37,091	37,091	37,091						37,091				1,016	03/15/2034	2.B
08868F-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		06/15/2021	Redemption 100.0000		49,516	49,516	49,516	49,516						49,516				1,414	08/15/2033	2.B
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		06/15/2021	Redemption 100.0000		61,103	61,103	61,103	61,103						61,103				1,745	03/15/2034	2.B
08877B-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		06/15/2021	Redemption 100.0000		308,857	308,857	308,857	308,857						308,857				8,356	06/15/2032	1.B
08878B-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		06/15/2021	Redemption 100.0000		36,661	36,661	36,661	36,661						36,661				1,043	07/15/2033	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		06/15/2021	Redemption 100.0000		27,800	27,800	27,800	27,800						27,800				700	01/15/2037	2.B
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		06/15/2021	Redemption 100.0000		64,480	64,480	64,480	64,480						64,480				1,071	06/15/2032	1.B
092174-AA-9	BLACK KNIGHT INFOSERV LL SERIES 144A 3.625% 09/01/28		04/05/2021	GOLDMAN SACHS & COMPANY		2,757,315	2,805,000	2,805,000	2,805,000						2,805,000		(47,685)	(47,685)	62,421	09/01/2028	4.A FE
09247X-AH-4	BLACKROCK INC SR UNSEC 4.250% 05/24/21		05/24/2021	Various		60,000,000	60,000,000	59,656,800	59,983,516		16,484		16,484		60,000,000				1,275,000	05/24/2021	1.D FE
09536B-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		06/15/2021	Redemption 100.0000		636,628	636,628	636,628	636,628						636,628				9,589	09/15/2025	1.B
095370-AD-4	BLUE CUBE SPINCO LLC CO.GUARNT 10.000% 10/15/25		05/14/2021	Call 105.0000		37,238,250	35,465,000	35,465,000	35,465,000						35,465,000				3,564,109	10/15/2025	3.C FE
09702F-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		06/15/2021	Redemption 100.0000		159,650	159,650	159,650	159,650						159,650				2,797	03/15/2043	1.C
09751B-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		06/15/2021	Redemption 100.0000		65,136	65,136	65,136	65,136						65,136				991	06/15/2040	1.G FE
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		04/24/2021	Redemption 100.0000															(28,203)	12/15/2023	2.C PL
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		06/20/2021	Redemption -2.1823		177,029	(8,112,155)	(8,112,155)			177,029		177,029		177,029				5,030	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		05/15/2021	Redemption 100.0000		1,269,583	1,269,583	1,269,583	1,269,583						1,269,583				21,949	11/15/2032	1.G FE
11126B-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		04/01/2021	Redemption 100.0000		64,055	64,055	64,055	64,055						64,055				1,533	01/01/2030	1.A Z
11126B-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		06/01/2021	Redemption 100.0000		129,322	129,322	129,322	129,322						129,322				4,316	01/01/2030	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	BROKEN BOW WIND II-LLC SR-SEC 4.820%			Redemption 100.0000																	
11215#-AA-2	06/30/39		06/30/2021			161,264	161,264	161,264	161,264						161,264				3,886	06/30/2039	2.C PL
	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253%			Redemption 100.0000																	
11700*-AA-8	07/10/35		06/01/2021			263,830	263,830	263,830	263,830						263,830				4,677	07/01/2035	1.C
	BURLINGTN NORTH SANTA FE SR UNSEC 3.450%																				
12189L-AF-8	09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	4,987,650	4,999,003		640		640		4,999,643		357	357	129,375	09/15/2021	1.D FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		06/15/2021	Paydown		127,904	127,904	127,827	127,894		10		10		127,904				1,960	10/15/2044	1.E FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		06/15/2021	Paydown		81,780	81,780	81,757	81,774		6		6		81,780				1,325	04/15/2047	1.E FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		06/15/2021	Paydown		107,370	107,370	107,355	107,362		8		8		107,370				1,878	04/15/2047	1.E FE
	ENTERCOM MEDIA CORP CO.GUARNT 7.250%																				
124847-AC-8	11/01/24		04/10/2021	Call 103.6250		25,252,376	24,369,000	25,875,526	24,908,633		(76,873)		(76,873)		24,831,760		(462,760)	(462,760)	1,663,692	11/01/2024	5.A FE
	CCO HLDGS LLC/CAP CORP SR UNSEC 5.875%																				
1248EP-BK-8	05/01/27		06/19/2021	Call 102.9380		15,440,700	15,000,000	15,000,000	15,000,000						15,000,000				998,825	05/01/2027	3.B FE
	CBASS 2007-CB6 A1 FLT STEP IRC 0.216%																				
1248RH-AA-5	07/25/37		06/25/2021	Paydown		44,384	44,384	22,689	20,552		23,832		23,832		44,384				43	07/25/2037	1.D FM
	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650%			Redemption 100.0000																	
12495@-AA-3	01/15/36		06/15/2021			96,545	96,545	97,450	97,155		(610)		(610)		96,545				2,677	01/15/2036	2.B
	CBD GROUND LEASE TRUST-2013D-N SR-SEC			Redemption 100.0000																	
12496@-AA-2	4.990% 05/15/44		06/15/2021			47,548	47,548	47,548	47,548						47,548				989	05/15/2044	1.A FE
	CBD GROUND LEASE TRUST-2014A-C SR-SEC			Redemption 100.0000																	
12498#-AA-8	4.640% 01/15/44		06/15/2021			17,298	17,298	17,298	17,298						17,298				335	01/15/2044	1.E PL
	CBD GROUND LEASE TRUST 2014B-L SR-SEC			Redemption 100.0000																	
12498@-AA-0	4.310% 08/15/43		06/15/2021			52,294	52,294	52,294	52,294						52,294				940	08/15/2043	1.E PL
	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.114%																				
12498N-AC-7	12/25/36		06/01/2021	Paydown		125,997	125,997	107,835	111,692		14,306		14,306		125,997				1,359	12/25/2036	1.D FM
	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620%			Redemption 100.0000																	
12502@-AA-4	02/28/22		06/10/2021			83,881	83,881	83,881	83,881						83,881				1,968	02/10/2022	1.C
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		06/10/2021	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				20,498	07/10/2022	1.F FE
	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23			Redemption 100.0000																	
12503#-AA-1			06/10/2021			82,835	82,835	82,835	82,835						82,835				1,770	06/10/2023	1.C
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			Redemption 100.0000																	
12504@-AA-2	4.280% 06/15/42		06/15/2021			57,546	57,546	57,546	57,546						57,546				1,231	06/15/2042	2.C PL
	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS																				
12510H-AF-7	A6 144A 3.810% 02/15/50		06/15/2021	Paydown		7,187	7,187	7,183	7,184		4		4		7,187				115	02/15/2050	1.E FE
	CED CALIFORNIA HLDGS-LLC SR-SEC 4.780%			Redemption 100.0000																	
12514@-AA-0	06/30/37		06/30/2021			322,984	322,984	322,984	322,984						322,984				7,719	06/30/2037	3.B PL
				Redemption 100.0000																	
12524@-AA-8	CED WIND HLDGS-LLC 4.410% 12/31/28		06/30/2021			1,337,093	1,337,093	1,337,093	1,337,093						1,337,093				29,483	12/31/2028	2.C
	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1																				
12529W-AN-6	CLASS A1 2.840% 04/15/52		06/01/2021	Paydown		1,000	1,000	1,037	1,032		(32)		(32)		1,000				12	04/15/2052	1.A FE
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		06/01/2021	Paydown		214,043	214,043	216,182	215,045		(1,003)		(1,003)		214,043				3,199	12/10/2054	1.D FM
	CGRBS 2013-VN05 C SUB CSTR 3.703% 03/13/35			CREDIT SUISSE SECURITIES																	
125354-AG-5			04/22/2021	US LL		10,446,094	10,000,000	9,970,950	9,983,658		601		601		9,984,259		461,835	461,835	146,181	03/13/2035	1.D FM
	CGRBS 2013-VN05 D SUB CSTR 3.584% 03/13/35			CREDIT SUISSE SECURITIES																	
125354-AJ-9			04/22/2021	US LL		10,445,703	10,000,000	9,610,162	9,892,961		13,288		13,288		9,906,249		539,454	539,454	146,181	03/13/2035	1.D FM
	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590%			Redemption 100.0000																	
12536#-AA-2	11/01/32		06/01/2021			304,571	304,571	304,571	304,571						304,571				8,369	11/01/2032	2.B
	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650%			Redemption 100.0000																	
12537#-AA-1	12/10/23		06/10/2021			1,389,250	1,389,250	1,389,250	1,389,250						1,389,250				32,726	12/10/2023	2.A
	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC			Redemption 100.0000																	
12538#-AA-0	4.300% 01/10/30		06/10/2021			864,006	864,006	864,006	864,006						864,006				15,487	01/10/2030	2.B
	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			Redemption 100.0000																	
12538*-AA-4	3.300% 07/31/27		06/10/2021			702,092	702,092	702,092	702,092						702,092				9,657	07/31/2027	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		06/10/2021	Redemption 100.0000		748,718	748,718	748,718	748,718						748,718				15,066	04/10/2041	1.B
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		06/05/2021	Redemption 100.0000		401,496	401,496	401,496	401,496						401,496				7,147	08/05/2033	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		06/10/2021	Redemption 100.0000		123,405	123,405	123,405	123,405						123,405				2,438	12/10/2033	1.C
12540#-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		06/10/2021	Redemption 100.0000		450,506	450,506	450,506	450,506						450,506				8,827	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		06/01/2021	Paydown		222,616	222,616	144,594	103,105		119,511		119,511		222,616				5,432	05/25/2036	1.D FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		06/01/2021	Paydown		110,904	104,051	53,379	45,532		62,488		62,488		108,020		2,884	2,884	3,468	09/25/2036	1.D FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		06/01/2021	Paydown		311,281	306,934	168,485	158,680		150,379		150,379		309,059		2,222	2,222	7,579	10/25/2036	1.D FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		06/01/2021	Paydown		156,141	153,961	88,732	83,339		71,635		71,635		154,974		1,167	1,167	3,802	10/25/2036	1.D FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		06/01/2021	Paydown		235,267	222,730	111,760	86,905		143,594		143,594		230,498		4,769	4,769	5,142	01/25/2037	1.D FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		06/01/2021	Paydown		388,816	432,118	271,653	236,010		175,912		175,912		411,921		(23,105)	(23,105)	11,352	02/25/2037	1.D FM
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		06/01/2021	Paydown		165,143	183,535	75,664	34,555		133,937		133,937		168,492		(3,348)	(3,348)	4,822	02/25/2037	1.D FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		06/01/2021	Paydown		31,289	34,774				31,289		31,289		31,289				914	02/25/2037	1.D FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		06/01/2021	Paydown		87,829	90,058	55,823	48,824		40,187		40,187		89,010		(1,181)	(1,181)	2,142	09/25/2037	1.D FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		06/01/2021	Paydown		63,062	64,663	43,181	38,440		25,554		25,554		63,994		(932)	(932)	1,666	09/25/2037	1.D FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		06/01/2021	Paydown		334,134	335,325	227,584	195,421		139,389		139,389		334,810		(676)	(676)	7,603	08/25/2037	1.D FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		06/01/2021	Paydown		52,715	51,917	17,209	15,202		37,289		37,289		52,491		224	224	1,282	05/25/2037	1.D FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		06/01/2021	Paydown		256,620	262,965	121,412	108,322		150,847		150,847		259,168		(2,548)	(2,548)	6,446	07/25/2037	1.D FM
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		06/16/2021	Redemption 100.0000		134,504	134,504	134,504	134,504						134,504				3,140	08/16/2033	1.B
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		06/10/2021	Redemption 100.0000		129,765	129,765	129,765	129,765						129,765				3,280	10/10/2038	1.C
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		06/15/2021	Redemption 100.0000		119,668	119,668	119,668	119,668						119,668				2,130	03/15/2033	1.B
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		06/15/2021	Redemption 100.0000		233,562	233,562	233,562	233,562						233,562				4,196	03/15/2036	1.B
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		06/15/2021	Redemption 100.0000		1,012,526	1,012,526	1,012,526	1,012,526						1,012,526				16,630	10/15/2029	1.B
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		06/10/2021	Redemption 100.0000		1,328,234	1,328,234	1,328,234	1,328,234						1,328,234				19,960	09/10/2035	1.B
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		06/17/2021	Paydown		250,000	250,000	249,885	249,888		112		112		250,000				2,167	09/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		06/18/2021	Paydown		404,052	404,052	404,045			8		8		404,052				1,392	02/18/2046	1.F FE
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		06/01/2021	Paydown		555,068	589,989	414,065	457,682		124,523		124,523		582,205		(27,138)	(27,138)	15,397	11/25/2036	1.D FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		06/01/2021	Paydown		351,133	465,636	288,695	294,533		128,971		128,971		423,504		(72,370)	(72,370)	11,014	07/25/2037	1.D FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		06/01/2021	Paydown		169,467	224,730	135,782	151,939		54,953		54,953		206,893		(37,425)	(37,425)	5,316	07/25/2037	1.D FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		06/10/2021	Redemption 100.0000		170,626	170,626	170,626	170,626						170,626				3,006	10/10/2041	1.C
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		06/10/2021	Redemption 100.0000		825,297	825,297	825,297	825,297						825,297				11,624	12/10/2036	1.B
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		06/01/2021	Paydown		534	534				534		534		534				107	11/25/2027	1.D FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		06/10/2021	Redemption 100.0000		276,683	276,683	276,683	276,683						276,683				4,125	08/10/2032	1.C
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		06/05/2021	Redemption 100.0000		38,896	38,896	38,896	38,896						38,896				713	04/05/2050	1.B

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		06/10/2021	Redemption 100.0000		565,812	565,812	565,812	565,812						565,812				9,675	12/10/2026	1.G Z
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		04/10/2021	Redemption 100.0000		625,414	625,414	628,541	628,112		(2,698)		(2,698)		625,414				9,066	08/10/2038	1.C Z
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		06/10/2021	Redemption 100.0000		1,257,835	1,257,835	1,264,124	1,263,260		(5,426)		(5,426)		1,257,835				25,075	08/10/2038	1.G Z
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		06/10/2021	Redemption 100.0000		597,882	597,882	597,882	597,882						597,882				9,887	02/10/2029	1.B
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		06/10/2021	Redemption 100.0000		50,867	50,867	50,867	50,867						50,867				1,039	11/30/2043	2.A
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		04/10/2021	Redemption 100.0000		7	7	7	7						7				206	11/30/2043	2.C Z
12626L-AE-2	COMM 2013-CR11 A4 SEQ 4.258% 08/10/50		06/21/2021	Various		43,056,641	40,000,000	42,797,308	40,851,839		(124,742)		(124,742)		40,727,097		2,329,544	2,329,544	796,009	08/10/2050	1.D FM
12626L-BN-1	COMM 2013-CR11 AM SUB AFC 4.715% 08/10/50		04/22/2021	BARCLAYS BANK PLC		5,140,762	4,750,000	5,220,732	4,899,360		(17,651)		(17,651)		4,881,709		259,052	259,052	90,207	08/10/2050	1.D FM
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		06/01/2021	Paydown		305,717	305,717	114,648	96,864		208,853		208,853		305,717				2,872	02/25/2037	1.D FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		06/01/2021	Paydown		94,741	87,171	59,526	37,953		53,570		53,570		91,523		3,218	3,218	2,331	03/25/2037	1.D FM
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		06/01/2021	Paydown		1,852,429	1,852,429	1,669,501	1,718,902		133,527		133,527		1,852,429				22,994	05/25/2043	1.D FM
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		06/01/2021	Paydown		1,949,938	1,949,938	1,937,751	1,938,505		11,434		11,434		1,949,938				32,390	03/25/2044	1.D FM
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		06/15/2021	Redemption 100.0000		40,541	40,541	40,541	40,541						40,541				691	01/15/2034	1.B
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		06/15/2021	Redemption 100.0000		148,843	148,843	148,843	148,843						148,843				2,363	08/15/2037	1.C
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		06/15/2021	Redemption 100.0000		1,891,184	1,891,184	1,891,184	1,891,184						1,891,184				38,712	03/15/2026	1.C
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		06/15/2021	Redemption 100.0000		122,521	122,521	122,521	122,521						122,521				2,298	05/15/2025	1.B
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		04/15/2021	Redemption 100.0000		40,270	40,270	40,672	40,549		(279)		(279)		40,270				580	10/15/2032	1.A Z
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		06/15/2021	Redemption 100.0000		80,975	80,975	81,785	81,536		(561)		(561)		80,975				1,604	10/15/2032	1.B
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		06/18/2021	Redemption 100.0000		204,396	204,396	204,396	204,396						204,396				4,261	01/18/2032	1.B
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		06/10/2021	Redemption 100.0000		124,952	124,952	124,952	124,952						124,952				2,924	12/10/2027	2.B
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		04/10/2021	Redemption 100.0000		88,627	88,627	88,667	88,638		(11)		(11)		88,627				1,710	01/10/2026	2.B IF
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		06/10/2021	Redemption 100.0000		178,538	178,538	178,619	178,561		(23)		(23)		178,538				4,738	01/10/2026	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		06/10/2021	Redemption 100.0000		87,607	87,607	84,371	86,147		1,460		1,460		87,607				1,978	10/10/2027	2.B
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		06/10/2021	Redemption 100.0000		379,773	379,773	379,150	379,476		298		298		379,773				9,563	12/10/2028	2.B
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		06/10/2021	Redemption 100.0000		801,930	801,930	801,930	801,930						801,930				21,193	01/10/2029	2.B
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		06/10/2021	Redemption 100.0000		93,280	93,280	93,280	93,280						93,280				2,416	03/10/2028	2.B
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		06/01/2021	Paydown		81,560	81,560				81,560		81,560		81,560				1,416	02/25/2036	1.D FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		05/01/2021	Paydown		40,727	66,028	42,203	51,824		8,946		8,946		60,931		(20,204)	(20,204)	1,239	04/25/2036	1.D FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		06/01/2021	Paydown		117,178	117,178	27,770	29,161		88,016		88,016		117,178				1,919	05/25/2036	1.D FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36		06/01/2021	Paydown		111,320	111,320	27,737	34,851		76,469		76,469		111,320				1,962	05/25/2036	1.D FM
126671-3T-1	CWL 2004-2 1A FLT STEP 0.532% 07/25/34		05/25/2021	Paydown		250,795	250,795	228,066	238,628		12,166		12,166		250,795				579	07/25/2034	1.D FM
126671-3X-2	CWL 2004-2 3A3 FLT STEP 0.792% 07/25/34		05/25/2021	Paydown		216,893	216,893	198,186	206,918		9,975		9,975		216,893				733	07/25/2034	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.173% 01/25/33		04/01/2021	Paydown		162	162				162		162		162				3	01/25/2033	1.D FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 0.842% 03/25/34		06/25/2021	Paydown		216,484	216,484	166,151	191,759		24,724		24,724		216,484				784	03/25/2034	1.D FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 0.632% 12/25/34		06/25/2021	Paydown		123,307	123,307	116,525	119,820		3,487		3,487		123,307				324	12/25/2034	1.D FM
126673-JA-1	CWL 2004-10 AF5A STEP AFC AS 4.455% 02/25/35		06/01/2021	Paydown		288,640	288,640	288,633	287,936		705		705		288,640				5,653	02/25/2035	1.D FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		06/01/2021	Paydown		61,693	61,693	52,084	56,079		5,614		5,614		61,693				1,078	10/25/2035	1.D FM
126673-ND-0	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35		06/01/2021	Paydown		975,597	975,597	959,528	973,153		2,444		2,444		975,597				19,584	04/25/2035	1.D FM
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		05/01/2021	Paydown		545	545	514	539		7		7		545				10	03/25/2035	1.D FM
126673-SN-3	CWL 2004-13 AF5B STEP AFC AS 4.657% 05/25/35		06/01/2021	Paydown		318,774	318,774	302,498	314,187		4,587		4,587		318,774				5,287	05/25/2035	1.D FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.566% 04/25/35		06/01/2021	Paydown		475	475	442	467		7		7		475				9	04/25/2035	1.D FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		06/01/2021	Paydown		14,920	14,920	13,129	14,366		554		554		14,920				288	10/25/2035	1.D FM
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 1.157% 08/25/35		06/25/2021	Paydown		624,603	624,603	563,119	604,019		20,584		20,584		624,603				3,212	08/25/2035	1.D FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		06/01/2021	Paydown		15,933	15,933	14,539	15,331		602		602		15,933				281	08/25/2035	1.D FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		06/01/2021	Paydown		941,007	941,007	823,856	845,825		95,182		95,182		941,007				21,686	03/25/2035	1.D FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		06/01/2021	Paydown		92,751	92,847	75,112	78,765		14,068		14,068		92,833		(82)	(82)	2,147	04/25/2035	1.D FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		06/01/2021	Paydown		308,922	308,922	295,183	307,355		1,567		1,567		308,922				7,004	04/25/2035	3.B FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		06/01/2021	Paydown		229,817	229,817	199,237	196,615		33,202		33,202		229,817				5,184	04/25/2035	1.D FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		06/01/2021	Paydown		97,027	101,454	82,069	83,359		17,288		17,288		100,647		(3,620)	(3,620)	2,428	04/25/2035	1.D FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		06/01/2021	Paydown		2,336,062	2,336,062	2,118,503	2,266,106		69,955		69,955		2,336,062				55,709	03/25/2034	1.D FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		06/01/2021	Paydown		801,125	801,125	769,787	792,497		8,628		8,628		801,125				18,078	04/25/2034	1.D FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		06/01/2021	Paydown		173,726	173,726	119,202	100,969		72,757		72,757		173,726				3,858	01/25/2035	1.D FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		06/01/2021	Paydown		3,604,042	3,604,042	3,476,922	3,560,813		43,228		43,228		3,604,042				83,059	02/25/2035	2.B FM
12667F-HJ-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		06/01/2021	Paydown		208,764	208,764	205,307	205,585		3,180		3,180		208,764				4,255	07/25/2034	1.D FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		06/01/2021	Paydown		1,004,297	1,004,297	1,038,506	1,013,862		(9,565)		(9,565)		1,004,297				25,293	07/25/2034	1.D FM
12667F-LM-5	CWALT 2004-J5 M2 MEZ FLT STEP AFC NA 1.742% 08/25/34		06/25/2021	Paydown		123,415	123,415	105,212	108,899		14,516		14,516		123,415				848	08/25/2034	1.D FM
12667F-MJ-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		06/01/2021	Paydown		37,036	37,036	35,136	35,378		1,658		1,658		37,036				831	08/25/2034	1.D FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		06/01/2021	Paydown		304,576	303,511	305,171	303,540		(28)		(28)		303,511		1,065	1,065	7,086	02/25/2035	3.B FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		06/01/2021	Paydown		1,380,501	1,380,501	1,358,485	1,368,358		12,143		12,143		1,380,501				33,346	09/25/2034	1.D FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		06/01/2021	Paydown		61,958	61,958	50,251	51,002		10,956		10,956		61,958				1,610	10/25/2034	1.D FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		06/01/2021	Paydown		15,175	15,187	4,475	4,486		10,693		10,693		15,179		(4)	(4)	348	03/25/2035	1.D FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		06/01/2021	Paydown		2,156	2,156	854	303		1,853		1,853		2,156				49	03/25/2035	1.D FM
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 4.773% 01/25/35		06/01/2021	Paydown			122,790													01/25/2035	6. FM
12667F-ZH-1	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35		06/01/2021	Paydown		898,612	898,612	883,271	889,038		9,574		9,574		898,612				20,559	01/25/2035	1.D FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		06/01/2021	Paydown		836,978	836,978	799,729	830,908		6,070		6,070		836,978				19,137	01/25/2035	1.D FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		06/01/2021	Paydown		83,902	85,526	40,197	22,860		61,474		61,474		84,335		(432)	(432)	1,965	05/25/2035	1.D FM
12667G-BA-0	CWALT 2005-10CB 1A5 SSNR NAS 5.500% 05/25/35		06/01/2021	Paydown		1,052,431	1,046,709	967,678	959,737		87,456		87,456		1,047,193		5,239	5,239	24,429	05/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 0.573% 05/25/35		06/25/2021	Paydown		206,499	207,270	156,375	151,804		55,262		55,262		207,066		(567)	(567)	550	05/25/2035	1.D FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 0.592% 05/25/35		06/25/2021	Paydown		102,239	102,620	74,237	75,284		27,237		27,237		102,520		(282)	(282)	273	05/25/2035	1.D FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		06/01/2021	Paydown		711,802	711,802	645,342	644,276		67,526		67,526		711,802				16,160	05/25/2035	1.D FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		06/01/2021	Paydown		375,376	376,777	274,177	280,477		95,944		95,944		376,421		(1,046)	(1,046)	8,870	05/25/2035	1.D FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		06/01/2021	Paydown		49,959	49,959	31,815	25,349		24,611		24,611		49,959				1,187	06/25/2035	1.D FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		06/01/2021	Paydown		145,856	145,856	135,501	142,031		3,825		3,825		145,856				3,465	06/25/2035	3.B FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		06/01/2021	Paydown		169,202	168,523	84,681	59,843		109,119		109,119		168,961		240	240	4,062	06/25/2035	1.D FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		06/01/2021	Paydown		586,345	586,345	516,035	511,875		74,470		74,470		586,345				13,821	06/25/2035	1.D FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		06/01/2021	Paydown		184,652	195,605	142,983	145,408		47,383		47,383		192,791		(8,139)	(8,139)	4,563	06/25/2035	1.D FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		06/01/2021	Paydown		334,564	338,175	309,349	327,529		10,546		10,546		338,075		(3,511)	(3,511)	8,139	07/25/2035	3.B FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		06/01/2021	Paydown		82,288	78,882	33,928	17,185		64,366		64,366		81,552		736	736	1,975	07/25/2035	1.D FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		06/01/2021	Paydown		142,303	145,458	105,838	99,005		45,419		45,419		144,424		(2,121)	(2,121)	3,622	07/25/2035	1.D FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 0.573% 07/25/35		06/25/2021	Paydown		131,208	131,824	64,113	60,311		71,178		71,178		131,490		(281)	(281)	325	07/25/2035	1.D FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		06/01/2021	Paydown		93,043	93,479	47,502	33,530		59,669		59,669		93,199		(157)	(157)	2,043	07/25/2035	1.D FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		06/01/2021	Paydown		66,084	82,577	32,585	26,711		44,612		44,612		71,323		(5,239)	(5,239)	1,690	07/25/2035	1.D FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		06/01/2021	Paydown		332,185	332,185	303,685	293,300		38,884		38,884		332,185				7,408	09/25/2035	3.B FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 0.406% 08/25/35		06/25/2021	Paydown		49,343	51,281	19,046	13,951		35,935		35,935		49,886		(543)	(543)	142	08/25/2035	1.D FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 0.642% 08/25/35		06/25/2021	Paydown		127,891	128,360	88,436	83,834		44,362		44,362		128,196		(305)	(305)	365	08/25/2035	1.D FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		06/15/2021	Redemption 100.0000		67,815	67,815	67,815	67,815						67,815				2,329	01/15/2034	2.B
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		06/01/2021	Paydown		88,268	88,059	44,007	40,483		47,690		47,690		88,173		95	95	1,966	10/25/2035	1.D FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		06/01/2021	Paydown		456,048	458,268	87,661	80,341		376,091		376,091		456,432		(384)	(384)	10,230	10/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		06/01/2021	Paydown		268,659	268,659	240,921	234,007		34,652		34,652		268,659				6,246	11/25/2035	1.D FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		06/01/2021	Paydown		95,875	95,875	56,014	53,059		42,816		42,816		95,875				1,536	11/25/2035	1.D FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		06/01/2021	Paydown		49,731	49,731	27,512	22,617		27,113		27,113		49,731				797	11/25/2035	1.D FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		06/10/2021	Redemption 100.0000		831,050	831,050	831,050	831,050						831,050				23,676	10/10/2032	2.B
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		06/01/2021	Paydown		348,101	345,263	250,490	257,264		88,737		88,737		346,001		2,100	2,100	8,442	08/25/2035	1.D FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		06/01/2021	Paydown		122,424	121,265	103,098	101,757		19,704		19,704		121,461		964	964	2,972	08/25/2035	1.D FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		06/01/2021	Paydown		249,064	249,815	126,689	106,856		142,524		142,524		249,381		(316)	(316)	5,557	10/25/2035	1.D FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		06/01/2021	Paydown		58,503	60,234	51,979	49,800		10,108		10,108		59,908		(1,405)	(1,405)	1,533	11/25/2035	3.B FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		06/01/2021	Paydown		415,720	408,376	283,505	267,830		143,149		143,149		410,979		4,741	4,741	9,674	11/25/2035	1.D FM
126694-RG-5	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35		06/01/2021	Paydown		79,281	79,281	50,138	45,997		33,284		33,284		79,281				1,655	12/25/2035	1.D FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		06/01/2021	Paydown		100,774	103,343	87,209	86,009		16,895		16,895		102,905		(2,131)	(2,131)	2,024	11/25/2035	1.D FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		06/01/2021	Paydown		100,852	96,562	77,822	63,795		34,252		34,252		98,047		2,805	2,805	2,259	01/25/2036	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		06/01/2021	Paydown		340,008	325,662	259,195	256,056		72,765		72,765		328,821		11,188	11,188	7,614	01/25/2036	1.D FM
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		06/01/2021	Paydown		300,623	248,838	150,463	145,644		125,353		125,353		270,997		29,626	29,626	8,714	05/25/2036	1.D FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		06/01/2021	Paydown		106,928	106,928	20,881	20,881		86,047		86,047		106,928				3,009	02/25/2036	1.D FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		06/01/2021	Paydown		29,625	29,625	30,364	29,698		(74)		(74)		29,625				741	11/25/2032	1.D FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		06/01/2021	Paydown		4,220	4,220	4,220	4,220						4,220				111	11/25/2032	2.B FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		06/01/2021	Paydown		473,237	473,237	451,380	453,291		19,946		19,946		473,237				9,412	10/25/2033	1.D FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		06/01/2021	Paydown		51,240	51,240	50,649	50,674		565		565		51,240				1,407	08/25/2034	1.D FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		06/01/2021	Paydown		52,666	52,666	52,511	52,506		159		159		52,666				1,509	08/25/2034	1.D FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		06/01/2021	Paydown		49,029	49,029	47,753	47,854		1,174		1,174		49,029				1,072	05/25/2034	1.D FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		06/01/2021	Paydown		241,001	241,001	223,302	224,902		16,099		16,099		241,001				5,229	07/25/2034	1.D FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		06/01/2021	Paydown		27,919	27,818				27,919		27,919		27,919				664	09/25/2035	1.D FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		06/01/2021	Paydown		3,395	4,014	2,102	1,169		2,403		2,403		3,573		(178)	(178)	97	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		06/01/2021	Paydown		84,412	84,412	52,512	56,602		27,810		27,810		84,412				1,711	09/25/2035	1.D FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 2.760% 11/20/34		06/01/2021	Paydown		114,548	114,548	100,741	95,946		18,602		18,602		114,548				1,377	11/20/2034	1.D FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		06/01/2021	Paydown		400,455	400,455	350,939	364,708		35,747		35,747		400,455				9,240	12/25/2034	1.D FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		06/01/2021	Paydown		229,860	229,860	227,032	227,290		2,570		2,570		229,860				5,728	01/25/2035	1.D FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.492% 08/25/35		06/25/2021	Paydown		32,560	32,560	23,383	20,751		11,809		11,809		32,560				84	08/25/2035	1.D FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		06/01/2021	Paydown		101,604	109,285	77,484	60,822		44,976		44,976		105,797		(4,194)	(4,194)	2,756	08/25/2035	1.D FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 2.805% 05/20/35		06/01/2021	Paydown		300,299	300,299	281,991	285,361		14,938		14,938		300,299				3,674	05/20/2035	1.D FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		06/01/2021	Paydown		190,533	190,533	135,768	112,621		77,912		77,912		190,533				4,452	05/25/2035	1.D FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		06/01/2021	Paydown		24,328	25,801	18,013	15,487		9,722		9,722		25,209		(880)	(880)	590	05/25/2035	1.D FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		06/01/2021	Paydown		51,322	51,076	23,229	8,369		42,912		42,912		51,281		40	40	1,273	09/25/2036	1.D FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		06/01/2021	Paydown		185,619	184,730				185,619		185,619		185,619				4,603	09/25/2036	1.D FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		06/01/2021	Paydown		272,173	270,869	72,509	40,999		230,976		230,976		271,975		198	198	6,480	09/25/2036	1.D FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		06/01/2021	Paydown		199,269	198,315	43,122	21,969		177,194		177,194		199,164		106	106	5,139	09/25/2036	1.D FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		06/01/2021	Paydown		191,646	190,727	42,745	22,060		169,480		169,480		191,540		106	106	4,753	09/25/2036	1.D FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		06/01/2021	Paydown		537,543	540,823	275,017	237,137		301,801		301,801		538,939		(1,395)	(1,395)	9,350	09/25/2036	1.D FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		06/10/2021	Redemption 100.0000		804,607	804,607	804,607	804,607						804,607				18,450	12/10/2033	2.B
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		06/15/2021	Redemption 100.0000		127,385	127,385	127,385	127,385						127,385				2,046	09/15/2043	1.E PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		06/30/2021	Redemption 100.0000		796,000	796,000	796,000	796,000						796,000				15,084	06/30/2032	2.B PL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		06/30/2021	Redemption 100.0000		301,638	301,638	301,638	301,638						301,638				5,203	06/30/2032	2.B PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		06/20/2021	Redemption 100.0000		175,249	175,249	177,002	176,798		(1,549)		(1,549)		175,249				2,754	07/20/2047	1.B
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		06/15/2021	Redemption 100.0000		92,367	92,367	93,276	93,176		(809)		(809)		92,367				1,621	09/15/2047	1.E PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		06/15/2021	Redemption 100.0000		219,464	219,464	226,048	224,806		(5,342)		(5,342)		219,464				4,457	12/15/2041	1.C
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		06/30/2021	Redemption 100.0000		168,238	168,238	168,238	167,681		557		557		168,238				3,871	08/31/2037	2.C

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		06/15/2021	Redemption 100.0000		103,157	103,157	103,157	103,157						103,157				2,087	07/15/2043	1.C
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		06/15/2021	Redemption 100.0000		88,656	88,656	89,542	89,464		(808)		(808)		88,656				2,016	05/15/2048	1.C
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		04/15/2021	Redemption 100.0000		44,054	44,054	44,495	44,456		(402)		(402)		44,054				728	05/15/2048	1.G Z
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25		04/12/2021	Redemption 100.0000		3,976,016	3,976,016	3,976,016	3,842,946		133,071		133,071		3,976,016				105,364	07/10/2025	1.G PL
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		06/15/2021	Redemption 100.0000		28,717	28,717	28,717	28,717						28,717				575	01/15/2042	2.B
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		04/10/2021	Redemption 100.0000		107,118	107,118	107,118	107,118						107,118				1,393	10/10/2039	2.A
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		06/10/2021	Redemption 100.0000		215,282	215,282	215,282	215,282						215,282				3,850	10/10/2039	2.B
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		06/15/2021	Redemption 100.0000		324,995	324,995	324,995	324,995						324,995				5,798	07/15/2045	1.B
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		06/15/2021	Redemption 100.0000		76,280	76,280	76,280	76,280						76,280				1,411	05/15/2045	1.C
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		04/15/2021	Redemption 100.0000		37,948	37,948	37,948	37,948						37,948				511	05/15/2045	1.G Z
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		06/10/2021	Redemption 100.0000		112,469	112,469	112,469	112,469						112,469				2,086	07/10/2056	1.B
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		06/15/2021	Redemption 100.0000		59,120	59,120	59,120	58,268		852		852		59,120				1,960	04/15/2049	1.B
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		05/21/2021	Redemption 100.0000		5,100	5,100	5,100	5,027		74		74		5,100				544	04/15/2049	1.G Z
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		06/15/2021	Redemption 100.0000		11,600	11,600	11,734	11,727		(127)		(127)		11,600				246	07/15/2054	1.C
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		06/15/2021	Redemption 100.0000		233,039	233,039	233,039	233,039						233,039				5,392	07/15/2035	2.B PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		06/06/2021	Redemption 100.0000		595,202	595,202	595,202	595,202						595,202				11,928	12/28/2026	1.C
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		06/15/2021	Redemption 100.0000		199,915	199,915	199,915	199,915						199,915				3,659	05/15/2043	2.B
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		06/15/2021	Redemption 100.0000		117,777	117,777	117,777	117,777						117,777				2,202	11/15/2048	1.B
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		06/15/2021	Redemption 100.0000		84,493	84,493	84,493	84,493						84,493				1,265	05/15/2040	1.B
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		06/22/2021	Redemption 100.0000		50,687	50,687	50,687	50,687						50,687				1,098	05/15/2040	1.G Z
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		06/15/2021	Redemption 100.0000		202,582	202,582	202,582	202,582						202,582				3,420	04/30/2040	1.C
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		06/15/2021	Redemption 100.0000		402,097	402,097	402,097	402,097						402,097				7,210	09/30/2040	1.C
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		06/20/2021	Redemption 100.0000		197,309	197,309	197,309	197,309						197,309				3,290	11/20/2029	2.B
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		06/15/2021	Redemption 100.0000		497,624	497,624	497,624	497,624						497,624				7,414	05/15/2034	1.F
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		06/10/2021	Redemption 100.0000		232,624	232,624	232,624	232,624						232,624				3,743	11/10/2041	2.B
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		06/15/2021	Redemption 100.0000		64,496	64,496	64,496	64,496						64,496				919	08/21/2039	2.A
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		06/15/2021	Redemption 100.0000		63,348	63,348	63,348	63,348						63,348				879	03/31/2044	1.C

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		06/10/2021	Redemption 100.0000		187,481	187,481	187,481	187,481						187,481				2,774	06/10/2034	1.B
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		06/15/2021	Redemption 100.0000		61,718	61,718	61,718	52,964						61,718				1,134	04/15/2046	1.G Z
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		04/10/2021	Redemption 100.0000		33,064	33,064	33,064	33,064						33,064				421	06/10/2040	1.A Z
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		06/10/2021	Redemption 100.0000		66,447	66,447	66,447	66,447						66,447				1,166	06/10/2040	1.G Z
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		06/25/2021	Paydown		127,500	127,500	127,471	127,473		27		27		127,500				1,179	09/25/2045	1.F FE
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		06/15/2021	Redemption 100.0000		64,037	64,037	64,037	64,037						64,037				1,091	01/15/2052	4.C Z
14149Y-AV-0	CARDINAL HEALTH INC SR UNSEC 3.200% 06/15/22		06/15/2021	Call 102.8690		25,717,250	25,000,000	24,647,358	24,931,481		20,975		20,975		24,952,456		47,544	47,544	1,117,250	06/15/2022	2.B FE
141781-G#-5	CARGILL-INC SR-SEC 7.280% 06/30/23		06/30/2021	Redemption 100.0000		350,000	350,000	350,000	350,000						350,000				12,740	06/30/2023	1.F
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		06/10/2021	Redemption 100.0000		161,082	161,082	161,082	161,082						161,082				2,833	08/10/2038	1.C
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		04/10/2021	Redemption 100.0000		80,157	80,157	80,157	80,157						80,157				1,025	08/10/2038	1.D Z
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		06/15/2021	Paydown		7,538	7,538	7,533	7,533		5		5		7,538				98	12/15/2050	1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		06/10/2021	Redemption 100.0000		489,887	489,887	489,887	489,887						489,887				11,826	10/10/2028	1.B
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		06/10/2021	Redemption 100.0000		560,538	560,538	560,538	560,538						560,538				13,263	07/10/2028	1.B
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		06/15/2021	Paydown		322,579	322,579	322,484	322,517		62		62		322,579				5,997	08/15/2041	1.G FE
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		06/30/2021	Redemption 100.0000		4,324,452	4,324,452	4,324,452	4,300,343		24,109		24,109		4,324,452				153,003	11/30/2029	2.C PL
149123-BV-2	CATERPILLAR INC SR UNSEC 3.900% 05/27/21		05/27/2021	Maturity		10,000,000	10,000,000	9,953,300	9,997,746		2,254		2,254		10,000,000				195,000	05/27/2021	1.F FE
15089Q-AC-8	CELANESE US HOLDINGS LLC CO.GUARNT 5.875% 06/15/21		06/15/2021	Maturity		9,500,000	9,500,000	9,578,750	9,504,812		(4,812)		(4,812)		9,500,000				279,063	06/15/2021	2.C FE
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		06/01/2021	Paydown		38,814	38,814	37,844	38,485		330		330		38,814				883	05/25/2033	1.D FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		06/01/2021	Paydown		13,766	13,766	14,209	13,993		(227)		(227)		13,766				315	07/25/2033	1.D FM
15137T-AA-8	CENTENE CORP SR UNSEC 5.375% 06/01/26		06/24/2021	JP MORGAN SECURITIES		13,552,500	13,000,000	13,000,000	13,000,000						13,000,000		552,500	552,500	401,781	06/01/2026	3.A FE
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		06/28/2021	WELLS FARGO		7,268,902	6,952,249	6,952,200	6,952,249						6,952,249		316,653	316,653	149,121	10/15/2025	1.A FE
15200W-AC-9	CNP 2012-1 A3 SEQ 3.028% 10/15/25		04/15/2021	Paydown		17,690,056	17,690,056	18,158,421	17,792,061		(102,005)		(102,005)		17,690,056				267,845	10/15/2025	1.A FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		06/01/2021	Paydown		285	285	271	275		10		10		285				8	01/25/2032	1.D FM
152314-JP-6	CXHE 2004-B AF5 STEP AFC AS 5.409% 03/25/34		06/01/2021	Paydown		175,278	175,278	175,278	175,278						175,278				4,141	03/25/2034	1.D FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 0.737% 03/25/34		06/25/2021	Paydown		8,980	8,980	8,238	8,571		408		408		8,980				30	03/25/2034	1.D FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 5.103% 06/25/34		06/01/2021	Paydown		213,713	213,713	213,695	213,439		274		274		213,713				4,608	06/25/2034	1.D FM
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34		06/01/2021	Paydown		546,790	546,790	546,614	545,208		1,581		1,581		546,790				11,285	09/25/2034	1.D FM
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.695% 09/25/34		06/25/2021	Paydown		185,840	185,840	167,646	173,751		12,089		12,089		185,840				815	09/25/2034	1.D FM
152314-MC-1	CXHE 2005-A AF5 STEP AFC IRC AS 5.780% 01/25/35		06/01/2021	Paydown		470,145	470,145	469,911	468,468		1,677		1,677		470,145				11,805	01/25/2035	1.D FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		06/10/2021	Redemption 100.0000		8,689	8,689	8,689	8,689						8,689				162	01/10/2041	2.A

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			Redemption 100.0000																	
15722*-AA-3	4.835% 01/10/41		05/10/2021			97,763	97,763	97,763	97,763						97,763				1,773	01/10/2041	2.A
	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			Redemption 100.0000																	
15722*-AA-3	4.835% 01/10/41		06/10/2021			49,177	49,177	49,177	49,177						49,177				1,189	01/10/2041	2.B
	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			Redemption 100.0000																	
15723#-AA-8	4.470% 03/10/45		06/10/2021			597,963	597,963	597,963	597,963						597,963				11,143	03/10/2045	1.C
	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC			Redemption 100.0000																	
15723@-AA-0	3.400% 05/10/35		06/10/2021			507,732	507,732	507,732	507,732						507,732				7,176	05/10/2035	1.B
	CHAMBERLAIN GROUP-INC. C-SR-UNSEC 6.310%																				
15769#-AK-1	06/13/21		06/13/2021	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				220,850	06/13/2021	2.C
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		06/01/2021	Paydown		3,878	3,878	3,077	3,571		307		307		3,878				86	08/25/2034	1.D FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		06/01/2021	Paydown		2,092	2,092	2,092	2,092						2,092				46	08/25/2034	1.D FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		06/01/2021	Paydown		4,350	4,350	3,637	4,041		309		309		4,350				102	08/25/2034	1.D FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		06/01/2021	Paydown		6,574	6,574	6,574	6,574						6,574				151	08/25/2034	1.D FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		06/01/2021	Paydown		160,397	160,397	160,387	160,165		233		233		160,397				3,570	10/25/2032	1.D FM
161546-ES-1	CFAB 2003-2 1M1 MEZ NAS 5.239% 07/25/32		04/01/2021	Paydown		2,203					6		6		6		2,197	2,197	76	07/25/2032	2.B FM
	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33																				
161546-FF-8			06/01/2021	Paydown		113,571	113,571	113,567	113,427		144		144		113,571				2,624	03/25/2033	1.D FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		05/01/2021	Paydown		174	670	412	412		67		67		479		(306)	(306)	8	05/25/2032	6. FM
	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.054%																				
161546-FV-3	05/25/33		06/01/2021	Paydown		255,276	255,276	255,264	255,015		261		261		255,276				5,802	05/25/2033	1.D FM
	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33																				
161546-GK-6			06/01/2021	Paydown		333,032	333,032	333,026	332,652		381		381		333,032				6,429	06/25/2033	1.D FM
	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32																				
161546-GN-0			05/01/2021	Paydown		40,232	40,232	7,394	1		40,231		40,231		40,232				1,107	09/25/2032	1.D FM
	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.963%																				
161546-HA-7	11/25/34		06/01/2021	Paydown		717,763	717,763	710,020	711,163		6,600		6,600		717,763				14,494	11/25/2034	1.D FM
	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33																				
161546-HS-8			06/01/2021	Paydown		734,175	734,175	734,134	733,088		1,086		1,086		734,175				15,119	11/25/2033	1.D FM
	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33																				
161546-HW-9			06/01/2021	Paydown			5,595	1,158	1,298						1,298		(1,298)	(1,298)		01/25/2033	1.D FM
	CFAB 2004-2 1A5 STEP AFC SEQ 6.200%																				
161546-JH-0	02/26/35		06/01/2021	Paydown		461,649	461,649	456,264	457,546		4,103		4,103		461,649				9,902	02/26/2035	1.D FM
	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 0.917%																				
161546-JP-2	02/26/35		06/25/2021	Paydown		242,735	242,735	216,847	232,139		10,596		10,596		242,735				1,034	02/26/2035	1.D FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		06/01/2021	Paydown		136,264	129,933	67,279	44,928		89,197		89,197		134,125		2,140	2,140	3,455	06/25/2037	1.D FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		06/01/2021	Paydown		4,236	4,236	4,227	4,226		10		10		4,236				93	02/25/2034	1.D FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		06/01/2021	Paydown		19,990	19,990	18,109	19,160		830		830		19,990				456	02/25/2034	1.D FM
	CHASE 2005-A1 1A1 CSTR SSNR AS 2.877%																				
16162W-PB-9	12/25/35		06/01/2021	Paydown		135,630	129,009	43,250	8,042		127,115		127,115		135,157		474	474	1,638	12/25/2035	1.D FM
	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.030%																				
16162W-PG-8	12/25/35		06/01/2021	Paydown		236,271	236,271	175,892	138,263		98,008		98,008		236,271				2,867	12/25/2035	1.D FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		06/01/2021	Paydown		77,327	110,915	44,217	32,755		54,284		54,284		87,039		(9,712)	(9,712)	1,134	12/25/2036	1.D FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		06/01/2021	Paydown		67,081	92,547	43,494	26,046		48,056		48,056		74,102		(7,021)	(7,021)	2,194	12/25/2036	1.D FM
	CHASE 2007-A1 1A3 CSTR SSNR AS 2.485%																				
161630-AC-2	02/25/37		06/01/2021	Paydown		31,054	31,054	30,801	30,831		223		223		31,054				309	02/25/2037	1.D FM
	CHASE 2007-A1 3A1 CSTR SSNR AS 2.822%																				
161630-AL-2	02/25/37		06/01/2021	Paydown		114,498	114,498	113,995	114,003		495		495		114,498				1,348	02/25/2037	1.D FM
	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37																				
161631-AV-8			06/01/2021	Paydown		419,367	477,241	291,166	264,033		186,898		186,898		450,931		(31,564)	(31,564)	11,147	07/25/2037	1.D FM
	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36																				
16163B-AP-9			06/01/2021	Paydown		540,792	600,263	446,136	453,949		131,819		131,819		585,767		(44,975)	(44,975)	14,894	10/25/2036	4.B FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		06/01/2021	Paydown		582,540	598,123	324,983	420,523		173,735		173,735		594,258		(11,718)	(11,718)	5,071	10/25/2036	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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, NAIC Designation Modifier and SVO Administrative Symbol
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 2.276% 07/25/37		06/01/2021	Paydown		543,540	543,540	540,905	548,535		(4,995)		(4,995)		543,540				7,668	07/25/2037	1.D FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.059% 07/25/37		06/01/2021	Paydown		65,976	58,022	4,693	839		65,018		65,018		65,857		118	118	1,106	07/25/2037	1.D FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		06/01/2021	Paydown		48,434	48,645	41,317	42,855		5,766		5,766		48,620		(186)	(186)	799	06/25/2036	1.D FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		06/01/2021	Paydown		177,655	153,071	85,540	85,568		78,598		78,598		164,166		13,489	13,489	5,008	06/25/2035	1.D FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 0.322% 05/25/36		06/25/2021	Paydown		504,592	504,592	445,566	444,573		60,019		60,019		504,592				1,549	05/25/2036	1.D FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		06/05/2021	Redemption 100.0000		546,357	546,357	546,357	546,357						546,357				8,317	01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		06/01/2021	Paydown		140,281	139,196	85,824	76,649		63,049		63,049		139,698		583	583	3,356	03/25/2037	1.D FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		06/01/2021	Paydown		290,369	288,757	23,725	2,607		287,747		287,747		290,354		15	15	7,646	12/25/2036	1.D FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		06/01/2021	Paydown		154,239	191,541	116,002	105,551		68,986		68,986		174,537		(20,298)	(20,298)	4,394	09/25/2037	1.D FM
171265-C#-6	CHUGACH ELECTRIC ASSN-INC. 2.910% 10/30/50		04/30/2021	Redemption 100.0000		685,714	685,714	685,714	685,714						685,714				10,199	10/30/2050	1.G
171265-C*-0	CHUGACH ELECTRIC ASSN-INC. A-SR-SEC 3.860% 05/15/49		05/15/2021	Redemption 100.0000		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				75,270	05/15/2049	1.G
17208#-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		06/15/2021	Redemption 100.0000		128,807	128,807	128,807	128,807						128,807				2,013	10/15/2033	1.B
172441-AZ-0	CINEMARK USA INC CO.GUARNT 4.875% 06/01/23		06/21/2021	Call 100.0000		12,075,000	12,075,000	11,708,250	11,962,280		20,742		20,742		11,983,022		91,978	91,978	327,031	06/01/2023	4.B FE
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		06/01/2021	Paydown		217,304	217,304	204,005	211,938		5,366		5,366		217,304				4,533	09/25/2035	1.D FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		06/01/2021	Paydown		3,855	3,855	3,493	3,628		227		227		3,855				81	07/25/2035	5.B FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		06/01/2021	Paydown		474,268	474,268	386,973	442,248		32,020		32,020		474,268				11,060	05/25/2034	1.D FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.846% 03/25/36		06/01/2021	Paydown		39,640	39,640	15,526	14,242		25,398		25,398		39,640				524	03/25/2036	1.D FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 0.752% 02/25/35		06/25/2021	Paydown		7,427	7,427	6,648	6,966		462		462		7,427				24	02/25/2035	1.D FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 3.029% 08/25/35		06/01/2021	Paydown		17,664	17,664	15,732	16,348		1,316		1,316		17,664				205	08/25/2035	1.D FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		06/01/2021	Paydown		170,374	157,349	134,987	130,892		28,631		28,631		159,523		10,851	10,851	3,863	07/25/2035	1.D FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		06/01/2021	Paydown		268,185	272,552	141,530	122,107		148,036		148,036		270,143		(1,958)	(1,958)	6,576	04/25/2036	1.D FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		06/01/2021	Paydown		218,429	218,429	158,596	173,908		44,521		44,521		218,429				5,767	11/25/2036	1.D FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		06/01/2021	Paydown		14,505	68,303	54,163	52,992		3,188		3,188		56,179		(41,674)	(41,674)	1,650	01/25/2037	1.D FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		06/01/2021	Paydown		149,259	215,423	204,574	214,430		688		688		215,118		(65,859)	(65,859)	4,964	04/25/2036	4.B FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 5.204% 09/25/36		06/01/2021	Paydown		2,634,121	2,634,121	2,181,644	2,399,529		234,592		234,592		2,634,121				53,016	09/25/2036	1.D FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.699% 12/10/49		06/01/2021	Paydown		786,945	1,197,442	646,619	810,668		361,995	164,050	197,945		1,008,613		(221,668)	(221,668)	11,880	12/10/2049	1.D FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.699% 12/10/49		06/01/2021	Paydown		4,225,502	6,429,664	3,488,092	4,111,344		1,933,167	623,251	1,309,916		5,421,260		(1,195,758)	(1,195,758)	63,789	12/10/2049	1.D FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		06/01/2021	Paydown		8,234	8,234				8,234		8,234		8,234				175	09/25/2037	1.D FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		06/01/2021	Paydown		103,063	108,087	98,117	101,337		6,443		6,443		107,780		(4,717)	(4,717)	2,432	04/25/2037	2.B FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		06/01/2021	Paydown		9,951	11,288				9,951		9,951		9,951				298	06/25/2037	1.D FM
17321J-AD-6	CGCMT 2013-GC15 A4 AFC SEQ 4.371% 09/10/46		06/16/2021	Various		80,825,195	75,000,000	77,504,605	75,702,671		(117,570)		(117,570)		75,585,102		5,240,094	5,240,094	1,639,125	09/10/2046	1.D FM
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		04/05/2021	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				5,549	12/05/2026	1.D Z
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		06/05/2021			585,000	585,000	585,000	585,000						585,000				15,402	12/05/2026	2.B
191216-BW-9	COCA-COLA CO/THE SR UNSEC 2.550% 06/01/26		05/05/2021	TENDER SALE		12,747,222	11,802,000	11,505,770	11,573,180		13,461		13,461		11,586,641		1,160,581	1,160,581	129,576	06/01/2026	1.F FE
191216-BZ-2	COCA-COLA CO/THE SR UNSEC 2.250% 09/01/26		05/05/2021	TENDER SALE		2,829,489	2,645,000	2,515,342	2,542,799		5,703		5,703		2,548,502		280,987	280,987	40,502	09/01/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
20046P-AG-3	COMM 2000-C1 X IO CSTR NTL 0.516% 08/15/33		05/01/2021	Paydown																08/15/2033	6. *
20338H-AB-9	COMMSCOPE TECH LLC CO.GUARNT 5.000% 03/15/27		05/03/2021	U.S. BANCORP LIBRA		9,925,000	10,000,000	10,000,000	10,000,000						10,000,000		(75,000)	(75,000)	319,444	03/15/2027	5.A FE
204012-AE-8	CPLT 1987-A A5 SEQ 4.500% 04/01/29		04/01/2021	Paydown		1,149,015	1,149,015	716,925	1,000,744		148,271		148,271		1,149,015				25,853	04/01/2029	1.D FM
204012-AF-5	CPLT 1987-A B SUB 4.500% 10/01/29		05/12/2021	Paydown		70,520	70,520	44,106	49,194		21,326		21,326		70,520				1,563	10/01/2029	6. *
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		06/01/2021	Paydown		109	109	109	109						109				2	09/01/2037	6. *
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		06/01/2021	Paydown		58	58	58	58						58				2	11/01/2037	6. *
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		06/01/2021	Paydown		225	225	225	225						225				4	03/01/2038	6. *
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		06/01/2021	Paydown		499	499	499	499						499				7	02/01/2037	6. *
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		06/01/2021	Paydown		962	962	962	962						962				23	06/01/2037	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		06/01/2021	Paydown		14,849	14,849	14,849	14,849						14,849				238	01/01/2036	6. *
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		06/01/2021	Paydown		376	376	376	376						376				7	06/01/2038	6. *
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		06/01/2021	Paydown		1,112	1,112	1,112	1,112						1,112				7	12/01/2038	6. *
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		06/01/2021	Paydown		285	285	285	285						285				8	04/01/2039	6. *
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		06/01/2021	Paydown		422	422	422	422						422				9	08/01/2039	6. *
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		06/01/2021	Paydown		2,453	2,453	2,453	2,453						2,453				43	10/01/2039	6. *
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		06/01/2021	Paydown		3,384	3,384	3,384	3,384						3,384				64	12/01/2039	6. *
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		06/01/2021	Paydown		1,819	1,819	1,819	1,819						1,819				24	03/01/2040	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		06/01/2021	Paydown		547	547	547	547						547				11	06/01/2040	6. *
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		06/01/2021	Paydown		1,193	1,193	1,193	1,193						1,193				24	09/01/2040	6. *
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		06/01/2021	Paydown		816	816	816	816						816				21	01/01/2041	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		06/01/2021	Paydown		47,280	47,280	47,280	47,280						47,280				1,435	04/01/2041	6. *
20846Q-KN-7	CNFHE 2002-C MV2 MEZ FLT AFC 2.223% 05/15/32		05/17/2021	Paydown																05/15/2032	1.D FM
209115-A*-5	CONSOLIDATED EDISON INC SR 8.710% 06/30/22		06/30/2021	Redemption 100.0000		99,819	99,819	124,674	103,711		(3,892)		(3,892)		99,819				4,347	06/30/2022	2.A
21075W-CJ-2	CONHE 1996-1 A7 SEQ 6.534% 03/15/27		06/01/2021	Paydown		6,915	6,915	2,001	1,942		4,974		4,974		6,915				193	03/15/2027	1.D FM
22101#-AA-6	HOWARD UNIVERSITY 5.910% 06/01/31		06/01/2021	Redemption 100.0000		262,214	262,214	262,214	262,214						262,214				7,748	06/01/2031	5.B PL
221644-AA-5	COTT HOLDINGS INC CO.GUARNT 5.500% 04/01/25		05/02/2021	Call 102.7500		15,926,250	15,500,000	15,737,500	15,605,479		(14,880)		(14,880)		15,590,599		(90,599)	(90,599)	925,910	04/01/2025	4.B FE
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		06/01/2021	Redemption 100.0000		348,497	348,497	348,497	348,497						348,497				7,824	01/01/2040	2.B
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		05/21/2021	Redemption 100.0000		(272)	(272)	(272)	(272)						(272)				10,615	03/30/2034	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
224044-BW-6	COX COMMUNICATIONS INC SR UNSEC 3.250% 12/15/22		05/29/2021	Call 104.4585		15,668,768	15,000,000	14,976,900	14,994,943		1,027		1,027		14,995,969		4,031	4,031	890,851	12/15/2022	2.B FE
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		06/10/2021	Redemption 100.0000		828,982	828,982	828,982	828,982						828,982				13,708	12/10/2035	2.B
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		05/01/2021	Paydown		206	206				206		206		206				3	11/30/2027	1.D FM
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		06/01/2021	Paydown		410,562	410,562	410,542	408,510		2,052		2,052		410,562				12,746	12/25/2031	1.F FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.052% 12/25/33		06/01/2021	Paydown		102,034	102,034	104,605	102,034						102,034				2,577	12/25/2033	1.D FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.267% 05/15/38		06/01/2021	Paydown																05/15/2038	6. FE
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		06/01/2021	Paydown		211,626	211,626	194,999	202,597		9,029		9,029		211,626				4,423	05/25/2035	1.D FM
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.750% 01/25/43		06/01/2021	Paydown		625,903	625,903	660,328	634,533		(8,630)		(8,630)		625,903				13,083	01/25/2043	1.D FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 2.386% 04/25/34		06/01/2021	Paydown		238,227	238,227	229,666	230,697		7,530		7,530		238,227				2,833	04/25/2034	1.D FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 2.603% 06/25/34		06/01/2021	Paydown		53,394	53,394	50,800	51,147		2,247		2,247		53,394				681	06/25/2034	1.D FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.084% 10/15/39		06/01/2021	Paydown															5	10/15/2039	6. FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		06/01/2021	Paydown		134,270	134,270	131,428	131,590		2,680		2,680		134,270				3,755	08/25/2034	1.D FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		06/01/2021	Paydown		214,987	214,987	216,801	214,987						214,987				6,035	08/25/2034	1.D FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		06/01/2021	Paydown		1,702	1,702	1,695	1,695		7		7		1,702				49	12/25/2034	1.D FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		06/10/2021	Redemption 100.0000		121,162	121,162	121,162	121,162						121,162				2,755	10/10/2033	1.C
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		04/10/2021	Redemption 100.0000		60,207	60,207	60,207	60,207						60,207				995	10/10/2033	2.A Z
22545B-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		06/01/2021	Paydown		63,532	63,532	62,410	62,679		853		853		63,532				1,459	02/25/2035	1.D FM
22545B-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		06/01/2021	Paydown		16,217	16,217	15,298	15,941		276		276		16,217				353	02/25/2035	1.D FM
22545B-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		06/10/2021	Redemption 100.0000		63,244	63,244	63,244	63,244						63,244				1,211	10/31/2039	1.C
22545B-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		04/10/2021	Redemption 100.0000		31,452	31,452	31,452	31,452						31,452				438	10/31/2039	1.G Z
22546B-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		06/10/2021	Redemption 100.0000		40,230	40,230	40,230	40,230						40,230				550	12/10/2029	1.B S
22546B-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		04/10/2021	Redemption 100.0000		20,030	20,030	20,030	20,030						20,030				199	12/10/2029	1.G Z
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		06/01/2021	Paydown		248,119	248,119	241,963	242,354		5,764		5,764		248,119				5,698	10/25/2034	1.D FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		05/01/2021	Paydown		193,211	193,211	187,570	188,034		5,177		5,177		193,211				4,175	11/25/2034	1.D FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		05/01/2021	Paydown		76,556	76,556	75,564	75,771		786		786		76,556				1,649	11/25/2034	1.D FM
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		04/15/2021	Redemption 100.0000		68,765	68,765	68,765							68,765				107	03/15/2036	1.F Z
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2021	Redemption 100.0000		138,039	138,039	138,039							138,039				724	03/15/2036	1.G Z
22570B-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		04/15/2021	Redemption 100.0000		33,835	33,835	33,835							33,835				53	03/15/2036	1.F Z
22570B-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2021	Redemption 100.0000		67,921	67,921	67,921							67,921				356	03/15/2036	1.G Z
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		04/15/2021	Redemption 100.0000		1,300	1,300	1,300							1,300				2	03/15/2036	1.F Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		06/15/2021	Redemption 100.0000		2,609	2,609	2,609							2,609				14	03/15/2036	1.G Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		04/15/2021	Redemption 100.0000		100,426	100,426	100,426							100,426				156	03/15/2036	1.F Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2021	Redemption 100.0000		201,595	201,595	201,595							201,595				1,058	03/15/2036	1.G Z
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		04/15/2021	Redemption 100.0000		924	924	924							924				1	03/15/2036	1.F Z
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		06/15/2021	Redemption 100.0000		1,856	1,856	1,856							1,856				10	03/15/2036	1.G Z
226373-AL-2	CRESTWOOD MIDSTREAM PART CO.GUARNT 6.250% 04/01/23		04/21/2021	Call 100.0000		14,890,000	14,890,000	14,910,403	14,891,246		(1,246)		(1,246)		14,890,000				517,014	04/01/2023	4.A FE
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		06/20/2021	Redemption 100.0000		44,667	44,667	44,667	44,667						44,667				1,242	06/20/2035	1.C
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		04/20/2021	Redemption 100.0000		22,171	22,171	22,171	22,171						22,171				783	06/20/2035	1.G Z
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		06/15/2021	Redemption 100.0000		225,570	225,570	225,570	225,570						225,570				6,411	03/15/2031	1.C
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		04/15/2021	Redemption 100.0000		111,916	111,916	111,916	111,916						111,916				2,313	03/15/2031	1.F Z
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		06/15/2021	Redemption 100.0000		309,277	309,277	309,277	309,277						309,277				7,443	06/15/2032	1.C
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		04/15/2021	Redemption 100.0000		153,632	153,632	153,632	153,632						153,632				2,689	06/15/2032	1.F Z
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		04/15/2021	Redemption 100.0000		232,142	232,142	232,142	232,142						232,142				5,223	04/15/2023	1.B
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		06/15/2021	Redemption 100.0000		215,030	215,030	215,030	215,030						215,030				3,810	06/15/2031	1.B
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		06/07/2021	Redemption 100.0000		1,585,228	1,585,228	1,585,228	1,585,228						1,585,228				26,234	12/07/2023	3.C
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		04/06/2021	Redemption 100.0000		(5)	(5)	(5)	(5)						(5)				612	06/15/2043	1.B Z
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		06/15/2021	Redemption 100.0000		179,809	179,809	179,809	179,809						179,809				3,081	06/15/2043	1.B
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		06/15/2021	Redemption 100.0000		55,516	55,516	55,516	55,516						55,516				1,157	01/15/2039	2.B
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		06/20/2021	Redemption 100.0000		306,753	306,753	306,753	306,753						306,753				5,761	04/20/2033	1.B
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		06/30/2021	Redemption 100.0000		522,610	522,610	522,610	522,610						522,610				14,035	09/30/2038	2.A PL
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		06/15/2021	Redemption 100.0000		62,165	62,165	62,165	62,165						62,165				1,239	01/15/2034	1.C
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		06/15/2021	Redemption 100.0000		84,411	84,411	84,413	84,412		(1)		(1)		84,411				1,624	11/15/2034	1.B
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/29/2021	Call 120.5295		170,604,910	141,546,222	141,546,222	141,546,222						141,546,222				32,491,124	02/15/2034	1.B
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		06/15/2021	Redemption 100.0000		1,473,866	1,473,866	1,473,866	1,473,866						1,473,866				27,649	02/15/2034	1.B
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		06/15/2021	Redemption 100.0000		48,960	48,960	48,960	48,960						48,960				894	09/15/2045	1.C
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		06/15/2021	Redemption 100.0000		35,767	35,767	35,767	35,767						35,767				666	11/15/2034	1.B
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		06/15/2021	Redemption 100.0000		206,628	206,628	212,824	211,831		(5,203)		(5,203)		206,628				4,787	12/15/2044	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		06/15/2021	Redemption 100.0000		5,442	5,442	5,442	5,442						5,442				100	09/15/2045	1.C
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		06/20/2021	Redemption 100.0000		93,636	93,636	93,636	93,636						93,636				1,750	03/20/2035	2.A
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		06/15/2021	Redemption 100.0000		211,959	211,959	211,959	211,959						211,959				3,751	03/15/2036	1.B
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		04/15/2021	Redemption 100.0000		102,371	102,371	102,371	102,371						102,371				1,314	03/15/2036	1.G Z
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		06/10/2021	Redemption 100.0000		84,039	84,039	86,485	86,075		(2,036)		(2,036)		84,039				1,661	12/10/2037	2.A
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		04/10/2021	Redemption 100.0000		41,794	41,794	43,010	42,807		(1,013)		(1,013)		41,794				600	12/10/2037	2.C Z
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		06/15/2021	Redemption 100.0000		207,530	207,530	207,530	207,530						207,530				3,512	02/15/2038	1.B
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		06/15/2021	Redemption 100.0000		264,194	264,194	266,434	266,280		(2,086)		(2,086)		264,194				3,821	10/15/2033	1.B
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		06/20/2021	Redemption 100.0000		152,928	152,928	154,824	154,363		(1,434)		(1,434)		152,928				2,327	09/20/2031	2.A
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		06/15/2021	Redemption 100.0000		236,494	236,494	236,494	236,494						236,494				4,628	12/15/2037	4.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		06/15/2021	Redemption 100.0000		200,211	200,211	206,217	204,583		(4,372)		(4,372)		200,211				3,331	09/15/2036	1.B
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		06/15/2021	Redemption 100.0000		171,557	171,557	171,557	171,557						171,557				3,820	12/15/2036	2.B
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		06/15/2021	Redemption 100.0000		612,074	612,074	617,852	616,622		(4,548)		(4,548)		612,074				10,014	07/15/2036	1.B
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		05/20/2021	Paydown		37,500	37,500	37,500	37,500						37,500				756	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		05/20/2021	Paydown		96,425	96,425	96,425	96,425						96,425				1,939	05/20/2049	2.B FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		05/20/2021	Paydown		155,375	155,375	155,375	155,375						155,375				3,381	05/20/2049	2.B FE
23305U-AB-3	DBRR 2011 LC2 A4B SC CSTR SSNR SSUP 4.537% 07/12/44		05/01/2021	Paydown		9,000,000	9,000,000	9,292,500	9,004,124		(4,124)		(4,124)		9,000,000				165,794	07/12/2044	1.D FM
23305U-AC-1	DBRR 2011 LC2 A4C SC CSTR SSUP CDO- 4.537% 07/12/44		05/01/2021	Paydown		3,200,185	3,200,185	3,520,204	3,219,451		(19,266)		(19,266)		3,200,185				60,497	07/12/2044	1.D FM
23305X-AJ-0	DBUBS 2011-LC2A D SUB CSTR 5.446% 07/10/44		06/01/2021	Paydown		14,681,477	14,681,477	12,226,342	12,226,342		2,455,135		2,455,135		14,681,477				403,216	07/10/2044	1.D FM
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		06/20/2021	Redemption 100.0000		321,693	321,693	321,693	321,693						321,693				4,814	07/20/2034	2.B
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		06/05/2021	Redemption 100.0000		182,082	182,082	182,082	182,082						182,082				2,694	09/05/2033	1.B
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		06/10/2021	Redemption 100.0000		1,058,696	1,058,696	1,058,696	976,018		76,389		76,389		1,058,696				(19,386)	01/10/2028	1.B
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		04/14/2021	Redemption 100.0000		(994,937)	(994,937)	(994,937)	(922,719)		(72,218)		(72,218)		(994,937)					01/10/2028	1.G Z
23422*-AC-6	DAKOTA GASIFICATION CO SR 4.010% 05/08/45		05/08/2021			2,097,778	2,097,778	2,097,778	2,097,778						2,097,778				42,060	05/08/2045	1.F
24736@-AA-7	DELTA EETC 2020-1 CLASS B-R E SR-SEC 8.000% 06/10/27		06/10/2021	Paydown		1,777,419	1,777,419	1,777,419	1,777,419						1,777,419				71,097	06/10/2027	2.B PL
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		06/01/2021	Paydown		31,142	31,142	4,960	13,196		17,946		17,946		31,142				474	06/25/2027	1.D FM
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		06/20/2021	Redemption 100.0000		4,063,393	4,063,393	4,063,393	3,276,040		787,353		787,353		4,063,393				(22,771)	11/20/2022	2.C Z
250847-EG-1	DTE ELECTRIC CO GENL REF MORT 3.900% 06/01/21		04/23/2021	Call 100.0000		12,000,000	12,000,000	11,968,200	11,998,436		1,160		1,160		11,999,596		404	404	184,600	06/01/2021	1.F FE
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.592% 02/25/35		06/25/2021	Paydown		70,506	70,506	48,999	44,311		26,195		26,195		70,506				179	02/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.884% 06/25/35		06/01/2021	Paydown			83,989												797	06/25/2035	1.D FM
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.909% 06/25/36		06/01/2021	Paydown			184,675	195,157	104,067	112,533		78,214		78,214		190,747		(6,072)	(6,072)	3,591	06/25/2036	1.D FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		06/01/2021	Paydown			421,165	421,165	421,900	421,165						421,165				9,464	10/25/2036	1.D FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		06/01/2021	Paydown			671	671	671	670		1		1		671				15	04/25/2033	1.D FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		06/01/2021	Paydown			3,450	3,450	3,429	3,433		17		17		3,450				79	04/25/2033	1.D FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		06/01/2021	Paydown			1,572	1,572	1,541	1,558		15		15		1,572				36	04/25/2033	4.B FM
25157T-AA-2	DMSI 2007-WM1 A1 SC CSTR SSNR 3.016% 06/27/37		06/01/2021	Paydown			1,026,381	1,026,381	1,029,873	1,037,020		(10,638)		(10,638)		1,026,381				14,658	06/27/2037	1.D FM
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		06/20/2021	Paydown			464,280	464,280	464,163	464,202		78		78		464,280				6,330	10/22/2029	1.F FE
25273C-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS A 144A 1.510% 11/21/33		06/20/2021	Paydown			791,971	791,971	791,940			31		31		791,971				1,532	11/21/2033	1.A FE
25273C-AD-2	DIAMOND RESORTS OWNER TRUST SERIES 2021-1A CLASS D 144A 3.830% 11/21/33		06/20/2021	Paydown			164,994	164,994	164,968			26		26		164,994				810	11/21/2033	3.B FE
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		06/01/2021	Redemption 100.0000			2,052,503	2,052,503	2,052,503	2,052,503						2,052,503				35,161	08/01/2024	1.G
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		06/28/2021	Redemption 100.0000			4,072,250	4,072,250	3,959,245	3,971,246		101,004		101,004		4,072,250				84,814	09/28/2028	2.B PL
257375-AF-2	DOMINION ENERGY GAS HLDG SR UNSEC 4.800% 11/01/43		06/24/2021	Taxable Exchange			13,413,260	11,350,000	11,324,300	11,328,044		284		284		11,328,328		2,084,932	2,084,932	379,847	11/01/2043	2.A FE
257375-AH-8	DOMINION ENERGY GAS HLDG SR UNSEC 3.600% 12/15/24		06/24/2021	Taxable Exchange			5,175,110	4,783,000	4,769,799	4,777,231		677		677		4,777,908		397,202	397,202	93,269	12/15/2024	2.A FE
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		04/25/2021	Paydown			67,500	67,500	67,500	67,500						67,500				1,510	10/25/2045	2.A FE
25755T-AG-5	DPABS 2017-1A A2II SEQ 3.082% 07/25/47		04/25/2021	Paydown			14,550,000	14,550,000	14,550,000	14,550,000						14,550,000				219,233	07/25/2047	2.A FE
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		04/25/2021	Paydown			125,000	125,000	125,000	125,000						125,000				2,574	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		04/25/2021	Paydown			16,063	16,063	16,063	16,063						16,063				331	07/25/2048	2.A FE
25755T-AL-4	DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		04/25/2021	Paydown			25,000	25,000	25,000	25,000						25,000				459	10/25/2049	2.A FE
25857@-AA-7	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36		06/01/2021	Paydown			1,221,472	1,221,472	1,221,472	1,221,472						1,221,472				19,980	08/01/2036	1.F PL
25857@-AB-5	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36		06/01/2021	Paydown			218,120	218,120	218,120	218,120						218,120				4,437	08/01/2036	2.B PL
25858*-AA-8	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38		06/01/2021	Paydown			1,483,231	1,483,231	1,483,231	1,483,231						1,483,231				25,072	03/22/2038	1.F PL
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		06/01/2021	Paydown			456,379	456,379	456,379	456,379						456,379				8,677	03/22/2038	2.B PL
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		06/01/2021	Redemption 100.0000			1,771,830	1,771,830	1,771,830	1,771,830						1,771,830				33,187	12/15/2039	1.F PL
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		06/01/2021	Redemption 100.0000			622,735	622,735	622,735	622,735						622,735				12,960	12/15/2039	2.B PL
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		06/01/2021	Paydown			96,012	96,012	96,012	96,012						96,012				2,498	12/15/2039	3.B PL
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		06/15/2021	Redemption 100.0000			294,746	294,746	294,746	294,746						294,746				6,105	12/15/2041	2.B
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		06/15/2021	Redemption 100.0000			135,460	135,460	135,460	135,460						135,460				2,761	05/15/2042	1.C
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		04/20/2021	Paydown			41,875	41,875	41,875	41,875						41,875				972	04/20/2049	2.C FE
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		04/20/2021	Paydown			17,500	17,500	17,500	17,500						17,500				348	10/20/2049	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		04/20/2021	Paydown		24,675	24,675	24,675	24,675						24,675				467	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC SERIES 2020-2A CLASS A2 3.237% 01/20/51		04/20/2021	Paydown		62,500	62,500	62,500	62,500						62,500				708	01/20/2051	2.C FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		06/08/2021	Redemption 100.0000		194,407	194,407	197,503	196,855		(2,448)		(2,448)		194,407				4,368	11/08/2044	2.B
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		06/30/2021	Redemption 100.0000		627,512	627,512	627,512	627,512						627,512				16,813	12/31/2032	2.C PL
29444U-AR-7	EQUINIX INC SR UNSEC 5.375% 05/15/27		06/02/2021	Call 107.2525		10,725,251	10,000,000	10,000,000	10,000,000						10,000,000				1,019,383	05/15/2027	2.C FE
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		05/01/2021	Paydown			10,943	4,388	6,364		153		153		6,517		(6,517)	(6,517)	115	08/25/2033	1.D FM
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 4.211% 07/25/34		06/01/2021	Paydown		539,889	539,889	537,358	537,975		1,914		1,914		539,889				9,641	07/25/2034	1.D FM
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.181% 07/25/34		05/01/2021	Paydown		254,560	254,560	56,487	60,129		194,431		194,431		254,560				3,567	07/25/2034	1.D FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.181% 07/25/34		05/01/2021	Paydown		(5,044)		(41)	(40)		6		6		(41)		41	41	52	07/25/2034	1.D FM
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		06/15/2021	Redemption 100.0000		111,992	111,992	111,992	111,992						111,992				1,751	02/15/2035	1.B
30219G-AF-5	EXPRESS SCRIPTS HOLDING CO.GUARNT 3.900% 02/15/22		04/02/2021	Call 102.9740		4,803,737	4,665,000	4,572,167	4,651,596		2,928		2,928		4,654,524		10,476	10,476	253,457	02/15/2022	2.B FE
30284@-AE-2	FNBM-LLC SR-SEC 4.900% 01/20/21		05/14/2021	Maturity															340,278	01/20/2021	1.F PL
30284@-AH-5	FNBM-LLC FNBM, LLC-SR-UNSEC 3.600% 07/29/21		06/29/2021	Call 100.0000		50,000,000	50,000,000	50,050,804	49,899,847		100,153		100,153		50,000,000				1,050,000	07/29/2021	1.F PL
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		04/02/2021	Redemption 100.0000		(1,130)	(1,130)	(1,130)	(1,130)						(1,130)				18,911	03/31/2038	2.B FE
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38		06/30/2021	Redemption 100.0000		960,000	960,000	960,000	960,000						960,000				21,072	12/31/2038	2.B FE
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		06/15/2021	Redemption 100.0000		910,936	910,936	910,936	910,936						910,936				15,956	10/13/2036	1.B
30292P-AE-8	FREMF 2015-K45 B SUB CSTR 3.589% 04/25/48		05/12/2021	WELLS FARGO		1,708,190	1,580,000	1,548,030	1,560,685		1,286		1,286		1,561,971		146,219	146,219	25,839	04/25/2048	1.D FM
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		06/30/2021	Redemption 100.0000		1,056,000	1,056,000	1,056,000	1,056,000						1,056,000				23,021	06/30/2039	2.B FE
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		06/10/2021	Redemption 100.0000		501,036	501,036	501,036	501,036						501,036				14,015	01/10/2032	1.B
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		06/10/2021	Redemption 100.0000		338,064	338,064	338,064	338,064						338,064				7,901	02/10/2032	1.B
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		06/10/2021	Redemption 100.0000		381,316	381,316	381,316	381,316						381,316				8,902	03/10/2032	1.B
31428X-AY-2	FEDEX CORP CO.GUARNT 4.000% 01/15/24		05/20/2021	Call 109.2528		19,665,498	18,000,000	17,969,040	17,989,318		1,280		1,280		17,990,599		9,401	9,401	2,275,498	01/15/2024	2.B FE
31428X-BC-9	FEDEX CORP CO.GUARNT 3.200% 02/01/25		05/20/2021	Call 109.7420		12,647,762	11,525,000	11,507,136	11,517,141		3,006		3,006		11,520,147		4,853	4,853	1,418,827	02/01/2025	2.B FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		06/15/2021	Redemption 100.0000		279,572	279,572	279,572	279,572						279,572				4,067	10/15/2035	2.B
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		06/15/2021	Redemption 100.0000		723,106	723,106	723,106	723,106						723,106				12,117	11/15/2039	2.C Z
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		06/15/2021	Redemption 100.0000		57,833	57,833	57,833	57,833						57,833				1,577	09/15/2030	2.B
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		06/30/2021	Redemption 100.0000		200,147	200,147	200,147	200,147						200,147				5,633	03/31/2032	2.B
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		06/30/2021	Redemption 100.0000		136,997	136,997	136,997	136,997						136,997				4,119	07/31/2031	2.B
31565@-AA-8	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33		06/30/2021	Redemption 100.0000		215,321	215,321	215,321	215,321						215,321				6,887	01/31/2033	2.B
31620M-AK-2	FIDELITY NATIONAL INFORM CO.GUARNT 3.500% 04/15/23		04/01/2021	Call 106.2044		36,865,687	34,712,000	34,263,560	34,592,325		12,408		12,408		34,604,733		107,267	107,267	2,713,900	04/15/2023	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31620M-AR-7	FIDELITY NATIONAL INFORM SR UNSEC 5.000% 10/15/25		04/01/2021	Call 116.3366		6,955,763	5,979,000	6,001,303	5,992,002		(685)		(685)		5,991,317		(12,317)	(12,317)	1,114,612	10/15/2025	2.B FE
31620M-AT-3	FIDELITY NATIONAL INFORM SR UNSEC 3.000% 08/15/26		04/01/2021	Call 109.4920		46,791,387	42,735,000	41,641,327	41,961,521		30,635		30,635		41,992,157		742,843	742,843	4,861,230	08/15/2026	2.B FE
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		06/01/2021	Paydown		38,463	43,732	34,209	29,696		12,300		12,300		41,997		(3,534)	(3,534)	1,103	05/25/2036	1.D FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		06/01/2021	Paydown		155,894	177,249	136,518	118,341		51,635		51,635		169,976		(14,082)	(14,082)	4,472	05/25/2036	1.D FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 2.365% 10/25/34		06/01/2021	Paydown		217,495	217,495	205,383	207,548		9,947		9,947		217,495				2,113	10/25/2034	1.D FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		06/01/2021	Paydown		697,570	672,090	478,150	352,639		331,834		331,834		684,474		13,096	13,096	15,413	02/25/2037	1.D FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		06/15/2021	Redemption 100.0000		498,918	498,918	498,918	498,918						498,918				9,921	11/15/2030	2.B
34115#-AA-5	FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37		06/30/2021	Redemption 100.0000		517,936	517,936	517,936	517,936						517,936				9,064	06/30/2037	1.G PL
34115#-AB-3	FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37		06/30/2021	Redemption 100.0000		793,193	793,193	793,193	793,193						793,193				16,895	06/30/2037	1.G PL
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		04/01/2021	Tax Free Exchange		4,331,250	4,331,250	4,331,250	4,331,250						4,331,250				41,764	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		04/30/2021	Paydown		47,488	47,488	38,276	38,276		9,212		9,212		47,488				1,209	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		04/30/2021	Paydown		30,000	30,000	30,000	30,000						30,000				778	10/30/2048	2.B FE
34417R-AA-4	FOCUS BRANDS FUNDING LLC SERIES 2017-1A CLASS A2IB 144A 3.875% 04/30/47		04/30/2021	Paydown		11,250	11,250	11,250							11,250				108	04/30/2047	2.B FE
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		06/15/2021	Paydown		1,350,495	1,350,495	1,343,464			7,031		7,031		1,350,495				2,912	05/15/2041	1.D FE
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		06/15/2021	Redemption 100.0000		269,124	269,124	269,124	267,054		2,071		2,071		269,124				4,181	08/15/2039	1.D
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		04/15/2021	Redemption 100.0000		133,884	133,884	133,884	132,853		1,030		1,030		133,884				1,402	08/15/2039	1.G Z
35877#-AA-0	FRISCO HQ OPS LP 4.130% 12/15/37		06/15/2021	Redemption 100.0000		1,335,813	1,335,813	1,335,813	1,335,813						1,335,813				27,585	12/15/2037	2.C PL
361448-AL-7	GATX CORP SR UNSEC 4.850% 06/01/21		04/01/2021	Call 100.7540		35,263,900	35,000,000	34,969,550	34,998,490		900		900		34,999,390		610	610	829,733	06/01/2021	2.B FE
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		04/01/2021	Paydown		716	716				716		716		716				59	12/31/2035	6. *
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		05/01/2021	Paydown		5,892	5,892				5,892		5,892		5,892				224	12/25/2024	6. *
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		06/01/2021	Paydown		85,930	85,930	85,930	85,930						85,930				2,028	09/25/2034	1.D FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 0.692% 07/25/35		05/25/2021	Paydown		252,310	268,339	223,107	212,740		52,240		52,240		264,980		(12,670)	(12,670)	713	07/25/2035	1.D FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		06/01/2021	Paydown		174,974	177,614	156,531	161,423		15,951		15,951		177,374		(2,400)	(2,400)	2,362	04/25/2036	1.D FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		06/01/2021	Redemption 100.0000		89,489	89,489	90,075	89,778		(289)		(289)		89,489				2,216	08/01/2031	2.B
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		06/15/2021	Redemption 100.0000		308,543	308,543	308,543	208,280						308,543				5,318	04/15/2046	1.G Z
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		04/15/2021	Redemption 100.0000		24,182	24,182	24,182							24,182				322	04/15/2046	2.B Z
36200@-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		06/15/2021	Redemption 100.0000		48,640	48,640	48,640							48,640				924	04/15/2046	2.C Z
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		06/15/2021	Redemption 100.0000		34,748	34,748	34,748	34,748						34,748				935	07/15/2027	2.B
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46		06/01/2021	Paydown		37,108	30,745	2,967	(104,501)		140,894		140,894		36,394		715	715		03/21/2046	6. FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.720% 04/25/34		06/01/2021	Paydown		330,076	330,076	324,641	325,506		4,570		4,570		330,076				6,201	04/25/2034	1.D FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		06/01/2021	Paydown		180,666	180,666	184,844	183,080		(2,414)		(2,414)		180,666				4,738	02/25/2034	1.D FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		06/01/2021	Paydown		17,227	17,227	16,687	16,729		498		498		17,227				377	06/25/2033	1.D FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		06/01/2021	Paydown		4,530	4,530	4,344	4,361		169		169		4,530				99	06/25/2033	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.889% 06/25/33		06/01/2021	Paydown		22,292	22,292	22,069	22,083		209		209		22,292				556	06/25/2033	3.B FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37		06/01/2021	Paydown		303,316	303,316	170,530	170,581		132,735		132,735		303,316				3,386	05/25/2037	1.D FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 6.423% 11/25/36		06/01/2021	Paydown		659,096	659,096	337,283	300,281		358,815		358,815		659,096				5,489	11/25/2036	1.D FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		06/01/2021	Paydown		39,474	41,439	22,529	12,883		27,190		27,190		40,074		(600)	(600)	875	01/25/2037	1.D FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		06/01/2021	Paydown		360,607	378,563	337,248	323,318		52,443		52,443		375,761		(15,154)	(15,154)	7,995	01/25/2037	3.B FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		06/01/2021	Paydown		140,538	146,502	54,002	45,193		97,156		97,156		142,349		(1,812)	(1,812)	3,451	05/25/2037	1.D FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 2.900% 05/25/37		06/01/2021	Paydown		92,500	90,091	40,740	19,530		72,457		72,457		91,987		513	513	1,260	05/25/2037	1.D FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		05/01/2021	Paydown		54,855	55,945	33,291	27,490		27,902		27,902		55,392		(537)	(537)	1,208	03/25/2036	1.D FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		06/01/2021	Paydown		302,618	302,618	133,295	113,694		188,925		188,925		302,618				1,719	03/25/2036	1.D FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.720% 03/25/46		06/01/2021	Paydown		180,485	180,485	95,803	80,886		99,598		99,598		180,485				2,141	03/25/2046	1.D FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.705% 03/25/46		06/01/2021	Paydown		123,073	123,073	103,372	116,063		7,010		7,010		123,073				1,460	03/25/2046	1.D FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		06/01/2021	Paydown		83,416	83,416	78,268	80,818		2,599		2,599		83,416				2,233	09/25/2035	1.D FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		06/01/2021	Paydown		43,093	43,093	42,940	42,935		158		158		43,093				981	09/25/2035	1.D FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		06/01/2021	Paydown		162,381	163,463	35,505	4,466		157,948		157,948		162,414		(33)	(33)	4,540	12/25/2035	1.D FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		06/01/2021	Paydown		212,771	212,771	123,602	112,288		100,483		100,483		212,771				4,799	12/25/2035	1.D FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.462% 10/25/35		06/25/2021	Paydown		366,066	366,066	336,548	353,758		12,308		12,308		366,066				1,234	10/25/2035	1.D FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		06/01/2021	Paydown		65,473	74,643	41,931	23,351		44,877		44,877		68,227		(2,754)	(2,754)	1,917	01/25/2036	1.D FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		06/01/2021	Paydown		132,119	132,119	107,204	94,693		37,427		37,427		132,119				2,300	09/25/2035	1.D FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		06/15/2021	Redemption 100.0000		788,716	788,716	788,716	788,716						788,716				16,474	10/15/2032	1.B
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.795% 06/25/36		06/01/2021	Paydown		164,215	164,215	70,252	59,042		105,173		105,173		164,215				1,357	06/25/2036	1.D FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 2.769% 05/25/35		06/01/2021	Paydown		158,639	158,639	144,675	141,582		17,056		17,056		158,639				1,778	05/25/2035	3.B FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 2.869% 05/25/35		06/01/2021	Paydown		277,865	277,865	242,660	242,903		34,962		34,962		277,865				3,884	05/25/2035	1.D FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 2.379% 08/25/34		06/01/2021	Paydown		79,277	79,277	64,710	73,853		5,424		5,424		79,277				1,094	08/25/2034	1.D FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 3.270% 09/25/34		06/01/2021	Paydown		38,255	38,255	36,968	37,062		1,193		1,193		38,255				599	09/25/2034	1.D FM
36242D-KK-8	GSAMP 2004-WF M1 MEZ FLT STEP 0.962% 10/25/34		06/25/2021	Paydown		95,357	95,357	84,994	89,900		5,457		5,457		95,357				416	10/25/2034	1.D FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 2.590% 12/25/34		06/01/2021	Paydown		294,289	294,289	289,507	294,289						294,289				1,295	12/25/2034	1.D FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		06/01/2021	Paydown		197,114	197,114	197,299	197,114						197,114				5,075	12/25/2034	3.B FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		06/01/2021	Paydown			(602)	(469)	(448)		2		2		(447)		447	447	20	01/25/2035	1.D FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		06/01/2021	Paydown		83,823	83,823	81,554	83,159		665		665		83,823				1,867	05/25/2035	1.D FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		05/01/2021	Paydown		494,440	487,582	387,136	389,962		99,025		99,025		488,987		5,453	5,453	12,424	03/25/2035	1.D FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		06/15/2021	Redemption 100.0000		161,440	161,440	161,440	161,440						161,440				3,018	07/15/2033	1.B
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		06/15/2021	Redemption 100.0000		237,263	237,263	237,265	237,264		(1)		(1)		237,263				4,451	09/15/2033	1.B
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 0.272% 07/25/37		06/25/2021	Paydown		74,590	74,590	62,656	68,791		5,799		5,799		74,590				161	07/25/2037	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		06/15/2021	Redemption 100.0000		252,349	252,349	252,349	252,349						252,349				4,208	09/15/2033	1.B
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		04/15/2021	Redemption 100.0000		113,660	113,660	113,660	113,660						113,660				28,906	12/15/2062	1.A PL
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		04/15/2021	Paydown		224,656	224,656	224,656	224,145		511		511		224,656				2,612	12/15/2062	1.F PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		04/15/2021	Paydown		365,145	365,145	365,145	369,954		(4,809)		(4,809)		365,145				89,360	12/15/2062	1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		04/15/2021	Paydown		208,600	208,600	208,600	210,710		(2,110)		(2,110)		208,600				2,426	12/15/2062	1.F PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		04/15/2021	Paydown		76,177	76,177	76,177	76,774		(597)		(597)		76,177				18,188	12/15/2062	1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		04/15/2021	Paydown		38,289	38,289	38,289	38,518		(229)		(229)		38,289				9,950	12/15/2062	1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		04/15/2021	Paydown		166,802	166,802	166,802	168,109		(1,307)		(1,307)		166,802				1,897	12/15/2062	1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		04/15/2021	Paydown		41,421	41,421	41,421	41,669		(248)		(248)		41,421				486	12/15/2062	1.F PL
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		06/01/2021	Paydown		115,072	117,275	51,579	18,722		96,700		96,700		115,422		(350)	(350)	3,069	07/25/2037	1.D FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		06/01/2021	Paydown		72,038	73,417	58,904	53,403		19,636		19,636		73,039		(1,001)	(1,001)	1,921	07/25/2037	1.D FM
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.284% 06/23/46		05/01/2021	Paydown		6,332	9,580	389	389		6,075		6,075		6,464		(132)	(132)	714	06/23/2046	6. FE
37045X-BM-7	GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/06/21		06/06/2021	Call 100.0000		25,925,000	25,925,000	25,877,557	25,919,774		4,383		4,383		25,924,156		844	844	760,467	07/06/2021	2.C FE
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		06/15/2021	Redemption 100.0000		367,206	367,206	367,206	367,206						367,206				10,117	10/15/2027	2.B
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		04/15/2021	Redemption 100.0000		182,231	182,231	182,231	182,231						182,231				3,651	10/15/2027	2.C Z
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		06/15/2021	Redemption 100.0000		69,373	69,373	69,373	69,373						69,373				1,359	01/15/2027	1.B
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		05/01/2021	Redemption 100.0000		874,411	874,411	870,039	874,207		204		204		874,411				17,633	05/01/2021	5.B
383909-AF-5	WR GRACE & CO-CONN CO.GUARNT 5.625% 10/01/24		04/27/2021	GOLDMAN SACHS & COMPANY		15,595,650	14,040,000	14,477,963	14,257,679		(17,250)		(17,250)		14,240,430		1,355,220	1,355,220	455,831	10/01/2024	3.C FE
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		06/15/2021	Redemption 100.0000		183,975	183,975	183,975	183,975						183,975				2,787	10/15/2034	1.B
389284-AA-8	GRAY TELEVISION INC SR UNSEC 7.000% 05/15/27		05/03/2021	WELLS FARGO		2,177,500	2,000,000	2,000,000	2,000,000						2,000,000		177,500	177,500	66,111	05/15/2027	4.A FE
39071#-AA-6	GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23		06/16/2021	Redemption 100.0000		321,645	321,645	288,568	307,747					(19,179)	321,645	33,077		33,077	10,614	06/16/2023	1.E PL
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		05/10/2021	Redemption 100.0000		937,798	937,798	937,798	937,798						937,798				33,808	02/10/2024	5.A FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		06/15/2021	Redemption 100.0000		378,174	378,174	378,174	378,174						378,174				6,668	11/15/2033	1.C
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		06/30/2021	Redemption 100.0000		1,437,991	1,437,991	1,437,991	1,437,991						1,437,991				37,460	12/31/2030	2.C PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		06/10/2021	Redemption 100.0000		25,010	25,010	25,010	25,010						25,010				416	12/10/2049	1.A FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		06/15/2021	Redemption 100.0000		24,196	24,196	24,196	24,196						24,196				509	08/15/2048	1.F PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		06/20/2021	Redemption 100.0000		632,356	632,356	632,282	632,285		70		70		632,356				15,867	09/20/2037	1.E PL
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		06/09/2021	Paydown		59,076	59,076	59,068	59,068		8		8		59,076				830	10/09/2039	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	HD-WEST MIFFLIN PA CTL PT TR- 3.952%			Redemption 100.0000																	
40466#-AA-7	01/15/38		06/15/2021			48,283	48,283	48,283	48,283						48,283				796	01/15/2038	1.C
	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC			Redemption 100.0000																	
40833#-AA-3	6.840% 06/15/36		06/15/2021			399,841	399,841	399,841	399,841						399,841				11,404	06/15/2036	1.B
	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC			Redemption 100.0000																	
40833@-AA-5	6.400% 06/15/36		06/15/2021			80,960	80,960	80,960	80,960						80,960				2,160	06/15/2036	1.B
	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.633%																				
41161P-LD-3	03/19/35		06/21/2021	Paydown		112,925	112,925	97,025	99,681		13,244		13,244		112,925				258	03/19/2035	1.D FM
	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.793%																				
41161P-SX-2	06/20/35		06/21/2021	Paydown		144,619	144,619	138,608	134,510	4,705	5,404		10,109		144,619				665	06/20/2035	6. FM
	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.363%																				
41161P-XH-1	10/20/45		06/21/2021	Paydown		119,541	119,541	101,535	104,933		14,608		14,608		119,541				383	10/20/2045	1.D FM
	CKE RESTAURANTS HOLDINGS INC SERIES 2020-1A																				
411707-AH-5	CLASS A2 144A 3.981% 12/20/50		06/20/2021	Paydown		29,350	29,350	29,350	29,350						29,350					12/20/2050	2.B FE
413086-AH-2	HARMAN INTL IND SR UNSEC 4.150% 05/15/25		06/08/2021	BARCLAYS BANK PLC		4,478,280	4,000,000	3,876,640	3,936,473		5,852		5,852		3,942,325		535,955	535,955	94,528	05/15/2025	2.A FE
				Redemption 100.0000																	
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		04/20/2021			341,807	341,807	341,807	341,807						341,807				7,320	10/20/2034	1.F FE
	HAWAIIAN BRAND INTELLECT SERIES 144A 5.750%																				
41984L-AA-5	01/20/26		04/08/2021	BARCLAYS BANK PLC		899,938	850,000	845,317			138		138		845,455		54,483	54,483	9,232	01/20/2026	4.A FE
	ENCOMPASS HEALTH CORP CO.GUARNT 5.125%																				
421924-BN-0	03/15/23		04/05/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				71,181	03/15/2023	4.A FE
	HD CALIF DFDC LANDLORD-HOME DE SR-SEC			Redemption 100.0000																	
42210#-AA-2	3.570% 04/30/34		05/31/2021			271,411	271,411	271,411	271,411						271,411				3,229	04/30/2024	1.C
	HD TROY OH LANDLORD LLC-HOME D SR-SEC			Redemption 100.0000																	
42212#-AA-0	3.550% 11/30/34		06/30/2021			413,705	413,705	413,705	413,705						413,705				6,122	11/30/2034	1.C
	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			Redemption 100.0000																	
42251@-AA-4	4.490% 03/01/38		06/01/2021			377,941	377,941	377,941	377,941						377,941				7,779	03/01/2038	1.C
	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC			Redemption 100.0000																	
42251@-AA-4	4.490% 03/01/38		04/10/2021			187,909	187,909	187,909	187,909						187,909				4,914	03/01/2038	1.G Z
	HERO FUNDING TRUST SERIES 2021-1A CLASS A																				
42770A-AA-5	144A 2.240% 09/20/51		06/20/2021	Paydown		265,894	265,894	265,893			1		1		265,894					09/20/2051	1.A FE
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		06/20/2021	Paydown		586,964	586,964	586,699	586,843		121		121		586,964				11,914	09/21/2040	1.A FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		06/20/2021	Paydown		168,535	168,535	168,520	168,091		444		444		168,535				3,619	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		06/20/2021	Paydown		159,070	159,070	159,018	158,687		383		383		159,070				3,152	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		06/20/2021	Paydown		209,403	209,403	209,386	209,081		322		322		209,403				3,407	09/20/2042	1.A FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		06/20/2021	Paydown		329,224	329,224	329,112	329,125		99		99		329,224				5,538	09/20/2048	1.A FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		06/20/2021	Paydown		84,986	84,986	84,975	84,976		9		9		84,986				1,469	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		06/20/2021	Paydown		290,458	290,458	290,341	290,355		102		102		290,458				5,666	09/20/2047	1.A FE
	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820%			Redemption 100.0000																	
42784@-AA-0	08/01/41		06/01/2021			159,373	159,373	159,373	159,373						159,373				3,867	08/01/2041	1.C
42806D-AV-1	HERTZ 2016-2A B SUB 3.940% 03/25/22		06/30/2021	Call 100.0000		12,500,000	12,500,000	12,499,660	12,499,969		31		31		12,500,000				253,090	03/25/2022	3.C FE
42806D-BC-2	HERTZ 2016-4A A SEQ 2.650% 07/25/22		06/25/2021	Paydown		675,973	675,973	666,969	674,463		1,510		1,510		675,973				8,336	07/25/2022	1.F FE
42806D-BD-0	HERTZ 2016-4A B SUB 3.290% 07/25/22		06/25/2021	Paydown		5,000,000	5,000,000	4,999,201	4,999,892		108		108		5,000,000				84,535	07/25/2022	3.C FE
42806D-BG-3	HERTZ 2017-2A A SEQ 3.290% 10/25/23		06/25/2021	Paydown		2,674,905	2,674,905	2,673,745	2,674,430		475		475		2,674,905				36,346	10/25/2023	1.F FE
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		06/30/2021	Call 100.0000		2,614,002	2,614,002	2,613,716	2,613,843		(16)		(16)		2,613,827		175	175	44,195	02/25/2024	1.F FE
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		06/25/2021	Paydown		1,713,314	1,713,314	1,713,127	1,713,210		105		105		1,713,314				23,280	02/25/2024	1.F FE
				Redemption 100.0000																	
42970#-AA-2	HIGH NOON SOLAR-LLC 4.110% 12/31/36		06/30/2021			633,668	633,668	633,668	633,668						633,668				13,022	12/31/2036	2.C PL
431116-AB-8	HIGHMARK INC SR UNSEC 4.750% 05/15/21		05/15/2021	Various		34,350,000	34,350,000	34,324,398	34,348,848		1,152		1,152		34,350,000				815,813	05/15/2021	1.G FE
	HIGHWOODS REALTY LP SR UNSEC 3.200%																				
431282-AN-2	06/15/21		04/15/2021	Call 100.0000		4,721,000	4,721,000	4,679,195	4,718,015		1,881		1,881		4,719,897		1,103	1,103	50,357	06/15/2021	2.B FE
	HILTON GRAND VACATIONS TRUST SERIES 2020-AA																				
43285H-AB-4	CLASS B 144A 4.220% 02/25/39		06/25/2021	Paydown		100,965	100,965	100,964	100,963		2		2		100,965				1,756	02/25/2039	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		06/15/2021	Redemption 100.0000		117,082	117,082	118,253	117,692		(610)		(610)		117,082				1,894	01/15/2028	1.C
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		06/01/2021	Redemption 100.0000		289,511	289,511	289,511	289,511						289,511				5,322	01/01/2029	1.C
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		06/15/2021	Redemption 100.0000		97,935	97,935	97,935	97,935						97,935				1,376	10/15/2040	1.F
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 0.365% 10/25/35		06/25/2021	Paydown		64,243	64,243	59,364	62,396		1,846		1,846		64,243				182	10/25/2035	1.D FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 0.425% 10/25/35		06/25/2021	Paydown		27,079	27,079	25,022	26,300		779		779		27,079				90	10/25/2035	1.D FM
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		06/15/2021	Redemption 100.0000		122,300	122,300	122,300	122,300						122,300				2,039	08/15/2022	1.B
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		06/25/2021	Redemption 100.0000		194,284	194,284	194,284	194,284						194,284				3,037	01/25/2038	1.B
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		06/01/2021	Paydown		13,856	13,856	13,524	13,598		257		257		13,856				297	08/20/2029	1.D FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		06/15/2021	Redemption 100.0000		113,172	113,172	113,172	113,172						113,172				2,383	06/15/2045	1.C
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.142% 06/25/35		06/25/2021	Paydown		274,792	274,792	251,606	263,616		11,176		11,176		274,792				1,403	06/25/2035	1.D FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 0.152% 05/25/37		06/25/2021	Paydown		1,645	1,645	417	289		1,356		1,356		1,645				6	05/25/2037	1.D FM
451102-BJ-5	ICAHN ENTERPRISES/FIN CO.GUARNT 6.250% 02/01/22		04/12/2021	Call 100.0000		16,500,000	16,500,000	16,838,934	16,510,130		(10,130)		(10,130)		16,500,000				719,010	02/01/2022	3.C FE
452308-AP-4	ILLINOIS TOOL WORKS INC SR UNSEC 3.375% 09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	4,979,568	4,998,225		1,140		1,140		4,999,364		636	636	126,563	09/15/2021	1.F FE
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 0.732% 03/25/35		06/25/2021	Paydown		749,238	749,238	614,375	631,824		117,414		117,414		749,238				2,339	03/25/2035	1.D FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.752% 03/25/35		06/25/2021	Paydown		128,496	128,496	125,733	126,210		2,286		2,286		128,496				356	03/25/2035	1.D FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 0.572% 08/25/35		06/25/2021	Paydown		248,106	248,106	214,198	209,271		38,835		38,835		248,106				586	08/25/2035	1.D FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.632% 05/25/35		06/25/2021	Paydown		1,342,909	1,342,909	814,988	865,769		477,140		477,140		1,342,909				3,839	05/25/2035	1.D FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 0.732% 08/25/35		06/25/2021	Paydown		697,717	697,717	420,190	433,915		263,801		263,801		697,717				2,278	08/25/2035	1.D FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.592% 08/25/35		06/25/2021	Paydown		95,139	95,139	81,539	85,208		9,931		9,931		95,139				253	08/25/2035	1.D FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.612% 02/25/36		06/25/2021	Paydown		558,651	558,651	441,982	488,278		70,374		70,374		558,651				1,447	02/25/2036	1.D FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		06/22/2021	Paydown		138,189	138,189	138,193	130,569		(4)		(4)		138,189				4,232	08/22/2056	1.G FE
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		04/01/2021	Paydown		4,501,501	4,501,501	4,501,635	4,253,290		(134)		(134)		4,501,501				61,955	08/22/2056	2.B FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 4.714% 01/01/24		06/01/2021	Paydown		54,414	54,414	54,414	54,414						54,414				1,581	01/01/2024	1.B FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		06/01/2021	Paydown		162,298	162,298	162,291	162,055		243		243		162,298				3,746	01/25/2051	1.D FM
45319#-AA-5	IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38		06/30/2021	Redemption 100.0000		477,901	477,901	477,901	477,901						477,901				14,337	06/30/2038	2.A PL
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		06/01/2021	Paydown		202,748	200,476	154,464	149,635		51,436		51,436		201,071		1,678	1,678	4,751	06/25/2035	1.D FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 2.533% 08/25/35		06/01/2021	Paydown		275,462	277,565	104,162	84,218		191,865		191,865		276,082		(621)	(621)	2,945	08/25/2035	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.302% 11/25/36		06/25/2021	Paydown		233,444	233,444	202,877	207,844		25,600		25,600		233,444				278	11/25/2036	1.D FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.332% 06/25/37		06/25/2021	Paydown		1,475,520	1,475,520	1,400,891	1,411,597		63,922		63,922		1,475,520				2,075	06/25/2037	1.D FM
456866-AL-6	INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25		06/01/2021	Call 100.0000		750,000	750,000	732,000	744,431		449		449		744,880		5,120	5,120	27,000	06/01/2025	2.B FE
45688C-AB-3	INGEVITY CORP SERIES 144A 3.875% 11/01/28		04/14/2021	JP MORGAN SECURITIES		3,275,250	3,300,000	3,300,000	3,300,000						3,300,000		(24,750)	(24,750)	59,675	11/01/2028	3.C FE
460690-BL-3	INTERPUBLIC GROUP COS SR UNSEC 4.200% 04/15/24		04/01/2021	Call 111.0280		9,159,810	8,250,000	8,234,490	8,244,239		383		383		8,244,622		5,378	5,378	1,065,735	04/15/2024	2.B FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		06/01/2021	Paydown		205,067	205,067	71,507	43,835		161,233		161,233		205,067				6,294	02/25/2036	1.D FM
46433B-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		06/15/2021	Redemption 100.0000		627,734	627,734	627,734	627,734						627,734				8,922	06/15/2039	1.E PL
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		05/15/2021	Paydown		1,356,349	1,356,349	1,356,349	1,356,349						1,356,349				8,963	02/15/2077	1.F PL
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		06/01/2021	Paydown		2,644,102	2,644,102	2,650,299	2,643,179		923		923		2,644,102				46,929	04/25/2049	1.D FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		06/15/2021	Paydown		38,317	38,317	40,236	39,741		(1,424)		(1,424)		38,317				602	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		06/15/2021	Paydown		68,450	68,450	76,236	74,527		(6,077)		(6,077)		68,450				1,927	12/15/2050	1.A FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		06/15/2021	Paydown		149,587	149,587	169,849	167,059		(17,472)		(17,472)		149,587				2,911	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		06/15/2021	Paydown		229,481	229,481	238,878	237,861		(8,380)		(8,380)		229,481				3,795	02/16/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		06/15/2021	Paydown		66,809	66,809	80,244	79,044		(12,236)		(12,236)		66,809				1,874	02/15/2067	2.B FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		06/15/2021	Paydown		29,288	29,288	30,313	30,216		(928)		(928)		29,288				776	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		06/15/2021	Paydown		342,909	342,909	342,428	342,642		267		267		342,909				4,315	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		06/15/2021	Paydown		137,933	137,933	146,830	145,007		(7,074)		(7,074)		137,933				3,326	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		06/15/2021	Paydown		1,196,327	1,196,327	1,195,496	1,196,086		241		241		1,196,327				15,896	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		06/15/2021	Paydown		524,858	524,858	524,735	524,909		(51)		(51)		524,858				8,983	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		06/15/2021	Paydown		217,569	217,569	226,643	225,783		(8,214)		(8,214)		217,569				5,024	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		06/15/2021	Paydown		19,021	19,021	19,696	19,638		(616)		(616)		19,021				319	01/17/2073	1.A FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		06/15/2021	Paydown		299,299	299,299	341,715	332,832		(33,534)		(33,534)		299,299				6,810	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		06/15/2021	Paydown		49,902	49,902	51,247	51,076		(1,175)		(1,175)		49,902				864	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		06/15/2021	Paydown		263,483	263,483	275,864	274,848		(11,365)		(11,365)		263,483				5,694	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		06/15/2021	Paydown		130,883	130,883	130,691	130,708		175		175		130,883				1,953	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		06/15/2021	Paydown		263,474	263,474	271,193	270,295		(6,821)		(6,821)		263,474				4,880	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		06/15/2021	Paydown		280,855	280,855	280,729	280,753		102		102		280,855				4,053	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		06/15/2021	Paydown		114,701	114,701	114,674	114,678		23		23		114,701				2,081	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		06/15/2021	Paydown		372,532	372,532	364,092	364,769		7,763		7,763		372,532				4,934	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		06/15/2021	Paydown		170,815	170,815	170,667	170,672		144		144		170,815				3,012	09/17/2074	2.B FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		06/01/2021	Paydown		182,382	185,497	90,235	52,167		131,066		131,066		183,232		(851)	(851)	4,328	01/25/2036	1.D FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 2.641% 04/25/36		06/01/2021	Paydown		28,366	28,366	776	984		27,382		27,382		28,366				309	04/25/2036	1.D FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		06/01/2021	Paydown		158,939	158,939	157,292	157,369		1,570		1,570		158,939				4,414	11/25/2034	1.D FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 2.630% 06/25/35		06/01/2021	Paydown		236,530	236,530	199,663	194,363		42,167		42,167		236,530				2,863	06/25/2035	1.D FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		06/01/2021	Paydown		154,172	147,089	83,280	55,021		96,539		96,539		151,561		2,611	2,611	4,427	09/25/2035	1.D FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 3.065% 10/25/35		06/01/2021	Paydown		334,472	334,472	204,077	207,914		126,558		126,558		334,472				3,894	10/25/2035	1.D FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		06/01/2021	Paydown		94,876	94,969	56,860	34,973		59,936		59,936		94,909		(33)	(33)	2,416	01/25/2036	1.D FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 1.279% 01/12/39		05/01/2021	Paydown				25	25		1,860	1,860			25		(25)	(25)	13,468	01/12/2039	6. FE
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.630% 07/25/36		06/01/2021	Paydown		389,947	389,947	137,688	117,014		272,933		272,933		389,947				3,724	07/25/2036	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		06/01/2021	Paydown		89,117	89,259	56,473	43,477		45,706		45,706		89,183		(66)	(66)	2,572	07/25/2036	1.D FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		06/01/2021	Paydown		148,823	149,008	102,956	107,887		41,070		41,070		148,957		(134)	(134)	3,717	07/25/2036	5.B FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		06/01/2021	Paydown		30,262	30,401	19,007	12,928		17,392		17,392		30,320		(58)	(58)	775	06/25/2037	1.D FM
46635T-AU-6	JPMCC 2011-C3 B SUB CSTR AFC 5.013% 02/15/46		06/01/2021	Paydown		883,888	883,888	953,425	883,981		(94)		(94)		883,888				16,578	02/15/2046	2.B FM
46636D-AU-0	JPMCC 2011-C4 C CSTR 5.575% 07/15/46		06/01/2021	Paydown		546,603	546,603	605,384	549,008		(2,405)		(2,405)		546,603				13,191	07/15/2046	1.D FM
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		06/01/2021	Paydown		1,308,136	1,308,136	1,379,674	1,313,126		(4,991)		(4,991)		1,308,136				22,707	06/15/2045	1.D FM
46637Y-AL-3	JPMCC 2012-HSBC D SUB CSTR 4.524% 07/05/32		05/17/2021	CREDIT SUISSE SECURITIES US LL		8,235,313	8,000,000	7,791,880	7,959,305		9,032		9,032		7,968,337		266,976	266,976	169,911	07/05/2032	1.D FM
46640L-AD-4	JPMBB 2013-C14 A4 AFC SEQ 4.133% 08/15/46		06/01/2021	Paydown		14,677,973	14,677,973	14,980,078	14,748,656		(70,684)		(70,684)		14,677,973				476,614	08/15/2046	1.D FM
46643A-AG-8	JPMBB COMMERCIAL MORTGAGE SECU 2014-C23 D SUB CSTR 4.133% 09/15/47		05/14/2021	PERFORMANCE TRUST CAP		13,559,511	13,377,658	11,569,584	12,266,254		98,710		98,710		12,364,963		1,194,547	1,194,547	249,236	09/15/2047	1.D FM
46643A-BE-2	JPMBB 2014-C23 A5 SEQ 3.934% 09/15/47		06/16/2021	BARCLAYS BANK PLC		20,619,396	18,850,000	19,415,425	19,059,540		(27,963)		(27,963)		19,031,577		1,587,819	1,587,819	403,758	09/15/2047	1.D FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.928% 11/25/48		06/01/2021	Paydown		14,211	14,211	14,343	14,284		(73)		(73)		14,211				232	11/25/2048	1.D FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.928% 11/25/48		06/01/2021	Paydown		46,654	46,654	45,838	46,086		568		568		46,654				761	11/25/2048	1.D FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.802% 12/25/48		06/01/2021	Paydown		40,563	40,563	40,776	40,695		(132)		(132)		40,563				640	12/25/2048	1.D FM
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.802% 12/25/48		06/01/2021	Paydown		39,365	39,365	38,547	38,729		637		637		39,365				621	12/25/2048	1.D FM
46650H-AE-8	JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49		06/01/2021	Paydown		566,188	566,188	551,491	560,627		5,561		5,561		566,188				5,554	05/25/2049	1.D FM
46650J-AW-4	JP MORGAN MORTGAGE TRUST SERIES 2018-6 CLASS BS 144A 3.930% 12/25/48		06/01/2021	Paydown		5,505	5,505	5,571			(65)		(65)		5,505				27	12/25/2048	4.B FE
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		05/15/2021	Paydown		1,522,460	1,522,460	1,522,460	1,522,460						1,522,460				9,545	08/09/2038	1.F PL
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		05/25/2021	Paydown		(2)	(2)	(2)	(2)						(2)				1,868	06/15/2086	1.A Z
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		06/15/2021	Paydown		1,034,068	1,034,068	1,034,068	1,034,068						1,034,068				6,483	06/15/2086	1.F PL
46665#-AA-3	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		04/15/2021	Redemption 100.0000		80,659	80,659	69,659	70,977		9,682		9,682		80,659				1,017	08/18/2036	1.A Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		04/15/2021	Paydown		187,582	187,582	187,582	173,580						187,582				1,563	08/09/2038	1.A Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		05/17/2021	Paydown		24,491	24,491	24,491	20,366						24,491				183	08/09/2038	1.G Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		05/15/2021	Redemption 100.0000		313,755	313,755	313,755	313,755						313,755				5,653	05/15/2034	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		06/15/2021	Paydown		105,580	105,580	105,572	105,574		6		6		105,580				2,146	09/15/2043	1.F PL
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		06/15/2021	Redemption 100.0000		770,881	770,881	782,444	782,389		(11,508)		(11,508)		770,881				11,899	11/15/2040	4.C Z
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		06/15/2021	Redemption 100.0000		540,035	540,035	556,483	551,572		(11,537)		(11,537)		540,035				8,430	11/15/2032	1.B
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		06/30/2021	Redemption 100.0000		1,484,389	1,484,389	1,484,389	1,484,389						1,484,389				37,110	06/30/2037	3.A PL
48121@-AA-9	JRD HLDGS-LLC A-SR 4.040% 04/30/22		04/30/2021	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				57,714	04/30/2022	2.B PL
48121@-AB-7	JRD HLDGS-LLC B-SR 4.650% 04/30/27		04/30/2021			5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				116,250	04/30/2027	2.B PL
48250N-AB-1	KFC HLD/PIZZA HUT/TACO CO.GUARNT 5.250% 06/01/26		06/01/2021	Call 102.6250		6,157,500	6,000,000	6,000,000	6,000,000						6,000,000				315,000	06/01/2026	3.B FE
48276@-AA-2	KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55		04/01/2021	Paydown		1,131,227	1,131,227	1,131,227	1,131,227						1,131,227					01/08/2055	1.G PL
48276@-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		04/01/2021	Paydown		830,280	830,280	830,280	830,280						830,280					01/08/2055	1.G Z
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		04/01/2021	Paydown		1,458,492	1,458,492	1,458,492	1,350,759						1,458,492				1,615	01/08/2055	1.G Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
494368-BJ-1	KIMBERLY-CLARK CORP SR UNSEC 2.400% 06/01/23		04/26/2021	WELLS FARGO		15,634,500	15,000,000	14,664,000	14,910,771		11,555		11,555		14,922,326		712,174	712,174	147,000	06/01/2023	1.F FE
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		05/21/2021	Redemption 100.0000		(5,000)	(5,000)	(4,817)	(5,000)						(5,000)					12/29/2023	3. Z
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.099% 02/18/30		06/01/2021	Paydown															80	02/18/2030	6. FE
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		06/15/2021	Paydown		264,678	264,678	264,581	264,590		88		88		264,678				1,807	11/15/2047	1. PL
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		06/26/2021	Paydown		1,058,713	1,058,713	1,058,325	1,058,359		354		354		1,058,713				9,033	11/15/2047	1.G PL
50540R-AL-6	LABORATORY CORP OF AMER SR UNSEC 3.750% 08/23/22		06/11/2021	Call 104.0680		10,302,732	9,900,000	9,888,516	9,897,807		577		577		9,898,385		1,615	1,615	699,732	08/23/2022	2.B FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		06/15/2021	Paydown		117,562	117,562	115,281	116,192		1,370		1,370		117,562				2,148	01/15/2042	2.A FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		06/15/2021	Redemption 100.0000		107,436	107,436	107,436	107,436						107,436				1,657	05/15/2033	1.B
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.000% 08/15/36		06/11/2021	Paydown															1	08/15/2036	6. *
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		06/30/2021	Redemption 100.0000		59,394	59,394	59,394	59,394						59,394				1,362	06/30/2025	2.C PL
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		05/08/2021	Redemption 100.0000		359,471	359,471	382,541	360,468		(997)		(997)		359,471				10,195	06/08/2021	2.C
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		06/08/2021	Maturity		19,745,200	19,745,200	21,012,400	19,799,977		(54,777)		(54,777)		19,745,200				746,369	06/08/2021	2.C
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		06/10/2021	Redemption 100.0000		343,878	343,878	378,784	349,999		(6,121)		(6,121)		343,878				10,160	01/10/2023	2.B
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		06/10/2021	Redemption 100.0000		213,866	213,866	213,866	213,866						213,866				6,412	12/10/2026	1.C
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		06/01/2021	Redemption 100.0000		174,288	174,288	174,288	174,288						174,288				4,651	01/01/2028	2.B
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		04/07/2021	Redemption 100.0000		(45,131)	(45,131)	(48,317)	(44,463)		(668)		(668)		(45,131)				(172)	01/15/2022	2.
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		04/07/2021	Redemption 100.0000		15,835	15,835	16,952	16,013		(178)		(178)		15,835				(4)	01/15/2022	2.
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		04/07/2021	Redemption 100.0000		12,190	12,190	13,050	12,103		86		86		12,190				721	01/15/2022	2.B FE
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		06/15/2021	Redemption 100.0000		81,010	81,010	86,728	81,037		(27)		(27)		81,010				3,017	01/15/2022	2.B
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		04/07/2021	Redemption 100.0000		(5,172)	(5,172)	(5,537)	(5,316)		144		144		(5,172)				361	01/15/2022	2.C Z
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		06/01/2021	Redemption 100.0000		40,268	40,268	40,268	40,268						40,268				1,070	10/01/2028	2.B
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		05/01/2021	Paydown		2,971	2,971				2,971		2,971		2,971					07/26/2024	6. *
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 0.422% 06/25/37		06/25/2021	Paydown		39,959	38,378	7,282	3,583		36,240		36,240		39,822		137	137	55	06/25/2037	1.D FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.810% 10/25/35		05/01/2021	Paydown		652,144	652,144	421,857	475,585		176,559		176,559		652,144				14,509	10/25/2035	1.D FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.688% 06/25/36		06/16/2021	Various		2,159,034	1,769,700	746,612	1,104,504		91,137		91,137		1,195,641		963,393	963,393	40,842	06/25/2036	1.D FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.688% 06/25/36		05/01/2021	Paydown		504,863	496,858	209,617	310,098		189,425		189,425		499,523		5,340	5,340	9,358	06/25/2036	1.D FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		06/01/2021	Paydown		271,310	367,995	235,014	269,863		73,001		73,001		342,864		(71,554)	(71,554)	9,021	11/25/2036	1.D FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		06/15/2021	Redemption 100.0000		30,997	30,997	30,997	30,997						30,997				885	05/15/2034	2.B
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		06/15/2021	Redemption 100.0000		43,078	43,078	43,078	43,078						43,078				1,266	05/15/2034	2.B

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
534187-BD-0	LINCOLN NATIONAL CORP SR UNSEC 4.000% 09/01/23		04/30/2021	WELLS FARGO		1,834,606	1,700,000	1,686,230	1,695,797		507		507		1,696,304		138,302	138,302	45,900	09/01/2023	2.A FE
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 0.887% 06/25/34		06/25/2021	Paydown		30,846	30,846	24,638	26,560		4,287		4,287		30,846				113	06/25/2034	1.D FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 0.947% 07/25/34		06/25/2021	Paydown		23,227	23,227	17,478	19,665		3,562		3,562		23,227				102	07/25/2034	1.D FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.067% 10/25/34		06/25/2021	Paydown		60,600	60,600	57,432	58,013		1,587		1,587		60,600				258	10/25/2034	1.D FM
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		06/01/2021	Paydown		231,243	231,243	201,724	219,834		11,409		11,409		231,243				5,916	12/25/2033	1.D FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		06/01/2021	Paydown		15,561	15,561	15,614	15,556		5		5		15,561				340	02/25/2034	1.D FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 0.192% 08/25/36		06/25/2021	Paydown		66,011	66,011	31,199	27,033		38,978		38,978		66,011				62	08/25/2036	1.D FM
55354G-AD-2	MSCI INC CO.GUARNT 4.750% 08/01/26		04/12/2021	Call 103.6490		12,956,125	12,500,000	12,500,000	12,500,000						12,500,000				870,101	08/01/2026	3.B FE
55445R-AD-9	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40		06/01/2021	Paydown															114	05/28/2040	6. *
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		06/15/2021	Paydown		347,900	347,900	347,888	347,888		12		12		347,900				4,347	10/15/2039	1.F FE
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		06/15/2021	Redemption 100.0000		127,454	127,454	128,709	128,613		(1,159)		(1,159)		127,454				2,519	01/15/2050	1.B
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		06/30/2021	Redemption 100.0000		2,962,311	2,962,311	2,962,311	2,962,311						2,962,311				100,050	12/31/2030	2.B PL
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		06/10/2021	Redemption 100.0000		199,077	199,077	199,077	199,077						199,077				3,593	12/10/2044	1.G FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		06/10/2021	Redemption 100.0000		364,728	364,728	364,728	364,728						364,728				10,651	12/10/2028	3.B
565849-AK-2	MARATHON OIL CORP SR UNSEC 2.800% 11/01/22		04/29/2021	Call 103.7295		15,833,276	15,264,000	14,702,552	15,137,768		21,791		21,791		15,159,558		104,442	104,442	780,597	11/01/2022	2.C FE
56585A-BB-7	MARATHON PETROLEUM CORP SR UNSEC 5.125% 04/01/24		06/18/2021	Call 100.8540		16,995,916	16,852,000	17,120,572	16,976,792		(45,305)		(45,305)		16,931,487		(79,487)	(79,487)	760,477	04/01/2024	2.B FE
571748-AR-3	MARSH & MCLENNAN COS INC SR UNSEC 4.800% 07/15/21		04/15/2021	Call 100.0000		19,850,000	19,850,000	19,820,424	19,848,027		1,050		1,050		19,849,077		923	923	714,600	07/15/2021	2.A FE
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 2.555% 09/25/35		06/01/2021	Paydown		125,999	125,999	86,190	75,479		50,519		50,519		125,999				1,240	09/25/2035	1.D FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 2.646% 02/25/35		06/01/2021	Paydown		330,267	330,267	303,432	306,227		24,039		24,039		330,267				3,705	02/25/2035	1.D FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 2.660% 02/25/35		06/01/2021	Paydown		17,732	17,732	16,922	16,971		760		760		17,732				200	02/25/2035	1.D FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		06/01/2021	Paydown		304,638	304,638	249,844	249,844		54,794		54,794		304,638				6,407	02/25/2035	1.D FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.684% 09/25/33		06/01/2021	Paydown		3,066	7,811				3,066		3,066		3,066				186	09/25/2033	1.D FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.941% 12/25/33		06/01/2021	Paydown		11,261	40,544				11,261		11,261		11,261					12/25/2033	6. FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		06/01/2021	Paydown		966	966	940	944		22		22		966				22	04/25/2035	1.D FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		06/01/2021	Paydown		4,923	4,923	3,020	2,815		2,108		2,108		4,923				112	04/25/2035	1.D FM
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 2.638% 04/25/36		06/01/2021	Paydown		8,572	8,572	3,710	218		8,354		8,354		8,572				117	04/25/2036	1.D FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 1.742% 02/25/34		06/25/2021	Paydown		76,726	76,726	61,168	68,825		7,902		7,902		76,726				528	02/25/2034	1.D FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		06/01/2021	Paydown		681,753	681,753	627,215	653,422		28,331		28,331		681,753				7,687	11/25/2035	1.D FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		06/01/2021	Paydown		248,713	248,713	233,211	234,204		14,509		14,509		248,713				5,512	05/25/2034	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		06/01/2021	Paydown		3,501	3,501	2,669	3,179		321		321		3,501				77	06/26/2034	1.D FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		06/01/2021	Paydown		15,489	15,489	13,611	14,724		764		764		15,489				339	07/25/2034	1.D FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		06/01/2021	Paydown		4,528	4,528	3,911	3,853		674		674		4,528				130	05/25/2036	2.B FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		05/01/2021	Paydown		8,110	8,110	7,006	6,902		1,208		1,208		8,110				175	05/25/2036	3.B FM
577081-BE-1	MATTEL INC SERIES 144A 3.375% 04/01/26		06/04/2021	CITIGROUP GLOBAL MARKETS INC Redemption 100.0000		3,586,461	3,461,000	3,461,000	3,461,000						3,461,000		125,461	125,461	25,633	04/01/2026	3.B FE
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		06/20/2021			1,843,249	1,843,249	1,843,249	1,843,249						1,843,249				39,618	09/20/2026	2.C PL
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		04/07/2021	Call 100.0000		2,500,000	2,500,000	2,464,034	2,464,041		(7)		(7)		2,464,034		35,966	35,966	(82,813)	10/02/2025	5.C
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		06/01/2021	Paydown		7	7				7		7		7					06/25/2028	1.D FM
589433-AB-7	MEREDITH CORP CO.GUARNT 6.875% 02/01/26		04/20/2021	GOLDMAN SACHS & COMPANY		3,123,313	3,025,000	3,087,382	3,066,582		(3,778)		(3,778)		3,062,804		60,509	60,509	150,777	02/01/2026	5.A FE
589433-AB-7	MEREDITH CORP CO.GUARNT 6.875% 02/01/26		04/01/2021	Call 103.4380		488,227	472,000	482,018	478,676		(485)		(485)		478,191		(6,191)	(6,191)	37,861	02/01/2026	5.A FE
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		06/15/2021	Paydown		14,034	14,034	13,494	13,686		348		348		14,034				238	12/15/2032	2.A FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 2.653% 11/25/35		06/25/2021	Paydown		151,048	151,048	143,169	141,962		9,086		9,086		151,048				1,549	11/25/2035	1.D FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 1.991% 04/25/35		06/01/2021	Paydown		15,999	15,999	15,459	15,518		480		480		15,999				154	04/25/2035	1.D FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		06/15/2021	Redemption 100.0000		430,701	430,701	430,701	430,701						430,701				8,080	08/15/2031	1.B
594918-AT-1	MICROSOFT CORP SR UNSEC 2.375% 05/01/23		06/29/2021	WELLS FARGO		16,541,600	16,000,000	15,946,240	15,986,288		2,861		2,861		15,989,150		552,450	552,450	253,333	05/01/2023	1.A FE
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		04/15/2021	Redemption 100.0000		61,000	61,000	61,000	61,000						61,000				761	12/15/2035	1.F Z
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		06/15/2021	Redemption 100.0000		122,000	122,000	122,000	122,000						122,000				2,032	12/15/2035	1.G Z
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		04/20/2021	Redemption 100.0000		159,325	159,325	159,325	159,325						159,325				3,303	07/20/2043	1.F
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		06/15/2021	Redemption 100.0000		572,421	572,421	572,421	572,421						572,421				7,783	04/15/2036	1.B
608190-AJ-3	MOHAWK INDUSTRIES INC SR UNSEC 3.850% 02/01/23		06/08/2021	MORGAN STANLEY & CO. INC. Redemption 100.0000		1,596,309	1,525,000	1,524,497	1,524,879		25		25		1,524,904		71,405	71,405	50,395	02/01/2023	2.A FE
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		06/15/2021			600,223	600,223	600,223	600,223						600,223				11,533	10/15/2038	2.B
61237W-AA-4	MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27		05/20/2021	Call 100.0000		22,500,000	22,500,000	22,521,158	22,501,081		(1,081)		(1,081)		22,500,000				438,300	05/20/2027	1.A
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		06/15/2021	Redemption 100.0000		135,582	135,582	135,582	135,582						135,582				2,204	06/15/2035	1.B
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 0.947% 03/25/34		06/25/2021	Paydown		230,210	230,210	218,124	223,251		6,959		6,959		230,210				890	03/25/2034	1.D FM
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		05/01/2021	Paydown		234	234			7	228		235		234				2	04/25/2027	6. *
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.112% 10/25/33		06/25/2021	Paydown		71,834	71,834	67,344	69,509		2,325		2,325		71,834				342	10/25/2033	1.D FM
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.000% 07/15/33		05/01/2021	Paydown															32	07/15/2033	6. FE
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		06/01/2021	Paydown		427,021	427,021	419,494	420,031		6,990		6,990		427,021				8,211	08/25/2034	1.D FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 2.541% 11/25/34		06/01/2021	Paydown		32,528	32,528	32,419	32,421		107		107		32,528				385	11/25/2034	1.D FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		06/01/2021	Paydown		486,682	486,682	484,021	484,139		2,544		2,544		486,682				10,313	11/25/2034	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		06/01/2021	Paydown		1,204,633	1,204,633	1,172,635	1,189,588		15,046		15,046		1,204,633				25,527	11/25/2034	1.D FM
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS 6.512% 10/25/36		06/01/2021	Paydown		255,966	255,966	91,774	91,774		164,192		164,192		255,966				1,688	10/25/2036	1.D FM
61749M-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		06/01/2021	Paydown		50,962	50,962	19,494	15,305		35,657		35,657		50,962				368	08/25/2036	1.D FM
61749M-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		06/01/2021	Paydown		35,625	35,625	13,432	10,540		25,085		25,085		35,625				257	08/25/2036	1.D FM
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36		06/01/2021	Paydown		162,332	162,332	71,469	58,341		103,991		103,991		162,332				3,784	11/25/2036	1.D FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		06/01/2021	Paydown		199,565	199,565	84,108	64,499		135,066		135,066		199,565				1,665	09/25/2046	1.D FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 0.202% 02/25/37		06/25/2021	Paydown		2,948	2,948	1,314	1,158		1,790		1,790		2,948				3	02/25/2037	1.D FM
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		06/01/2021	Paydown		12,820	12,820	13,135	13,092		(272)		(272)		12,820				213	12/15/2046	1.D FM
61764P-BT-8	MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47		05/01/2021	Paydown		4,694,438	4,694,438	4,741,036	4,703,602		(9,164)		(9,164)		4,694,438				63,492	12/15/2047	1.D FM
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		05/01/2021	Paydown		688,983	688,983	695,836	690,317		(1,334)		(1,334)		688,983				12,882	02/15/2048	1.D FM
61764R-BF-4	MSBAM 2015-C20 A4 SEQ 3.249% 02/15/48		06/23/2021	BANK OF AMERICA		(38,203,320)	(35,000,000)	(36,047,417)			(35,411,362)		(35,411,362)		(35,411,362)		(2,791,958)	(2,791,958)	(3,159)	02/15/2048	1.D FM
61764R-BF-4	MSBAM 2015-C20 A4 SEQ 3.249% 02/15/48		04/01/2021	BANK OF AMERICA		38,203,320	35,000,000	36,047,417			35,411,308		35,411,308		35,411,308		2,792,012	2,792,012	192,684	02/15/2048	
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		06/30/2021	Redemption 100.0000		56,535	56,535	56,535	56,535						56,535				1,296	06/30/2025	2.C PL
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.792% 08/25/35		06/25/2021	Paydown		248,444	248,444	228,568	234,174		14,270		14,270		248,444				829	08/25/2035	1.D FM
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.797% 08/25/35		06/25/2021	Paydown		157,428	157,428	138,733	143,828		13,600		13,600		157,428				528	08/25/2035	1.D FM
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.767% 12/25/35		06/25/2021	Paydown		236,560	236,560	203,764	211,958		24,602		24,602		236,560				721	12/25/2035	1.D FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		06/20/2021	Paydown		510,007	510,007	509,941	509,950		57		57		510,007				7,949	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		06/20/2021	Paydown		823,976	823,976	823,798	823,803		173		173		823,976				10,525	04/20/2046	1.F FE
624758-AE-8	MUELLER WATER PRODUCTS CO.GUARNT 5.500% 06/15/26		06/17/2021	Call 102.7500		17,364,750	16,900,000	16,899,250	16,893,481		(1,206)		(1,206)		16,892,275		7,725	7,725	934,664	06/15/2026	3.B FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		06/15/2021	Redemption 100.0000		635,579	635,579	635,579	635,579						635,579				14,866	10/15/2031	1.B
62819#-AA-5	MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35		05/31/2021	Redemption 100.0000		1,086,730	1,086,730	1,086,730	1,086,730						1,086,730				27,983	11/30/2035	2.C PL
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		06/28/2021	Redemption 100.0000		533,823	533,823	533,823	533,823						533,823				10,711	01/28/2038	1.C
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		06/30/2021	Redemption 100.0000		113,728	113,728	113,728	113,728						113,728				1,811	01/31/2038	1.C
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		06/10/2021	Redemption 100.0000		271,281	271,281	271,281	271,281						271,281				4,263	03/10/2045	2.C PL
62927#-AH-9	NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41		04/15/2021	Redemption 100.0000		114,561	114,561	114,561	114,561						114,561				2,211	04/15/2041	1.E FE
62927#-AR-7	NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45		04/15/2021	Redemption 100.0000		218,063	218,063	218,063	218,063						218,063				3,860	04/15/2045	1.E FE
62937A-A#-2	NPS LLC C-SR-SEC 3.939% 04/01/40		04/01/2021	Redemption 100.0000		643,120	643,120	643,120	643,120						643,120				12,666	04/01/2040	2.B
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		06/10/2021	Redemption 100.0000		849,822	849,822	849,822	849,822						849,822				18,109	05/10/2031	1.B
63615#-AD-3	NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24		04/15/2021			1,576,611	1,576,611	1,576,611	1,576,611						1,576,611				44,145	10/15/2023	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		06/15/2021	Redemption 100.0000		169,318	169,318	169,318	169,318						169,318				3,183	08/15/2038	2.A
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		05/28/2021	Paydown															10,076	10/24/2024	5.B GI
639180-00-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		06/17/2021	Various		870,646	1,614,078	700,095	740,395		94,602		94,602		870,646				172,129	10/24/2024	5.B GI
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		06/30/2021	Redemption 100.0000		420,044	420,044	420,044	420,044						420,044				13,042	06/30/2027	1.F PL
64083Y-AA-9	NESCO HOLDINGS II INC SERIES 144A 5.500% 04/15/29		04/07/2021	CREDIT SUISSE SECURITIES US LL		1,059,594	1,025,000	1,025,000							1,025,000		34,594	34,594	1,253	04/15/2029	4.C FE
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		06/05/2021	Redemption 100.0000		116,576	116,576	116,576	116,576						116,576				1,822	02/05/2034	1.E
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 6.094% 10/25/36		06/01/2021	Paydown		169,806	169,806	53,191	43,521		126,285		126,285		169,806				1,252	10/25/2036	1.D FM
64352V-EE-7	NCHET 2003-5 AI6A STEP AFC SEQ AS 4.921% 11/25/33		06/01/2021	Paydown		833,378	833,378	815,338	818,736		14,642		14,642		833,378				16,360	11/25/2033	1.D FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.705% 08/25/35		06/01/2021	Paydown		1,129,393	1,129,393	1,008,370	1,082,611		46,782		46,782		1,129,393				21,425	08/25/2035	1.D FM
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.705% 08/25/35		06/01/2021	Paydown		12,795	12,795	12,794	12,781		14		14		12,795				216	08/25/2035	1.D FM
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		06/01/2021	Paydown		38,494	38,494	40,279	39,589		(1,095)		(1,095)		38,494				722	11/26/2035	1.C FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		06/15/2021	Redemption 100.0000		1,512,587	1,512,587	1,546,642	1,516,921		(4,335)		(4,335)		1,512,587				38,357	05/15/2023	1.B
65409Q-BB-7	NIELSEN FINANCE LLC/CO CO.GUARNT 5.000% 04/15/22		04/10/2021	Call 100.0000		21,429,000	21,429,000	21,464,510	21,419,071		2,037		2,037		21,421,108		7,892	7,892	520,844	04/15/2022	4.B FE
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		06/28/2021	Redemption 100.0000		233,907	233,907	233,907	233,907						233,907				5,617	06/28/2030	1.B
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		06/01/2021	Paydown		5,105	5,105	4,926	4,440		665		665		5,105				358	07/25/2024	1.D FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		04/01/2021	Redemption 100.0000		387,269	387,269	387,269	387,269						387,269				1,487	02/03/2032	1.G PL
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		04/01/2021	Redemption 100.0000		388,768	388,768	388,768	388,768						388,768				2,879	02/03/2032	1.G Z
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		06/03/2021	Redemption 100.0000		1,564,947	1,564,947	1,564,947	1,564,947						1,564,947				26,137	02/03/2032	1.G PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		04/01/2021	Redemption 100.0000		14,958	14,958	14,958	14,958						14,958				126	02/03/2032	3.B PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		04/01/2021	Redemption 100.0000		7,069	7,069	7,069	7,069						7,069				115	02/03/2032	3.B Z
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30		05/01/2021	Redemption 100.0000		1,262,800	1,262,800	1,262,800	1,262,800						1,262,800				26,519	05/01/2030	1.G
665501-AJ-1	NORTHERN NATURAL GAS CO SR UNSEC 4.250% 06/01/21		04/07/2021	Call 100.0000		10,000,000	10,000,000	9,997,800	9,999,921		50		50		9,999,971		29	29	148,750	06/01/2021	1.F FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		04/15/2021	Redemption 100.0000		175,956	175,956	175,956	175,956						175,956				2,892	10/15/2030	1.D FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		06/15/2021	Redemption 100.0000		354,084	354,084	354,084	354,084						354,084				8,002	10/15/2030	2.A
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		04/15/2021	Redemption 100.0000		20,631	20,631	20,631	20,631						20,631				323	10/15/2030	1.E FE
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		06/15/2021	Redemption 100.0000		41,504	41,504	41,504	41,504						41,504				892	10/15/2030	2.A
67021C-AP-2	NSTAR ELECTRIC CO 3.950% 04/01/30		05/24/2021	DEUTSCHE BANK SECURITIES INCOR		11,367,300	10,000,000	10,028,242	10,026,391		(1,007)		(1,007)		10,025,384		1,341,916	1,341,916	257,847	04/01/2030	1.F FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67079B-AE-0	NUTRITION & BIOSCIENCES SERIES 144A 3.268% 11/15/40		05/18/2021	Tax Free Exchange		15,399,871	15,150,000	15,405,291	15,402,690		(2,819)		(2,819)		15,399,871				332,819	11/15/2040	2.B FE
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		06/09/2021	Paydown		1,492,875	1,492,875	1,492,525	1,492,623		252		252		1,492,875				26,130	02/09/2030	1.G PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		06/09/2021	Paydown		853,079	853,079	822,922	830,043		23,035		23,035		853,079				15,254	02/09/2030	3.C PL
67103H-AB-3	O'REILLY AUTOMOTIVE INC SR UNSEC 4.625% 09/15/21		06/15/2021	Call 100.0000		5,000,000	5,000,000	5,183,500	5,012,593		(12,593)		(12,593)		5,000,000				173,438	09/15/2021	2.A FE
674599-CE-3	OCCIDENTAL PETROLEUM COR SR UNSEC 2.700% 02/15/23		06/14/2021	Various		16,288,253	16,167,000	16,180,356	16,215,692		(12,549)	3,697	(16,246)		16,199,446		88,806	88,806	361,595	02/15/2023	3.C FE
674599-CH-6	OCCIDENTAL PETROLEUM COR SR UNSEC 3.400% 04/15/26		06/24/2021	CREDIT SUISSE SECURITIES US LL		10,062,500	10,000,000	9,977,200	9,987,077		1,098		1,098		9,988,175		74,325	74,325	238,944	04/15/2026	3.C FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		06/15/2021	Redemption 100.0000		76,409	76,409	76,409	76,409						76,409				1,274	02/15/2041	1.E PL
677050-AP-1	OGLETHORPE POWER CORP SERIES 144A 3.750% 08/01/50		05/05/2021	Tax Free Exchange		14,784,709	15,000,000	14,779,800	14,780,860		3,849		3,849		14,784,709				643,750	08/01/2050	2.A FE
68241F-AB-8	OLCMT 2004-C3 A2 CSTR SEQ 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		5,588,867	5,000,000	4,745,887	4,959,736		(12,523)		(12,523)		4,947,213		641,654	641,654	109,710	10/15/2030	1.D FM
68241F-AC-6	OLCMT 2004-C3 B SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		7,265,527	6,500,000	6,155,965	6,444,140		(15,554)		(15,554)		6,428,586		836,941	836,941	142,623	10/15/2030	1.D FM
68241F-AD-4	OLCMT 2004-C3 C SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		7,265,527	6,500,000	6,142,319	6,441,231		(15,434)		(15,434)		6,425,796		839,731	839,731	142,623	10/15/2030	1.D FM
68241F-AE-2	OLCMT 2004-C3 D SUB CSTR 5.724% 10/15/30		04/26/2021	GOLDMAN SACHS & COMPANY		2,793,262	2,500,000	2,357,199	2,476,300		(6,055)		(6,055)		2,470,245		323,017	323,017	54,855	10/15/2030	1.D FM
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		06/10/2021	Redemption 100.0000		277,268	277,268	277,268	277,268						277,268				7,814	01/10/2024	1.G
68275C-AC-2	FB 2005-1 A3 SEQ 5.278% 08/10/35		06/08/2021	Paydown		688,160	688,160	694,993	689,218		(1,058)		(1,058)		688,160				15,143	08/10/2035	1.D FM
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		06/15/2021	Redemption 100.0000		1,307,334	1,307,334	1,307,334	1,307,334						1,307,334				25,707	04/15/2030	1.B
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		06/25/2021	Redemption 100.0000		362,372	362,372	362,372	362,372						362,372				5,251	09/25/2050	1.F FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		06/30/2021			328,293	328,293	328,293	328,293						328,293				5,200	10/31/2039	2.C
69121P-DE-0	OWNIT 2006-2 A2B STEP 6.133% 01/25/37		06/01/2021	Paydown		85,619	85,619	85,619	85,619						85,619				2,394	01/25/2037	1.D FM
69337N-AC-2	PHMC 2007-3 A3 CSTR SUP AD AS 4.510% 06/18/37		06/01/2021	Paydown		177,454	177,454	160,458	163,149		14,305		14,305		177,454				3,643	06/18/2037	1.D FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		06/18/2021	Redemption 100.0000		78,961	78,961	78,962	78,961						78,961				2,262	12/18/2034	2.B
69352P-AK-9	PPL CAPITAL FUNDING INC CO.GUARNT 3.950% 03/15/24		06/28/2021	TENDER SALE		7,311,654	6,900,000	6,877,368	6,891,787		1,197		1,197		6,892,984		418,670	418,670	215,769	03/15/2024	2.A FE
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		06/22/2021	Redemption 100.0000		464,266	464,266	464,266	464,266						464,266				18,370	12/15/2028	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		06/30/2021	Redemption 100.0000		119,884	119,884	119,884	119,884						119,884				2,683	03/31/2054	2.C Z
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		05/10/2021	Redemption 100.0000		709,463	709,463	709,463	697,534		11,929		11,929		709,463				16,989	11/10/2038	1.F PL
69410*-AF-6	PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50		05/10/2021	Redemption 100.0000		556,710	556,710	556,710	556,710						556,710				40,629	11/10/2038	1.F PL
69410*-AG-4	PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50		05/10/2021	Redemption 100.0000		742,280	742,280	742,280	742,280						742,280				43,949	11/10/2038	1.E PL
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 1.970% 09/25/34		06/25/2021	Paydown		626,053	626,053	596,606	600,451		25,602		25,602		626,053				5,048	09/25/2034	1.D FM
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		04/15/2021	Redemption 100.0000		172,808	172,808	174,536	174,613		(1,805)		(1,805)		172,808				3,266	10/15/2030	2.A Z
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		06/01/2021	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				9,438	12/01/2024	5.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 12/23/63		04/23/2021	Redemption 100.0000		1,158,394	1,158,394	1,104,283	1,157,723		671		671		1,158,394				37,232	01/23/2021	3.C FE
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 05/17/22		04/19/2021	Redemption 100.0000		2,286,059	2,286,059	2,201,382	1,655,840		(12,604)		(12,604)		2,286,059				31,163	05/17/2022	1.F FE
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		05/04/2021	Redemption 100.0000		339,892	339,892	351,789			(11,896)		(11,896)		339,892				3,780	03/04/2022	2.A FE
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		06/15/2021	Redemption 100.0000		287,385	287,385	287,385	287,385						287,385				6,314	04/15/2027	2.A
70959W-AG-8	PENSKE AUTOMOTIVE GROUP CO.GUARNT 5.500% 05/15/26		06/24/2021	Call 102.7500		14,672,700	14,280,000	14,280,000	14,280,000						14,280,000				870,485	05/15/2026	3.C FE
71680#-AA-2	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.279% 11/15/44		05/15/2021	Redemption 100.0000		144,867	144,867	142,153	142,578		2,289		2,289		144,867				3,824	11/15/2044	1.F PL
71680@-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		04/15/2021	Paydown		(569)	(569)	(682)	(682)		113		113		(569)				12	11/01/2043	1.C Z
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		06/30/2021	Redemption 100.0000		68,599	68,599	71,135	69,551		(951)		(951)		68,599				1,180	11/30/2042	1.C PL
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		04/01/2021	Redemption 100.0000		27,049	27,049	28,077	28,023		(974)		(974)		27,049				191	09/02/2051	1.C Z
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		06/20/2021	Redemption 100.0000		279,365	279,365	289,989	289,426		(10,061)		(10,061)		279,365				4,821	09/02/2051	1.C PL
71681@-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 5.156% 12/20/40		06/20/2021	Redemption 100.0000		214,137	214,137	221,418	220,864		(6,727)		(6,727)		214,137				5,520	12/20/2040	1.F PL
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		06/15/2021	Redemption 100.0000		107,588	107,588	107,588	107,588						107,588				2,095	08/15/2040	1.C
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		06/15/2021	Paydown		76,563	76,563	76,563	76,563						76,563				1,290	06/15/2044	2.B FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		06/05/2021	Paydown		60,893	60,893	60,690	60,690		202		202		60,893				1,421	09/05/2048	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		06/05/2021	Paydown		100,000	100,000	91,076	91,076		8,924		8,924		100,000				1,929	12/05/2049	2.C FE
72908#-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		04/30/2021	Redemption 100.0000		109,383	109,383	109,383	109,383						109,383				2,899	10/31/2063	2.B
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.693% 11/25/35		06/01/2021	Paydown		281,284	281,284	280,142	281,061		223		223		281,284				4,091	11/25/2035	1.D FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		06/15/2021	Redemption 100.0000		186,638	186,638	186,638	186,638						186,638				4,669	06/15/2033	1.F
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		06/30/2021	Redemption 100.0000		115,209	115,209	115,209	115,209						115,209				2,045	05/01/2039	2.C PL
73971#-AA-6	PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44		06/01/2021	Redemption 100.0000		830,248	830,248	830,248	830,248						830,248				15,277	12/01/2044	1.G
74101X-AE-0	PRESIDIO HOLDING INC SERIES 144A 4.875% 02/01/27		04/05/2021	GOLDMAN SACHS & COMPANY		1,109,700	1,080,000	1,080,000	1,080,000						1,080,000		29,700	29,700	35,978	02/01/2027	4.B FE
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		06/01/2021	Paydown		240,866	240,866	238,193	238,728		2,138		2,138		240,866				4,765	10/25/2035	3.B FM
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		06/15/2021	Redemption 100.0000		414,822	414,822	414,822	414,822						414,822				6,976	11/15/2039	1.C
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		06/10/2021	Redemption 100.0000		457,546	457,546	457,546	457,546						457,546				7,757	07/10/2040	1.C
744538-AC-3	PUB SVC NEW HAMP 1ST MORTG 3.200% 09/01/21		06/01/2021	Call 100.0000		21,725,000	21,725,000	21,588,666	21,714,448		6,557		6,557		21,721,005		3,995	3,995	521,400	09/01/2021	1.E FE
744567-CN-6	PUB SVC ELEC & GAS 1ST REF MORT 9.250% 06/01/21		06/01/2021	Maturity		1,500,000	1,500,000	1,769,400	1,512,950		(12,950)		(12,950)		1,500,000				69,375	06/01/2021	1.E FE
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		06/10/2021	Redemption 100.0000		117,242	117,242	117,242	117,242						117,242				2,764	04/10/2026	2.C PL
74731@-BW-8	QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21		04/10/2021	Redemption 100.0000		1,000,000	1,000,000	1,036,150	1,002,542		(2,542)		(2,542)		1,000,000				39,050	04/10/2021	4.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74759B-AF-0	QTS REALTY TRUST INC SERIES 144A 3.875% 10/01/28		04/05/2021	BANK OF AMERICA		4,828,000	4,825,000	4,825,000	4,825,000						4,825,000		3,000	3,000	93,223	10/01/2028	3.C FE
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.432% 02/25/36		06/25/2021	Paydown		152,029	152,029	134,071	149,146		2,883		2,883		152,029				383	02/25/2036	1.D FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		06/01/2021	Paydown		285,973	285,973	240,218	283,127		2,847		2,847		285,973				6,493	05/26/2035	1.D FM
74955D-AB-7	RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22		06/07/2021	Redemption 100.0000		7,773,805	7,773,805	7,540,942	7,757,155		16,650		16,650		7,773,805				381,694	12/07/2022	2.A FE
74955E-AB-5	RGS I&M FUNDING CORP SECURED 9.820% 06/07/22		06/07/2021	Redemption 100.0000		4,489,566	4,489,566	4,344,393	4,479,552		10,014		10,014		4,489,566				220,438	06/07/2022	2.A FE
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		06/01/2021	Paydown		173,045	194,114	124,607	124,710		61,854		61,854		186,564		(13,519)	(13,519)	5,373	09/25/2036	1.D FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		06/01/2021	Paydown		297,506	307,724	216,075	221,736		83,130		83,130		304,866		(7,359)	(7,359)	7,315	06/25/2036	1.D FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		06/01/2021	Paydown		597,289	617,802	452,288	463,980		148,718		148,718		612,699		(15,410)	(15,410)	14,687	06/25/2036	1.D FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		06/01/2021	Paydown		430,395	448,010	319,472	337,344		106,311		106,311		443,655		(13,260)	(13,260)	10,999	07/25/2036	1.D FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		06/01/2021	Paydown		279,609	335,907	246,118	260,280		62,961		62,961		323,241		(43,632)	(43,632)	8,381	09/25/2036	1.D FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		06/01/2021	Paydown		90,995	102,090	58,845	62,378		35,385		35,385		97,763		(6,768)	(6,768)	2,522	02/25/2037	1.D FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		06/01/2021	Paydown		415,608	456,960	288,011	279,716		161,189		161,189		440,904		(25,296)	(25,296)	11,621	08/25/2036	1.D FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		06/01/2021	Paydown		377,828	415,421	260,737	269,299		132,895		132,895		402,194		(24,366)	(24,366)	10,142	08/25/2036	1.D FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		05/01/2021	Paydown		211,934	219,481	122,156	120,080		95,962		95,962		216,043		(4,109)	(4,109)	4,955	03/25/2037	1.D FM
74983@-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		06/30/2021	Redemption 100.0000		5,187,500	5,187,500	5,187,500	5,187,500						5,187,500				332,496	09/30/2022	6.
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		06/15/2021	Redemption 100.0000		2,818,600	2,818,600	2,818,600	2,818,600						2,818,600				73,896	02/15/2029	1.G PL
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		06/15/2021	Redemption 100.0000		208,699	208,699	208,699	208,699						208,699				79,859	02/15/2023	3.A PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		06/01/2021	Redemption 100.0000		154,663	154,663	154,663	154,663						154,663				4,902	10/01/2024	2.C PL
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		06/12/2021	Redemption 100.0000		1,347,500	1,347,500	1,347,500	1,347,500						1,347,500				58,314	09/12/2026	2.B
75458*-AA-7	RAYBURN COUNTRY ELECTRIC COOP- SR-SEC 3.110% 06/15/50		06/15/2021	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				12,440	06/15/2050	1.F
75513E-CF-6	RAYTHEON TECH CORP SERIES WI 3.700% 12/15/23		05/21/2021	BANK OF AMERICA		14,220,165	13,250,000	14,173,463	14,151,733		(130,230)		(130,230)		14,021,503		198,662	198,662	217,889	12/15/2023	2.A FE
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		06/01/2021	Paydown		981	981	457	457		524		524		981				27	11/25/2036	1.D FM
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		06/20/2021	Paydown		134,021	134,021	134,000			20		20		134,021				279	11/20/2056	1.A FE
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 0.852% 05/25/34		06/25/2021	Paydown		37,575	37,575	30,084	32,216		5,359		5,359		37,575				152	05/25/2034	1.D FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		06/01/2021	Paydown		415,726	415,726	415,726	415,726						415,726				6,140	07/25/2034	1.D FM
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		06/01/2021	Paydown		288,073	288,073	288,073	287,744		329		329		288,073				4,768	11/25/2034	1.D FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		06/01/2021	Paydown		4,958	4,958	3,116	2,816		2,143		2,143		4,958				139	05/25/2036	1.D FM
760719-AR-5	HSBC USA INC SUBORD 9.125% 05/15/21		05/15/2021	Maturity		5,000,000	5,000,000	4,997,782	4,999,777		223		223		5,000,000				228,125	05/15/2021	1.G FE
760719-AS-3	HSBC USA INC SUBORD 9.300% 06/01/21		06/01/2021	Maturity		2,000,000	2,000,000	2,022,420	2,003,017		(3,017)		(3,017)		2,000,000				93,000	06/01/2021	1.G FE
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.910% 10/25/31		06/01/2021	Paydown		12,956	31,381	6,968	7,385		10,000		10,000		17,385		(4,429)	(4,429)	958	10/25/2031	1.D FM
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34		06/01/2021	Paydown		785,025	785,025	785,025	785,025						785,025				16,751	02/25/2034	1.D FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		06/01/2021	Paydown		64,898	64,898	17,274	17,274		47,623		47,623		64,898				1,590	04/25/2035	1.D FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 07/25/21		04/02/2021	Paydown																07/25/2021	4.B FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76110W-RP-3	RASC 2003-KS4 A15 STEP AFC AS 4.670% 06/25/33		06/01/2021	Paydown		357,846	357,846	357,687	356,949		898		898		357,846				7,562	06/25/2033	1.D FM
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		05/01/2021	Paydown			2,579	2	12						12		(12)	(12)	57	06/25/2033	1.D FM
76110W-SZ-0	RASC 2003-KS7 A15 STEP AFC AS 5.750% 09/25/33		06/01/2021	Paydown		570,968	570,968	567,469	568,320		2,648		2,648		570,968				10,968	09/25/2033	1.D FM
76110W-VV-5	RASC 2003-KS11 MI11 MEZ FLT STEP IR 0.977% 01/25/34		06/25/2021	Paydown		74,065	74,065	65,274	69,884		4,181		4,181		74,065				327	01/25/2034	1.D FM
76110W-YD-2	RASC 2004-KS5 A15 STEP AFC AS 4.626% 06/25/34		06/01/2021	Paydown		306,270	306,270	303,194	304,004		2,266		2,266		306,270				5,891	06/25/2034	1.D FM
76110W-ZN-9	RASC 2004-KS6 A15 CSTR STEP AFC AS 4.878% 07/25/34		06/01/2021	Paydown		183,436	183,436	181,751	182,621		815		815		183,436				3,805	07/25/2034	1.D FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		06/01/2021	Paydown		367,330	349,999	197,695	194,543		163,168		163,168		357,711		9,619	9,619	9,891	06/25/2035	1.D FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.595% 08/25/35		06/25/2021	Paydown		139,047	145,057	83,041	82,529		59,967		59,967		142,496		(3,449)	(3,449)	375	08/25/2035	1.D FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		06/01/2021	Paydown		168,082	175,348	98,793	88,200		83,545		83,545		171,744		(3,662)	(3,662)	4,037	08/25/2035	1.D FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		06/01/2021	Paydown		171,690	188,155	118,509	125,285		57,403		57,403		182,688		(10,998)	(10,998)	4,703	12/25/2035	1.D FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		06/01/2021	Paydown		157,447	152,974	84,776	85,989		68,972		68,972		154,960		2,486	2,486	3,879	03/25/2036	1.D FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		06/01/2021	Paydown		182,184	182,184	183,208	182,618		(434)		(434)		182,184				4,022	12/25/2034	1.D FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 3.291% 09/25/35		06/01/2021	Paydown		45,487	46,687	35,064	28,098		18,100		18,100		46,198		(711)	(711)	613	09/25/2035	1.D FM
76112B-HX-1	RAMP 2005-RS1 A15 CSTR STEP AFC AS 5.412% 01/25/35		06/01/2021	Paydown		267,249	267,249	267,249	267,249						267,249				6,049	01/25/2035	1.D FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		06/01/2021	Paydown		698,986	698,986	701,608	699,182		(195)		(195)		698,986				14,759	09/25/2034	3.B FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		06/15/2021	Redemption 100.0000		518,520	518,520	523,705	520,317		(1,796)		(1,796)		518,520				13,632	11/15/2024	2.B
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		06/01/2021	Paydown		122,498	124,628	81,789	81,789		42,108		42,108		123,896		(1,398)	(1,398)	2,946	04/25/2036	1.D FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		06/30/2021	Redemption 100.0000		88,441	88,441	88,441	88,441						88,441				2,028	06/30/2025	2.C PL
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		04/06/2021	Redemption 100.0000		448,467	448,467	451,509	449,494		(1,026)		(1,026)		448,467				20,742	07/06/2024	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		04/06/2021	Redemption 100.0000		88,500	88,500	88,500	88,500						88,500				3,629	04/06/2028	3.C FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		04/25/2021	Paydown		46,250	46,250	46,250	46,250						46,250				1,206	07/25/2049	2.C FE
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		06/30/2021	Redemption 100.0000		279,318	279,318	279,318	279,318						279,318				9,389	11/30/2022	2.B
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		05/10/2021	Call 117.0332		1,328,412	1,135,072	1,135,090	1,135,072		4		4		1,135,076		(3)	(3)	226,588	12/10/2024	1.C
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		04/10/2021	Redemption 100.0000		11,697	11,697	11,697	11,697						11,697				274	12/10/2024	1.C
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		06/10/2021	Redemption 100.0000		30,617	30,617	30,617	30,617						30,617				899	12/10/2024	1.C
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		06/15/2021	Redemption 100.0000		132,938	132,938	132,938	74,096						132,938				1,668	05/15/2036	1.G Z
78445G-AD-5	SLMA 2008-8 A4 FLT 1.676% 04/25/23		04/26/2021	Paydown		112,603	112,603	112,603	112,603						112,603				977	04/25/2023	4.B FE
78448D-AE-7	SLMA 2014-A B SUB 3.500% 11/15/44		06/18/2021	GOLDMAN SACHS & COMPANY		7,021,875	7,000,000	6,580,289	6,742,681		60,586		60,586		6,803,266		218,609	218,609	127,264	11/15/2044	1.B FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		06/15/2021	Paydown		1,023,486	1,023,486	1,023,299	1,023,347		138		138		1,023,486				14,656	02/15/2036	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 2.910% 10/25/37		06/01/2021	Paydown		513,330	512,380	471,390	473,544		38,907		38,907		512,451		878	878	6,759	10/25/2037	1.D FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		06/30/2021	Redemption 100.0000		292,479	292,479	292,479	292,479						292,479				5,269	03/31/2037	2.A
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		04/05/2021	Redemption 100.0000		180,749	180,749	180,749	180,749						180,749				2,422	01/05/2029	1.A Z
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		06/05/2021	Redemption 100.0000		363,318	363,318	363,318	363,318						363,318				6,695	01/05/2029	1.G Z
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		06/15/2021	Redemption 100.0000		174,063	174,063	174,933	174,821		(758)		(758)		174,063				4,318	12/15/2039	1. PL
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		04/15/2021	Redemption 100.0000		86,444	86,444	86,876	86,820		(376)		(376)		86,444				1,559	12/15/2039	1.F PL
78486*-AB-5	STONEHILL PACE 2020-1 LLC A-2-SR-UNSEC 4.300% 08/15/53		04/01/2021	Paydown		16,631	16,631	16,631	16,631						16,631					08/15/2053	1.F Z
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		04/13/2021	Redemption 100.0000		(61,414)	(61,414)	(61,414)	(61,414)						(61,414)				458	08/15/2053	1.F Z
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		04/01/2021	Redemption 100.0000		19,193	19,193	19,193							19,193				80	08/15/2053	1.G Z
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		06/15/2021	Redemption 100.0000		265,928	265,928	265,928	265,928						265,928				4,844	09/15/2036	1.B
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		04/09/2021	Redemption 99.9991		3,816,970	3,817,003	3,817,003	3,817,003		(33)		(33)		3,816,970				94,162	04/10/2021	2.B
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		06/01/2021	Paydown		1,771	1,771	1,669	1,762		9		9		1,771				53	12/25/2027	1.D FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		06/01/2021	Paydown		19,316	19,316	18,904	18,995		321		321		19,316				562	12/25/2027	1.D FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		06/01/2021	Paydown		19,079	19,079	19,077	19,044		35		35		19,079				519	06/25/2028	5.B FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31		06/15/2021	Paydown		75,276	75,276	74,170	73,999		1,278		1,278		75,276				774	08/25/2031	1.D FM
80285F-AG-9	SANTANDER DRIVE AUTO RECEIVAB SERIES 2018-2 CLASS D 3.880% 02/15/24		05/27/2021	JP MORGAN SECURITIES		3,370,067	3,305,000	3,413,316	3,413,398		(44,102)		(44,102)		3,369,296		771	771	59,130	02/15/2024	1.F FE
80285H-AG-5	SANTANDER DRIVE AUTO RECEIVAB SERIES 2019-1 CLASS D 3.650% 04/15/25		06/04/2021	JP MORGAN SECURITIES		5,639,250	5,475,000	5,705,566	5,698,582		(69,649)		(69,649)		5,628,932		10,318	10,318	96,033	04/15/2025	1.G FE
80285M-AH-2	SANTANDER DRIVE AUTO RECEIVAB SERIES 2018-4 CLASS D 3.980% 12/15/25		06/07/2021	DEUTSCHE BANK SECURITIES INCOR		1,732,917	1,685,000	1,758,258	1,758,322		(20,760)		(20,760)		1,737,563		(4,646)	(4,646)	32,414	12/15/2025	1.F FE
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		06/15/2021	Redemption 100.0000		342,627	342,627	342,627	342,627						342,627				5,399	08/15/2035	1.B
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS 4.432% 12/25/33		06/01/2021	Paydown		208,400	208,400	208,400	208,400						208,400				3,411	12/25/2033	1.D FM
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		06/02/2021	Redemption 100.0000		2,399,228	2,399,228	2,399,228	2,238,024						2,399,228				91,262	03/26/2023	5.B
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		06/10/2021	Redemption 100.0000		29,413	29,413	29,413	29,413						29,413				879	04/10/2023	1.C
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		06/10/2021	Redemption 100.0000		198,216	198,216	205,263	200,924		(2,708)		(2,708)		198,216				4,831	07/10/2029	2.B
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.067% 08/25/34		06/25/2021	Paydown		78,225	78,225	67,551	71,272		6,954		6,954		78,225				330	08/25/2034	1.D FM
81375W-EF-9	SABR 2005-FR2 M2 MEZ FLT STEP 1.067% 03/25/35		06/25/2021	Paydown		132,866	132,866	103,718	132,254		612		612		132,866				635	03/25/2035	1.D FM
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP AFC AS 3.013% 01/25/36		06/01/2021	Paydown		310,057	310,057	228,853	245,505		64,553		64,553		310,057				3,652	01/25/2036	1.D FM
81375W-HK-5	CBASS 2006-CB1 AF4 STEP AFC NAS 3.013% 01/25/36		06/01/2021	Paydown		82,621	82,621	63,657	67,814		14,807		14,807		82,621				973	01/25/2036	1.D FM
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28		06/15/2021	Redemption 100.0000		55,067	55,067	55,067	55,067						55,067				1,481	06/15/2028	2.B
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 0.918% 08/20/34		06/20/2021	Paydown		53,642	53,642	51,027	51,207		2,435		2,435		53,642				215	08/20/2034	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		06/01/2021	Paydown		5,062	5,062	5,171	5,153		(91)		(91)		5,062				51	12/25/2042	1.D FM
81747E-AQ-0	SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48		06/08/2021	MORGAN STANLEY & CO. INC.		11,253,775	11,060,222	11,019,347	11,025,556		1,716		1,716		11,027,272		226,504	226,504	232,182	06/25/2048	1.D FM
81747E-AQ-0	SEMT 2018-CH2 A15 AFC SEQ SSNR 4.000% 06/25/48		06/01/2021	Paydown		314,779	314,779	313,615	313,792		987		987		314,779				6,293	06/25/2048	1.D FM
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		04/30/2021	Paydown		22,025	22,025	22,025	22,025						22,025				245	01/30/2051	2.C FE
81761T-AC-9	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2II 144A 3.337% 01/30/51		04/30/2021	Paydown		42,500	42,500	42,500	42,500						42,500				555	01/30/2051	2.C FE
817743-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		04/25/2021	Paydown		23,125	23,125	23,052	23,061		64		64		23,125				449	10/25/2049	2.C FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		04/25/2021	Paydown		444,865	444,865	444,865	444,865						444,865				8,853	01/25/2044	1.F FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		05/01/2021	Paydown		5,020	5,020	5,020	5,020						5,020				96	11/01/2049	1.G FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		06/20/2021	Paydown		46,959	46,959	46,953	46,953		6		6		46,959				674	07/20/2037	2.B FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		06/20/2021	Paydown		281,218	281,218	281,147	281,187		31		31		281,218				3,699	03/20/2034	2.B FE
82652Y-AB-0	SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A CLASS B 144A 2.630% 10/20/33		06/20/2021	Paydown		42,433	42,433	42,101	42,142		291		291		42,433				457	10/20/2033	2.B FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		06/20/2021	Paydown		213,905	213,905	213,903	213,903		2		2		213,905				4,583	09/20/2035	3.B FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		06/05/2021	Redemption 100.0000		476,612	476,612	476,612	476,612						476,612				7,569	12/05/2028	1.B
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		06/05/2021	Redemption 100.0000		92,079	92,079	92,079	92,079						92,079				1,493	12/05/2028	1.B
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		04/27/2021	Call 0.0000															(11,721)	01/20/2036	1.B FE
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		06/10/2021	Redemption 100.0000		190,501	190,501	190,501	190,501						190,501				3,423	12/31/2036	1.C
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		06/10/2021	Redemption 100.0000		35,032	35,032	35,032	35,032						35,032				1,055	03/10/2025	1.C
83416W-AB-9	SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35		06/30/2021	Redemption 100.0000		69,145	69,145	69,145	69,145						69,145				1,366	06/30/2035	2.B FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		06/20/2021	Paydown		204,021	204,021	210,061	207,574		(3,553)		(3,553)		204,021				4,108	11/20/2038	2.A FE
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		06/20/2021	Paydown		243,034	243,034	247,711	243,065		(31)		(31)		243,034				4,740	04/20/2044	2.A FE
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		06/20/2021	Paydown		33,750	33,750	33,628	33,666		84		84		33,750				566	02/20/2048	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		05/20/2021	Paydown																01/20/2050	2.B FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40		06/15/2021	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				41,071	06/15/2040	2.B
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		06/01/2021	Paydown		11,313	11,313	11,313	11,313						11,313				350	05/25/2027	1.D FM
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		06/30/2021	Redemption 100.0000		137,391	137,391	137,391	137,391						137,391				2,645	03/31/2033	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		06/30/2021	Redemption 100.0000		94,554	94,554	94,695	94,647		(94)		(94)		94,554				2,506	03/29/2033	2.C PL
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		06/10/2021	Redemption 100.0000		37,002	37,002	37,002	37,002						37,002				1,101	02/10/2025	1.C
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		06/15/2021	Redemption 100.0000		62,800	62,800	62,800	62,800						62,800				1,047	06/15/2022	1.B
85234#-AB-1	STADIUM FDG TRUST SR-SEC 5.000% 04/01/39		04/01/2021	Redemption 100.0000		1,094,163	1,094,163	1,094,163	1,094,163						1,094,163				27,354	04/01/2039	2.C PL
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		04/30/2021	Redemption 100.0000		80,935	80,935	80,935	80,935						80,935				2,003	04/30/2031	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 2.596% 01/25/37		06/01/2021	Paydown		165,855	165,855	149,363	153,713		12,142		12,142		165,855				1,745	01/25/2037	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		06/15/2021	Paydown		161,911	161,911	160,415	160,810		1,101		1,101		161,911				2,782	05/15/2043	2.A FE
85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		06/15/2021	Paydown																05/15/2043	3.A FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		06/30/2021	Redemption 100.0000		438,472	438,472	438,472	438,472						438,472				8,375	06/30/2047	2.B PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		06/15/2021	Redemption 100.0000		35,290	35,290	35,290	35,290						35,290				833	09/15/2025	1.C
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		06/10/2021	Redemption 100.0000		37,352	37,352	37,352	37,352						37,352				1,125	07/10/2025	1.C
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		06/20/2021	Paydown		36,020	36,020	36,008	36,010		10		10		36,020				423	11/20/2049	1.A FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 1.257% 11/25/34		06/01/2021	Paydown		17,934	17,934	15,984	16,155		1,779		1,779		17,934				101	11/25/2034	1.D FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 2.909% 02/25/36		06/01/2021	Paydown		319,437	330,435	164,932	115,766		207,522		207,522		323,288		(3,851)	(3,851)	3,827	02/25/2036	1.D FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 0.797% 03/25/34		06/25/2021	Paydown		396,344	396,344	363,163	376,899		19,445		19,445		396,344				1,406	03/25/2034	1.D FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 0.917% 05/25/34		06/25/2021	Paydown		31,406	31,406	26,538	31,406						31,406				126	05/25/2034	1.D FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		06/01/2021	Paydown		32	55				32		32		32				1	07/28/2028	1.D FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		06/01/2021	Paydown		10,341	10,346	9,674	9,800		545		545		10,346		(5)	(5)	147	02/25/2032	5.A FE
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		06/01/2021	Paydown		1,754,143	1,754,143	1,753,321	1,754,143						1,754,143				37,483	02/25/2035	1.D FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.592% 02/25/35		06/01/2021	Paydown		59,429	59,429	59,429	59,429						59,429				153	02/25/2035	1.D FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		06/01/2021	Paydown		510,618	510,618	461,725	484,054		26,564		26,564		510,618				10,812	03/25/2035	1.D FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		06/01/2021	Paydown		483,498	483,498	483,196	482,347		1,151		1,151		483,498				10,201	03/25/2035	1.D FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		06/01/2021	Paydown		897,032	897,032	896,892	894,777		2,255		2,255		897,032				21,255	04/25/2035	1.D FM
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		06/01/2021	Paydown		646,242	646,242	646,040	644,183		2,059		2,059		646,242				14,347	06/25/2035	1.D FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		06/01/2021	Paydown		766,792	766,792	667,091	738,924		27,867		27,867		766,792				14,857	08/25/2035	1.D FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 0.768% 05/19/35		06/19/2021	Paydown		119,638	119,638	104,983	106,787		12,851		12,851		119,638				377	05/19/2035	1.D FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.272% 09/25/47		06/25/2021	Paydown		111,747	111,747	89,677	92,736		19,011		19,011		111,747				132	09/25/2047	1.D FM
864486-AH-8	SUBURBAN PROPANE PARTNRS SR UNSEC 5.500% 06/01/24		05/21/2021	TENDER SALE		28,969,000	29,500,000	29,387,500	29,430,563		7,281		7,281		29,437,845		(468,845)	(468,845)	779,701	06/01/2024	4.A FE
864486-AJ-4	SUBURBAN PROPANE PARTNRS SR UNSEC 5.750% 03/01/25		05/21/2021	TENDER SALE		6,734,856	6,800,000	6,822,000	6,806,925		(1,194)		(1,194)		6,805,731		(70,875)	(70,875)	285,647	03/01/2025	4.A FE
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		06/20/2021	Redemption 100.0000		76,757	76,757	76,757	76,757						76,757				1,340	03/20/2039	1.G
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		06/20/2021	Redemption 100.0000		105,276	105,276	105,276	105,276						105,276				1,792	09/20/2036	1.G
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		04/30/2021	Paydown		44,335	44,335	44,314	44,316		19		19		44,335				800	01/30/2055	1.F FE
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC 3.750% 08/15/21		06/15/2021	Call 100.0000		13,325,000	13,325,000	13,301,282	13,322,643		1,717		1,717		13,324,359		641	641	416,406	08/15/2021	2.C FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		06/01/2021	Paydown		309,738	309,738	88,174	68,096		241,641		241,641		309,738				5,739	01/25/2037	1.D FM
87246A-AH-1	TIAAS 2007-C4 D SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		3,578,041	3,578,041	3,631,712	3,578,041						3,578,041				97,894	08/15/2039	1.D FM
87246A-AJ-7	TIAAS 2007-C4 E SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		5,230,000	5,230,000	4,913,601	5,230,000						5,230,000				144,221	08/15/2039	1.D FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87246A-AN-8	TIAAS 2007-C4 H SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		13,070,000	13,070,000	2,638,956	2,640,271			1,315	10,431,044	10,429,729	13,070,000				2,724,787	08/15/2039	1.D FM
87246A-AP-3	TIAAS 2007-C4 J SUB CSTR 5.514% 08/15/39		06/10/2021	Paydown		12,824,307	12,824,307	1,319,749	1,319,749				11,504,558	11,504,558	12,824,307				58,933	08/15/2039	6. FM
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		06/20/2021	Paydown		290,625	290,625	290,589			36		36		290,625				1,452	02/20/2046	1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		06/20/2021	Paydown		16,469	16,469	16,465			4		4		16,469				127	02/20/2046	2.B FE
87264A-AQ-8	T-MOBILE USA INC CO.GUARNT 6.000% 04/15/24		05/23/2021	Call 100.0000		25,670,000	25,670,000	25,670,000	25,670,000						25,670,000				932,677	04/15/2024	3.B FE
87305Q-CC-3	TTX CO SR UNSEC 4.400% 05/01/21		05/01/2021	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				550,000	05/01/2021	1.F FE
87320*-AB-6	TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 03/31/46		04/01/2021	Redemption 100.0000		387,687	387,687	385,701	385,977		1,710		1,710		387,687				8,861	07/15/2044	1.G PL
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 03/31/46		04/01/2021	Paydown		818,451	818,451	818,451	818,451						818,451				26,498	03/31/2046	1.E PL
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		04/01/2021	Paydown		162,336	162,336	162,336	162,336						162,336					03/31/2046	1.E PL
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		05/25/2021	Paydown		91,250	91,250	91,250	91,250						91,250				1,997	05/25/2046	2.B FE
87342R-AD-6	BELL 2018-1A A2I SEQ 4.318% 11/25/48		05/25/2021	Paydown		72,750	72,750	72,750	72,750						72,750				1,571	11/25/2048	2.B FE
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		05/25/2021	Paydown		122,500	122,500	122,500	122,500						122,500				3,026	11/25/2048	2.B FE
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/41		06/15/2021	Redemption 100.0000		70,989	70,989	71,697	71,639		(649)		(649)		70,989				1,388	01/15/2040	1.C
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		05/15/2021	Paydown		1,660,071	1,660,071	1,654,958	1,659,944		127		127		1,660,071				31,184	06/15/2028	1.F FE
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 14.815% 06/17/33		06/01/2021	Paydown				23,153	4,740		(396)		(396)		4,343		(4,343)	(4,343)	10,246	06/17/2033	6. *
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		06/30/2021	Redemption 100.0000		82,900	82,900	82,900	82,900						82,900				1,901	06/30/2025	2.C PL
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		06/30/2021	Redemption 100.0000		339,895	339,895	339,895	339,895						339,895				7,801	08/31/2040	2.C PL
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		06/30/2021	Redemption 100.0000		1,207,016	1,207,016	1,207,016	1,207,016						1,207,016				28,003	12/31/2032	3.C PL
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		06/30/2021	Redemption 100.0000		851,816	851,816	851,816	851,816						851,816				15,036	12/31/2043	2.C PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 09/30/32		06/30/2021	Redemption 100.0000		1,381,255	1,381,255	1,381,255	1,381,255						1,381,255				22,031	09/30/2032	2.B PL
88307*-AA-3	TEXOMA WIND-LLC 4.120% 06/30/34		06/30/2021			6,127,753	6,127,753	6,127,753	6,127,753						6,127,753				126,232	06/30/2034	2.C PL
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		06/20/2021	Paydown		140,355	140,355	140,313	140,314		41		41		140,355				1,227	09/20/2045	1.F FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.318% 10/25/43		06/01/2021	Paydown		20,645	20,645	20,507	20,512		133		133		20,645				193	10/25/2043	1.D FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.544% 03/25/37		06/25/2021	Paydown		434,325	434,325	336,742	299,779		134,546		134,546		434,325				2,658	03/25/2037	1.D FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		06/15/2021	Paydown		16,246	16,246	21,302	20,349		(4,103)		(4,103)		16,246				578	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		06/15/2021	Paydown		50,250	50,250	58,208	56,582		(6,333)		(6,333)		50,250				1,205	07/15/2059	1.A FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28		04/20/2021	Capital Distribution		1,305,473		1,305,473	1,305,473						1,305,473					10/20/2028	6. *
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		04/24/2021	Capital Distribution		1,252,361		1,252,361	1,252,361						1,252,361					12/14/2037	6. *
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		06/15/2021	Redemption 100.0000		148,578	148,578	148,578	144,909						148,578				2,875	02/15/2046	1.A
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		06/17/2021	Paydown		138,427	138,427	138,357	138,372		54		54		138,427				2,203	04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		06/20/2021	Paydown		637,500	637,500	637,381	632,803		4,697		4,697		637,500				6,726	09/20/2045	1.F FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		06/15/2021	Redemption 100.0000		226,943	226,943	226,943	226,943						226,943				3,689	07/15/2047	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	2014 REPLACEMENT POWER STATUTO A-SR-SEC			Redemption 100.0000																	
90226#-AA-3	3.850% 05/31/29		06/28/2021			749,859	749,859	749,859	749,859						749,859				10,547	05/28/2029	1.E PL
90276E-AD-9	UBSCM 2017-C1 A3 SEQ 3.196% 06/15/50		06/01/2021	Paydown		1,643	1,643	1,660	1,652		(9)		(9)		1,643				26	06/15/2050	1.D FM
	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A																				
90352W-AD-6	2.250% 02/28/51		06/28/2021	Paydown		63,939	63,939	63,938			2		2		63,939				372	02/28/2051	1.F FE
	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%			Redemption 100.0000																	
90362*-AA-1	03/15/40		06/15/2021			1,408,887	1,408,887	1,408,887	1,408,887						1,408,887				28,246	03/15/2040	1.C
	UNION PACIFIC RR 2014-1 PT CERTS 3.227%			Redemption 100.0000																	
907825-AA-1	05/14/26		05/14/2021			515,999	515,999	515,999	515,999						515,999				8,326	05/14/2026	1.D FE
				Redemption 100.0000																	
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		04/15/2021			199,125	199,125	199,125							199,125				1,995	07/15/2027	2.C FE
	UNITEDHEALTH GROUP INC SR UNSEC 2.875%			MORGAN STANLEY & CO.																	
91324P-CC-4	03/15/23		04/22/2021	INC.		15,721,200	15,000,000	14,938,950	14,985,105		2,078		2,078		14,987,183		734,017	734,017	264,740	03/15/2023	1.G FE
	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC			Redemption 100.0000																	
91403#-AA-6	3.620% 06/30/50		06/30/2021			392,697	392,697	392,697	392,697						392,697				7,108	06/30/2050	1.G PL
	UPPER PENINSULA POWER HLDG CO B-SR-SEC																				
91630@-AB-1	5.200% 09/16/29		06/03/2021	Call 117.2399		23,447,986	20,000,000	20,000,000	20,000,000						20,000,000				4,190,430	09/16/2029	3.A PL
	UPPER PENINSULA POWER HLDG CO C-SR-SEC																				
91630@-AC-9	5.430% 09/16/34		06/03/2021	Call 123.8006		37,140,179	30,000,000	30,000,000	30,000,000						30,000,000				8,303,104	09/16/2034	3.A PL
	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590%			Redemption 100.0000																	
91752*-AA-7	12/31/36		06/30/2021			1,235,816	1,235,816	1,235,816	1,235,816						1,235,816				22,183	12/31/2036	2.C PL
91802R-AW-9	UDSA 2013-T T4 SEQ 3.435% 12/15/25		06/15/2021	Call 100.0000		7,000,000	7,000,000	6,999,580	6,999,854		99		99		6,999,953		47	47	120,225	12/15/2025	1.A FE
	VA TAL CTL TR SER A-1-VA TALLA 3.500%			Redemption 100.0000																	
91826#-AA-5	07/15/36		06/15/2021			541,366	541,366	541,366	541,366						541,366				7,785	07/15/2036	1.B
	VR FUNDING LLC SERIES 2020-1A CLASS C 144A																				
91835C-AC-7	6.420% 11/15/50		05/15/2021	Paydown		46,292	46,292	46,871			(579)		(579)		46,292				743	11/15/2050	3.B FE
	VZ-SENIOR NOTE CTL PT TRUST SR SECURED			Redemption 100.0000																	
91845#-AA-2	3.810% 05/15/35		06/15/2021			807,368	807,368	806,971	804,463		2,905		2,905		807,368				12,862	05/15/2035	2.A
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 0.0000																	
91851@-AA-5	4.270% 02/15/37		05/04/2021																	02/15/2037	1.
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 0.0000																	
91851@-AA-5	4.270% 02/15/37		05/04/2021																702	02/15/2037	1.A FE
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 100.0000																	
91851@-AA-5	4.270% 02/15/37		06/15/2021			299,064	299,064	299,064	299,064						299,064				6,380	02/15/2037	1.B
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 0.0000																	
91851@-AA-5	4.270% 02/15/37		05/04/2021																350	02/15/2037	1.G Z
	VZ-IRVING-TX-SENIOR NOTE CTL 3.620%			Redemption 100.0000																	
91854*-AA-4	08/15/36		06/15/2021			90,061	90,061	90,061	90,061						90,061				1,630	08/15/2036	2.A
	VZ-IRVING-TX-SENIOR NOTE CTL 3.620%			Redemption 100.0000																	
91854*-AA-4	08/15/36		05/15/2021			179,311	179,311	179,311	179,311						179,311				2,435	08/15/2036	2.B
	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC			Redemption 100.0000																	
91912@-AA-2	4.535% 04/15/46		06/15/2021			59,184	59,184	59,184	59,184						59,184				1,133	04/15/2046	1.E PL
	VALLEY 2016 LEASE TRUST-VALLEY 4.030%			Redemption 100.0000																	
91927#-AA-3	03/03/43		06/03/2021			62,835	62,835	62,835	62,835						62,835				1,047	03/03/2043	1.C
92343E-AF-9	VERISIGN INC SR UNSEC 4.625% 05/01/23		06/23/2021	Call 100.0000		39,800,000	39,800,000	39,826,758	39,772,523		(778)		(778)		39,771,745		28,255	28,255	1,186,261	05/01/2023	2.C FE
	VERIZON COMMUNICATIONS SR UNSEC 3.376%																				
92343V-EN-0	02/15/25		05/11/2021	WELLS FARGO		8,172,225	7,500,000	7,390,872	7,433,159		5,498		5,498		7,438,656		733,569	733,569	188,493	02/15/2025	2.A FE
	VERUS SECURITIZATION TRUST SERIES 2019-2																				
92537G-AG-8	CLASS M1 144A 3.781% 05/25/59		05/01/2021	Paydown		6,182,000	6,182,000	6,228,365	6,226,517		(44,517)		(44,517)		6,182,000				97,392	05/25/2059	1.D FM
	RONKONKOMA REALTY VENTURE I-LL SR-SEC			Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23		06/15/2021			438,882	438,882	438,882	438,882						438,882				11,803	08/15/2023	2.A
	VISTRA OPERATIONS CO LLC CO.GUARNT 5.500%			MORGAN STANLEY & CO.																	
92840V-AA-0	09/01/26		04/07/2021	INC.		15,525,000	15,000,000	14,968,625	14,971,536		430		430		14,971,966		553,034	553,034	499,583	09/01/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	VISTRA OPERATIONS CO LLC SERIES 144A 3.700%			MORGAN STANLEY & CO.																	
92840V-AG-7	01/30/27		04/14/2021	INC.		6,577,024	6,400,000	6,386,496	6,388,927		472		472		6,389,400		187,624	187,624	168,391	01/30/2027	2.C FE
92854V-AB-1	VSLR 2018-1A B SUB 7.370% 04/30/48		04/30/2021	Paydown		78,608	78,608	78,602	78,583		25		25		78,608				2,897	04/30/2048	3.C FE
	MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628%			Redemption 100.0000																	
92856P-A*-7	12/19/22		06/19/2021			1,412,846	1,412,846	853,003	853,003		559,843		559,843		1,412,846				46,822	12/19/2022	3.C
				MORGAN STANLEY & CO.																	
92890P-AE-4	WFRBS 2013-C14 A5 SEQ 3.337% 06/15/46		06/22/2021	INC.		23,042,359	21,986,000	21,856,024	21,847,378		(606)		(606)		21,846,772		1,195,587	1,195,587	413,710	06/15/2046	1.D FM
	WAMU 2005-AR12 1A4 CSTR SSNR AS 2.909%																				
92922F-3J-5	10/25/35		06/01/2021	Paydown		41,118	41,118	19,984	9,625		31,493		31,493		41,118				513	10/25/2035	1.D FM
	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.372%																				
92922F-5U-8	11/25/45		06/25/2021	Paydown		441,382	441,382	413,123	413,891		27,491		27,491		441,382				1,245	11/25/2045	1.D FM
	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.502%																				
92922F-5W-4	11/25/45		06/25/2021	Paydown		687,486	687,486	625,096	633,917		53,568		53,568		687,486				2,678	11/25/2045	1.D FM
	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.432%																				
92922F-5X-2	11/25/45		06/25/2021	Paydown		386,661	386,661	349,404	354,120		32,542		32,542		386,661				1,282	11/25/2045	1.D FM
	WAMU 2005-AR16 1A4A CSTR SSNR AS 2.724%																				
92922F-6Z-6	12/25/35		06/01/2021	Paydown		585,483	585,483	533,798	517,880		67,603		67,603		585,483				6,236	12/25/2035	1.D FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 2.846% 04/25/35		06/01/2021	Paydown		396,447	396,447	295,545	250,311		146,136		146,136		396,447				5,409	04/25/2035	1.D FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		06/01/2021	Paydown		109,312	109,312	101,217	102,116		7,196		7,196		109,312				2,539	11/25/2033	1.D FM
	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.832%																				
92922F-J4-1	04/25/45		06/25/2021	Paydown		367,385	367,385	343,513	363,805		3,580		3,580		367,385				1,447	04/25/2045	1.D FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		05/01/2021	Paydown		186,733	186,733	180,690	181,004		5,728		5,728		186,733				4,039	01/25/2034	1.D FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		06/01/2021	Paydown		560,659	560,659	552,998	553,593		7,066		7,066		560,659				12,188	01/25/2034	1.D FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 2.751% 08/25/35		06/01/2021	Paydown		370,833	370,833	363,586	364,054		6,778		6,778		370,833				4,621	08/25/2035	1.D FM
	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.052%																				
92922F-U8-9	07/25/45		06/25/2021	Paydown		47,656	47,656	43,486	43,843		3,812		3,812		47,656				234	07/25/2045	1.D FM
	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34																				
92922F-VB-1			06/01/2021	Paydown		596,378	596,378	557,613	578,799		17,579		17,579		596,378				14,571	07/25/2034	1.D FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		06/01/2021	Paydown		245,066	245,066	236,768	237,334		7,732		7,732		245,066				5,987	07/25/2034	1.D FM
	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.592%																				
92925C-BH-4	12/25/45		06/25/2021	Paydown		206,499	206,499	186,355	190,087		16,412		16,412		206,499				1,025	12/25/2045	1.D FM
	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 1.186%																				
92925C-CC-4	01/25/46		06/01/2021	Paydown		498,688	498,688	432,144	438,004		60,684		60,684		498,688				2,813	01/25/2046	1.D FM
	WAMU 2007-HY1 1A1 CSTR SSNR AS 2.941%																				
92925V-AA-8	02/25/37		06/01/2021	Paydown		165,559	163,026	92,365	75,967		88,414		88,414		164,381		1,179	1,179	2,054	02/25/2037	1.D FM
	CTL PASS THUR TR-WESTERN MICHI SR-SEC			Redemption 100.0000																	
9292J8-AA-0	3.590% 03/15/31		06/15/2021			139,477	139,477	139,477	139,477						139,477				2,087	03/15/2031	1.C
92939H-AY-1	WFRBS 2014-C23 A5 SEQ 3.917% 10/15/57		06/22/2021	Various		74,201,605	67,850,000	69,882,108	68,603,782		(81,150)		(81,150)		68,522,632		5,678,974	5,678,974	1,231,552	10/15/2057	1.D FM
	WMLT 2005-B 3A1 CSTR SSNR AS 2.817%																				
92977Y-BQ-3	10/20/35		06/01/2021	Paydown		20,442	20,442	6,997	7,894		12,548		12,548		20,442				274	10/20/2035	1.D FM
	WALGREENS BOOTS ALLIANCE SR UNSEC 3.800%																				
931427-AH-1	11/18/24		04/22/2021	Various		27,347,859	25,575,000	25,553,459	25,567,160		500		500		25,567,660		1,780,199	1,780,199	1,193,784	11/18/2024	2.B FE
	WALGREENS BOOTS ALLIANCE SR UNSEC 3.450%																				
931427-AQ-1	06/01/26		04/22/2021	TENDER SALE		35,235,739	32,902,000	33,448,601	33,219,118		(18,028)		(18,028)		33,201,090		2,034,649	2,034,649	1,098,390	06/01/2026	2.B FE
	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC			Redemption 100.0000																	
93143@-AA-9	5.632% 05/15/32		06/15/2021			98,517	98,517	98,517	98,517						98,517				2,417	05/15/2032	2.B
	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC			Redemption 100.0000																	
93144#-AA-6	5.900% 11/15/31		06/15/2021			51,523	51,523	52,626	52,092		(569)		(569)		51,523				1,267	11/15/2031	2.B
	WAMU 2007-HY3 1A1 CSTR SSNR AS 2.830%																				
933634-AA-5	03/25/37		06/01/2021	Paydown		73,510	73,178	37,975	22,963		50,450		50,450		73,412		98	98	1,100	03/25/2037	1.D FM
	WAMU 2007-HY3 4A1 CSTR SSNR AS 2.827%																				
933634-AJ-6	03/25/37		06/01/2021	Paydown		183,771	178,156	169,248	169,952		8,461		8,461		178,413		5,358	5,358	2,372	03/25/2037	1.D FM
	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 0.846%																				
933638-AB-4	01/25/47		06/01/2021	Paydown		87,137	87,137	78,532	78,958		8,179		8,179		87,137				389	01/25/2047	1.D FM

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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, NAIC Designation Modifier and SVO Administrative Symbol
93638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.593% 01/25/47		06/01/2021	Paydown		182,111	182,111	171,923	172,335		9,776		9,776		182,111				1,293	01/25/2047	1.D FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		06/01/2021	Redemption 100.0000		215,863	215,863	215,863	215,863						215,863				6,841	07/01/2026	2.C PL
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		06/01/2021	Paydown		6,719	6,719	6,861	6,710		9		9		6,719				161	02/25/2033	1.D FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		06/01/2021	Paydown		654,479	654,479	664,296	656,223		(1,744)		(1,744)		654,479				15,229	03/25/2033	1.D FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 2.725% 03/25/35		06/01/2021	Paydown		213,156	213,156	207,723	208,817		4,339		4,339		213,156				2,596	03/25/2035	1.D FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		06/01/2021	Paydown		163,201	152,206	15,625	12,215		150,132		150,132		162,347		854	854	3,325	05/25/2036	1.D FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.411% 04/25/37		06/25/2021	Paydown		108,931	163,022	25,986	25,986		91,567		91,567		117,553		(8,622)	(8,622)	97	04/25/2037	1.D FM
94106L-AZ-2	WASTE MANAGEMENT INC CO.GUARNT 3.500% 05/15/24		05/11/2021	Various		25,518,033	24,250,000	24,188,890	24,227,074		2,348		2,348		24,229,422		1,288,611	1,288,611	419,660	05/15/2024	2.A FE
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39		04/01/2021	Redemption 100.0000		41,035	41,035	41,035	41,035						41,035				(34)	07/30/2039	2. Z
94973V-AW-7	ANTHEM INC SR UNSEC 3.700% 08/15/21		05/15/2021	Call 100.0000		42,500,000	42,500,000	42,359,750	42,489,632		6,118		6,118		42,495,750		4,250	4,250	1,179,375	08/15/2021	2.B FE
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		06/10/2021	Redemption 100.0000		519,384	519,384	519,385	519,382		3		3		519,384				15,723	01/10/2024	1.C
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		06/10/2021	Redemption 100.0000		461,415	461,415	439,148	451,739		9,676		9,676		461,415				10,827	08/10/2027	2.B
94978#-HG-5	FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29		05/13/2021	Redemption 100.0000		(3,850)	(3,850)	(3,850)	(3,850)						(3,850)				12,781	01/15/2029	1.G Z
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		04/01/2021	Redemption 100.0000		23,832	23,832	23,832	23,832						23,832				242	01/15/2029	1.
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		05/13/2021	Redemption 100.0000		(4,473)	(4,473)	(4,473)	(4,473)						(4,473)				33,639	01/15/2029	1.G Z
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		05/13/2021	Redemption 100.0000		(4,808)	(4,808)	(4,808)	(4,808)						(4,808)				14,515	01/15/2029	1.G Z
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		06/21/2021	Redemption 100.0000		47,630	47,630	47,812	47,702		(72)		(72)		47,630				1,319	09/21/2027	1.C
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		06/14/2021	Redemption 100.0000		745,820	745,820	745,820	745,820						745,820				20,279	05/14/2027	1.B
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		04/14/2021	Redemption 100.0000		364,410	364,410	364,410	364,410						364,410				7,203	05/14/2027	1.G Z
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 2.813% 12/25/36		06/01/2021	Paydown		158,578	190,789	134,244	137,216		44,603		44,603		181,819		(23,241)	(23,241)	2,375	12/25/2036	1.D FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		06/01/2021	Paydown		958,875	958,875	838,276	922,520		36,355		36,355		958,875				20,187	10/25/2034	1.D FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 2.744% 04/25/36		06/01/2021	Paydown		1,136	1,136	220	167		969		969		1,136				16	04/25/2036	1.D FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		06/01/2021	Paydown		431,819	469,422	315,301	304,353		151,795		151,795		456,149		(24,330)	(24,330)	12,150	06/25/2037	1.D FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		06/01/2021	Paydown		293,124	318,650	145,565	125,809		177,321		177,321		303,129		(10,005)	(10,005)	8,248	06/25/2037	1.D FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		06/01/2021	Paydown		269,045	292,474	148,477	130,492		148,937		148,937		279,429		(10,384)	(10,384)	7,570	06/25/2037	1.D FM
94989A-AU-9	WFCM 2014-LC18 A5 SEQ 3.405% 12/15/47		06/24/2021	WELLS FARGO		(43,901,563)	(40,000,000)	(41,199,160)					(40,469,316)		(40,469,316)		(3,432,247)	(3,432,247)	(3,783)	12/15/2047	1.D FM
94989A-AU-9	WFCM 2014-LC18 A5 SEQ 3.405% 12/15/47		04/01/2021	WELLS FARGO		43,901,563	40,000,000	41,199,160					40,469,316		40,469,316		3,432,247	3,432,247	230,783	12/15/2047	
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/22/2021	Call 100.0000		32,987,500	32,987,500	31,498,114	31,498,114						31,498,114		1,489,386	1,489,386	770,569	06/15/2045	2.B FE
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		06/15/2021	Paydown		87,500	87,500	83,549	83,549		3,951		3,951		87,500				1,967	06/15/2045	2.B FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		06/15/2021	Paydown		77,500	77,500	77,487	77,490		10		10		77,500				1,505	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		06/15/2021	Paydown		425,000	425,000	425,000	425,000						425,000				8,670	06/15/2049	2.B FE
95645*-AA-9	WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33		06/30/2021	Redemption 100.0000		647,445	647,445	647,445	647,445						647,445				17,481	12/30/2033	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
958587-BJ-5	NSTAR ELECTRIC CO SR UNSEC 3.500% 09/15/21		06/15/2021	Various		32,500,000	32,500,000	32,204,900	32,475,706		15,594		15,594		32,491,300		8,700	8,700	853,125	09/15/2021	1.E FE
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		06/01/2021	Paydown		333,646	333,646	333,242	333,159		487		487		333,646				4,197	12/20/2030	1.A FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		06/01/2021	Paydown		250,234	250,234	249,863	249,762		472		472		250,234				4,180	12/20/2030	1.E FE
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		06/05/2021	Redemption 100.0000		121,727	121,727	121,727	95,473		26,254		26,254		121,727				7,097	08/05/2021	1.B
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		04/05/2021	Redemption 100.0000		60,276	60,276	60,276	47,276		13,000		13,000		60,276				2,826	08/05/2021	1.C Z
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		06/15/2021	Redemption 100.0000		17,858	17,858	17,858	17,858						17,858				420	05/15/2047	1.E PL
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		05/15/2021	Redemption 100.0000		35,507	35,507	35,507	35,507						35,507				626	05/15/2047	1.G PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		06/15/2021	Redemption 100.0000		48,770	48,770	48,770	48,770						48,770				1,304	07/15/2029	2.B
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		06/15/2021	Redemption 100.0000		33,281	33,281	33,281	33,281						33,281				928	12/15/2032	2.B
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		06/15/2021	Redemption 100.0000		51,668	51,668	51,668	51,668						51,668				1,413	12/15/2030	2.B
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		06/15/2021	Redemption 100.0000		32,246	32,246	32,246	32,246						32,246				904	07/15/2034	2.B
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		04/15/2021	Redemption 100.0000		90,176	90,176	90,176	90,176						90,176				1,987	01/15/2035	1.D FE
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		06/15/2021	Redemption 100.0000		181,845	181,845	181,845	181,845						181,845				5,511	01/15/2035	2.A
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		06/15/2021	Redemption 100.0000		184,773	184,773	186,584	185,976		(1,203)		(1,203)		184,773				5,085	06/15/2037	1.B
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		06/15/2021	Redemption 100.0000		268,568	268,568	270,348	269,581		(1,013)		(1,013)		268,568				4,366	07/15/2030	2.B
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		06/15/2021	Redemption 100.0000		695,052	695,052	701,995	698,648		(3,595)		(3,595)		695,052				11,444	09/15/2027	2.B
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		06/30/2021	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				3,568	12/18/2034	1.F PL
97806*-AD-4	WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40		05/30/2021	Redemption 100.0000		666,667	666,667	666,667	666,667						666,667				16,800	05/30/2040	1.F
97806*-AF-9	WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC 4.210% 12/02/43		06/02/2021	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				52,625	12/02/2043	1.F
97806*-AH-5	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49		05/21/2021			833,333	833,333	833,333	833,333						833,333				16,125	05/21/2049	1.F
98848-AM-3	YUM BRANDS INC SERIES 144A 7.750% 04/01/25		04/28/2021	BNP PARIBAS		355,875	325,000	325,000	325,000						325,000		30,875	30,875	14,623	04/01/2025	3.C FE
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		06/08/2021	SUSQUEHANA FINANCIAL GROUP LL		5,202,410	4,775,000	4,763,779	4,769,785		503		503		4,770,288		432,122	432,122	117,246	04/01/2025	2.B FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		06/15/2021	Redemption 100.0000		297,003	297,003	298,488	298,082		(1,079)		(1,079)		297,003				6,089	11/15/2037	1.B
G8967#-AJ-2	TRITON CONTAINER INTL LTD A-2-SR-SEC 5.150% 06/30/23		06/30/2021	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				463,500	06/30/2023	2.C FE
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	04/01/2021	Redemption 100.0000		172,842	172,842	172,842	172,842						172,842				4,739	04/01/2029	1.G FE
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	04/01/2021	Redemption 100.0000		155,129	155,129	155,129	155,129						155,129				7,291	04/01/2027	2.C FE
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		06/30/2021	Redemption 108.7021		34,186,727	31,449,928	24,620,244	30,612,351		2,142,474		2,142,474	(5,992,106)	34,186,727	7,424,008		7,424,008	1,078,494	03/30/2024	2.B
136055-AA-8	CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32	A	04/10/2021	Redemption 100.0000		651,044	651,044	651,044	651,044						651,044				23,639	04/10/2032	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
218493-AA-2	CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34		04/10/2021	Redemption 100.0000		315	315	297	313					(16)	315	18		18	27,036	09/30/2034	2.A FE
218493-AB-0	CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34		06/30/2021	Redemption 100.0000		1,614,664	1,614,664	1,492,349	1,552,247		18,435		18,435	(78,333)	1,614,664	122,315		122,315	32,979	06/30/2034	2.A FE
66977W-AR-0	NOVA CHEMICALS CORP SR UNSEC 5.250% 06/01/27	A	06/25/2021	BARCLAYS BANK PLC		9,146,250	8,500,000	8,500,000	8,500,000						8,500,000		646,250	646,250	252,073	06/01/2027	3.C FE
C0461#-AA-3	AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33		06/30/2021	Redemption 100.0000		1,282,838	1,282,838	1,205,580	1,248,673					(43,094)	1,282,838	77,258		77,258	26,152	06/30/2033	2.A PL
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	06/08/2021	Redemption 100.0000		1,687	1,687	1,687	1,687						1,687				6,303	03/03/2024	1.F
C4111@-AB-9	GREAT LAKES POWER LTD SR 6.600% 06/16/23		06/16/2021	Redemption 100.0000		707,618	707,618	634,849	677,043					(42,194)	707,618	72,769		72,769	23,351	06/16/2023	1.G PL
00110#-AB-9	AES PUERTO RICO LTD PTNSP SR-SEC 8.512% 11/25/22	D	05/25/2021			3,099,315	3,099,315	3,099,315	3,099,315						3,099,315				141,957	11/25/2022	6.
00185A-AD-6	AON PLC CO.GUARNT 4.000% 11/27/23	D	06/29/2021	WELLS FARGO		21,451,600	20,000,000	19,929,800	19,976,670		3,816		3,816		19,980,486		1,471,114	1,471,114	475,556	11/27/2023	2.A FE
00185A-AF-1	AON PLC CO.GUARNT 3.500% 06/14/24	D	06/29/2021	WELLS FARGO		45,324,614	42,230,000	42,147,678	42,204,641		2,719		2,719		42,207,360		3,117,255	3,117,255	808,822	06/14/2024	2.A FE
00185A-AK-0	AON PLC CO.GUARNT 3.875% 12/15/25	D	05/24/2021	WELLS FARGO		10,266,529	9,230,000	9,656,798	9,470,361		(18,968)		(18,968)		9,451,393		815,136	815,136	159,955	12/15/2025	2.A FE
00386S-AL-6	ABU DHABI NATIONAL ENERG SR UNSEC 3.625% 01/12/23	D	04/01/2021	BARCLAYS BANK PLC		3,020,188	2,875,000	2,834,633	2,865,289		1,215		1,215		2,866,504		153,684	153,684	76,427	01/12/2023	1.D FE
00652X-AB-4	ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36	D	05/21/2021	Redemption 100.0000		396,000	396,000	396,000	396,000						396,000				8,415	05/21/2036	2.C FE
02315Q-AA-6	AMBAC LSNI LLC SR SEC 6.000% 02/12/23	D	04/01/2021	Redemption 100.0000		5	5	5	5						5					02/12/2023	6. *
034863-AP-5	ANGLO AMERICAN CAPITAL CO.GUARNT 4.875% 05/14/25	D	05/28/2021	TENDER SALE		11,820,591	10,620,000	10,487,132	10,553,313		5,807		5,807		10,559,119		1,261,472	1,261,472	286,187	05/14/2025	2.B FE
03923@-AA-4	ARCADIS NORTH AMERICA A-SR-UNSEC 5.100% 06/28/21	D	06/28/2021	Maturity		29,000,000	29,000,000	28,065,533	28,066,040						28,066,040		933,960	933,960	739,500	06/28/2021	2.B PL
059613-AC-3	BANCO NAL COSTA RICA SR UNSEC 5.875% 04/25/21	D	04/25/2021	Maturity		4,327,000	4,327,000	4,317,898	4,326,351		649		649		4,327,000				127,106	04/25/2021	4.B FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	04/07/2021	Redemption 100.0000		3,071,335	3,071,335	3,071,335	3,071,335						3,071,335				62,655	04/07/2027	2.A FE
09626Y-AS-9	BLUEM 2013 2A BR MEZ FLT CDO-CF-CLO- 1.784% 10/22/30	D	06/10/2021	BANK OF AMERICA		10,005,600	10,000,000	10,000,000	10,000,000						10,000,000		5,600	5,600	118,223	10/22/2030	1.C FE
12549B-AQ-1	CIFC FUNDING LTD SERIES 2013-2A CLASS A1LR 144A 1.400% 10/18/30	D	04/18/2021	Paydown		7,400,000	7,400,000	7,391,120	7,391,244		8,756		8,756		7,400,000				53,518	10/18/2030	1.A FE
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	06/10/2021	Redemption 100.0000		105,501	105,501	105,501	105,501						105,501				1,637	06/10/2043	2.C Z
151290-BM-4	CEMEX SAB DE CV SR SEC 5.700% 01/11/25	D	04/21/2021	Call 101.9000		10,812,609	10,611,000	10,178,763	10,375,778		15,148		15,148		10,390,927		220,073	220,073	672,030	01/11/2025	3.C FE
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB 0.000% 01/23/32	D	04/23/2021	Capital Distribution		995,859		995,859	995,859						995,859					01/23/2032	6. *
20039F-AA-7	COMETA ENERGIA SA SR SEC 6.375% 04/24/35	D	04/24/2021	Redemption 100.0000		527,275	527,275	516,350	517,307		9,968		9,968		527,275				16,807	04/24/2035	2.C FE
200447-AB-6	COMISION FED DE ELECTRIC SR UNSEC 4.875% 05/26/21	D	05/26/2021	Maturity		15,240,000	15,240,000	15,465,329	15,251,337		(11,337)		(11,337)		15,240,000				371,475	05/26/2021	2.B FE
235822-AA-1	DANA FINANCING LUX SARL CO.GUARNT 6.500% 06/01/26	D	06/10/2021	Call 103.2500		15,435,875	14,950,000	14,950,000	14,950,000						14,950,000				958,253	06/01/2026	3.B FE
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT 2.700% 04/17/23	D	06/11/2021	Call 104.3470		49,029,525	46,987,000	45,871,573	46,684,055		56,496		56,496		46,740,551		246,449	246,449	2,867,147	04/17/2023	1.F FE
26876F-AA-0	ENN ENERGY HOLDINGS LTD SR UNSEC 6.000% 05/13/21	D	05/13/2021	Maturity		20,000,000	20,000,000	20,217,480	20,010,559		(10,559)		(10,559)		20,000,000				600,000	05/13/2021	2.B FE
30214Y-AE-4	EXPORT CREDIT BANK OF TU SR UNSEC 5.000% 09/23/21	D	06/25/2021	JEFFERIES & CO. INC.		10,075,000	10,000,000	9,949,300	9,993,907		4,110		4,110		9,998,017		76,983	76,983	383,333	09/23/2021	4.B FE
35177P-AW-7	ORANGE SA SR UNSEC 4.125% 09/14/21	D	04/01/2021	Call 101.6910		20,338,200	20,000,000	19,798,000	19,982,988		5,967		5,967		19,988,955		11,045	11,045	789,658	09/14/2021	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
368266-AR-3	GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950% 07/19/22	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		6,274,800	6,000,000	6,000,000	6,000,000						6,000,000		274,800	274,800	230,175	07/19/2022	2.B FE
40052V-AB-0	GRUPO BIMBO SAB DE CV CO.GUARNT 4.500% 01/25/22	D	04/26/2021	Various		31,673,175	30,719,000	31,090,357	30,770,324		(15,083)		(15,083)		30,755,241		(36,241)	(36,241)	1,994,781	01/25/2022	2.B FE
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 07/15/21	D	05/15/2021	Redemption 100.0000		(2,546)	(2,546)	(2,556)			(2,546)		(2,546)		(2,546)					01/15/2021	3.B FE
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	04/01/2021	Paydown		611,701	611,701	611,701	611,701						611,701					04/15/2026	2. FE
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	04/15/2021	Paydown		3,180,705	3,180,705	3,180,705	3,180,705						3,180,705				(617)	04/15/2026	2.B FE
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	06/15/2021	Call 100.8663		71,469,936	70,856,080	70,856,080	70,856,080						70,856,080				3,299,006	03/31/2033	3.B FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	04/05/2021	Redemption 100.0000		931,043	931,043	931,043	931,043						931,043				26,966	07/05/2022	3.A FE
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	04/09/2021	Redemption 100.0000		640,403	640,403	640,403	640,403						640,403				18,011	01/08/2027	3.A FE
50247V-AA-7	LYB INTL FINANCE BV CO.GUARNT 4.000% 07/15/23	D	06/29/2021	Call 107.0743		3,584,846	3,348,000	3,303,739	3,334,984		2,428		2,428		3,337,412		10,588	10,588	364,814	07/15/2023	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	04/10/2021	Redemption 100.0000		179,789	179,789	179,789	179,789						179,789				4,258	01/10/2033	2.B FE
53566T-AB-7	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33	D	04/10/2021	Redemption 100.0000		137,779	137,779	137,779	137,779						137,779				3,263	01/10/2033	2.B FE
549876-AA-8	LUKOIL INTL FINANCE BV CO.GUARNT 6.656% 06/07/22	D	04/26/2021	VTB CAPITAL INC		10,397,800	9,800,000	9,707,000	9,786,513		2,921		2,921		9,789,435		608,365	608,365	255,479	06/07/2022	2.B FE
549876-AH-3	LUKOIL INTL FINANCE BV CO.GUARNT 4.563% 04/24/23	D	05/06/2021	Various		26,518,496	25,000,000	24,827,500	24,951,282		7,074		7,074		24,958,356		1,560,140	1,560,140	610,555	04/24/2023	2.B FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	06/15/2021	Paydown		61,063	61,063	61,062	61,062		1		1		61,063				1,083	03/15/2044	1.F
55382#-AA-6	MT-2002 STATUTORY TRUST-VNJ SR-SEC 7.740% 06/19/23	D	06/19/2021	Redemption 100.0000		2,101,575	2,101,575	1,202,578	1,636,813		464,762		464,762		2,101,575				81,331	06/19/2023	3.C
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	06/15/2021	Paydown		199,925	199,925	199,918	199,919		6		6		199,925				3,503	05/15/2043	2.A FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	05/15/2021	Paydown		83,200	83,200	83,198	83,199		1		1		83,200				1,620	05/15/2043	3.A FE
600814-AN-7	MILLICOM INTL CELLULAR SR UNSEC 5.125% 01/15/28	D	04/01/2021	Call 103.0000		1,102,100	1,070,000	1,070,000	1,070,000						1,070,000				65,155	01/15/2028	3.B FE
62854A-AM-6	MYLAN NV CO.GUARNT 3.150% 06/15/21	D	06/15/2021	Maturity		19,175,000	19,175,000	19,155,513	19,172,904		2,096		2,096		19,175,000				302,006	06/15/2021	2.C FE
62944B-AR-5	BNG BANK NV SR UNSEC 2.625% 04/28/21	D	04/28/2021	Maturity		20,000,000	20,000,000	19,905,000	19,995,247		4,753		4,753		20,000,000				262,500	04/28/2021	1.A FE
62983P-AA-3	NAKILAT INC SR SEC 6.067% 12/31/33	D	06/30/2021	Redemption 100.0000		258,494	258,494	258,494	258,494						258,494				7,841	12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	06/30/2021	Redemption 100.0000		183,600	183,600	183,600	179,170		4,430		4,430		183,600				5,753	12/31/2033	1.F FE
67091G-AE-3	OCI NV SERIES 144A 4.625% 10/15/25	D	04/08/2021	Call 103.0000		1,236,000	1,200,000	1,200,000	1,200,000						1,200,000				54,971	10/15/2025	3.B FE
67112W-AE-3	OZLM 2019 23A B2 MEZ CDO-CF-CLO-HY 4.460% 04/15/32	D	04/15/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				178,400	04/15/2032	1.C FE
67576G-AC-1	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22	D	06/01/2021	Redemption 100.0000		463,916	463,916	399,242	438,220		25,696		25,696		463,916				15,588	12/01/2022	5.A FE
67707E-AQ-7	OAKC 2019 2A B2 MEZ CDO-CF-CLO-HY 4.440% 04/21/31	D	04/21/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				222,000	04/21/2031	1.C FE
69377P-AJ-3	PPMC 2019 2A B2 SEQ CDO-CF-CLO-HY 4.849% 04/16/32	D	04/16/2021	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				242,450	04/16/2032	1.C FE
71657Y-AA-0	PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000% 05/08/22	D	05/08/2021	Redemption 100.0000		1,160,833	1,160,833	1,156,915	1,160,031		802		802		1,160,833				34,652	05/08/2022	3.C FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 1.627% 02/10/36	D	06/10/2021	Paydown			10,329				4,721	4,721							87	02/10/2036	1.D FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 0.827% 09/10/36	D	06/10/2021	Paydown		29,291	29,291	11,581	2,154		27,137		27,137		29,291				107	09/10/2036	1.D FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 0.657% 03/10/37	D	06/10/2021	Paydown			62,234	21,099	22,412		373		373		22,785		(22,785)	(22,785)	166	03/10/2037	6. FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	06/20/2021	Paydown		1,096,415	1,096,415	1,095,999	1,096,032		383		383		1,096,415				22,756	09/20/2053	1.A FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	06/20/2021	Paydown		131,283	131,283	131,248	131,498		(215)		(215)		131,283				2,531	09/20/2052	1.A FE
77578J-AB-4	ROLLS-ROYCE PLC CO.GUARNT 3.625% 10/14/25	D	05/11/2021	Various		49,025,000	49,025,000	48,311,075	48,645,047		26,343		26,343		48,671,390		353,610	353,610	1,031,738	10/14/2025	3.C FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	06/15/2021	Paydown		108,591	108,591	108,591	108,591						108,591				1,766	08/15/2042	2.B FE
784309-AC-0	S JETS LIMITED SERIES 2017-1 CLASS B 144A 5.682% 08/15/42	D	04/22/2021	MIZUHO SECURITIES USA INC.		631,709	701,899	600,124	601,562		5,662		5,662		607,224		24,485	24,485	14,513	08/15/2042	3.B FE
79586K-AA-9	SAMARCO MINERACAO SA SR UNSEC 4.125% 11/01/22	D	04/15/2021	Various		6,075,000	8,250,000	3,027,750	3,027,750						3,027,750		3,047,250	3,047,250		11/01/2022	6. *
79586K-AC-5	SAMARCO MINERACAO SA SR UNSEC 5.750% 10/24/23	D	04/14/2021	Various		7,203,750	9,100,000	3,162,250	3,162,250						3,162,250		4,041,500	4,041,500		10/24/2023	6. *
79586K-AD-3	SAMARCO MINERACAO SA SR UNSEC 5.375% 09/26/24	D	04/14/2021	BANK OF AMERICA		4,225,500	5,400,000	1,998,000	1,998,000						1,998,000		2,227,500	2,227,500		09/26/2024	6. *
817176-AQ-3	SENECA PARK CLO LTD SERIES 2014-1A CLASS B2R 144A 3.530% 07/17/26	D	04/17/2021	Paydown		957,836	957,836	956,495	956,808		1,028		1,028		957,836				16,907	07/17/2026	1.A FE
822582-AX-0	SHELL INTERNATIONAL FIN CO.GUARNT 3.400% 08/12/23	D	04/22/2021	THE TORONTO-DOMINION BANK		16,042,350	15,000,000	14,968,500	14,990,709		1,080		1,080		14,991,790		1,050,560	1,050,560	359,833	08/12/2023	1.D FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	05/01/2021	Paydown		2,027,996	2,027,996	2,027,996	2,027,996						2,027,996				40,560	08/01/2021	1. PL
85511X-AC-4	STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33	D	04/24/2021	Redemption 100.0000		203,000	203,000	203,000	203,000						203,000				6,851	04/24/2033	3.C FE
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	05/15/2021	Paydown		163,579	163,579	165,876	165,502		(1,923)		(1,923)		163,579				2,422	03/15/2044	2.B FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	05/15/2021	Paydown		105,809	105,809	106,550	97,718		(549)		(549)		105,809				2,070	03/15/2044	3.B FE
85812P-AC-7	OJSC NOVO-STEEL FUNDING SR UNSEC 4.500% 06/15/23	D	05/24/2021	TENDER SALE		7,511,000	7,000,000	6,990,000	6,995,882		678		678		6,996,559		514,441	514,441	147,875	06/15/2023	2.B FE
85812R-AA-7	OJSC NOVO-STEEL FUNDING SR UNSEC 4.000% 09/21/24	D	05/24/2021	TENDER SALE		9,747,000	9,000,000	9,000,000	9,000,000						9,000,000		747,000	747,000	253,000	09/21/2024	2.C FE
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31	D	04/20/2021	Capital Distribution		1,021,753		1,021,753	1,021,753						1,021,753					07/20/2031	6. *
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32	D	04/20/2021	Capital Distribution		875,592		875,592	875,592						875,592					01/20/2032	6. *
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31	D	04/16/2021	Capital Distribution		775,993		775,993	775,993						775,993					01/16/2031	6. *
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	06/15/2021	Paydown		131,803	131,803	131,797	131,799		4		4		131,803				2,320	05/17/2032	1.G FE
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	04/20/2021	BANK OF AMERICA		305,311	426,263	131,270	131,270						131,270		174,041	174,041	1,502	05/17/2032	4.C FE
900148-AA-5	TURKIYE GARANTI BANKASI SR UNSEC 6.250% 04/20/21	D	04/20/2021	Maturity		10,000,000	10,000,000	9,908,600	9,996,372		3,628		3,628		10,000,000				312,500	04/20/2021	4.B FE
91127K-AA-0	UNITED OVERSEAS BANK LTD SR UNSEC 3.200% 04/23/21	D	04/23/2021	Maturity		7,000,000	7,000,000	6,991,670	6,999,111		889		889		7,000,000				112,000	04/23/2021	1.D FE
92915T-AE-7	VOYA 2016 4A B2 MEZ CDO-CF-CLO-HY 3.740% 07/20/29	D	06/17/2021	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				221,595	07/20/2029	1.B FE
G2854#-AA-0	DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32	B	06/15/2021	Redemption 100.0000		550,821	550,821	493,127	534,693					(41,566)	550,821	57,695		57,695	7,526	06/15/2032	1.G FE
G4273*-AJ-4	HAMMERSON PLC 3.200% 01/11/24	D	06/21/2021	Call 100.0000		7,636,800	7,636,800	7,636,800	7,636,800						7,636,800				228,765	01/11/2024	2.C
G4273*-AM-7	HAMMERSON PLC 1.790% 01/11/28	B	06/18/2021	Call 100.0000		8,075,359	8,075,359	7,201,827	8,320,902					(1,119,075)	8,075,359	873,532		873,532	137,109	01/11/2028	2.C
G7332#-AB-9	RRPF ENGINE LEASING LIMITED Se B-SR-SEC 3.990% 10/30/23	D	04/30/2021	SEAPORT GROUP		40,100,000	40,000,000	40,000,000	40,000,000						40,000,000		100,000	100,000	1,210,300	10/30/2023	2.C FE
L4191B-AJ-2	GAZPROM -GAZ CAPITAL SA SR UNSEC 6.510% 03/07/22	D	04/26/2021	CITIGROUP GLOBAL MARKETS INC		3,138,300	3,000,000	2,655,000	2,953,868		12,149		12,149		2,966,017		172,283	172,283	125,318	03/07/2022	2.C FE
N3166#-AE-5	FERRING BV B-SR 5.540% 06/30/21	D	06/30/2021	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					06/30/2021	2.B
P40008-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	06/28/2021	Redemption 100.0000		505,067	505,067	505,067	505,067						505,067				10,253	12/28/2037	1.G FE
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	06/15/2021	Redemption 100.0000		3,724,960	3,724,960	3,724,960	3,724,960						3,724,960				76,175	12/15/2026	3.A FE
00455#-AK-4	APT PIPELINES LTD F-SR 6.140% 05/15/22	D	04/13/2021	Call 106.0077		106,007,651	100,000,000	100,000,000	100,000,000						100,000,000				8,565,984	05/15/2022	2.B
04436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	06/27/2021	Redemption 100.0000		159,606	159,606	159,606	159,606						159,606				3,017	06/27/2027	2.B FE
04436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	06/27/2021	Redemption 100.0000		88,995	88,995	89,071	90,235					(1,165)	88,995	(76)		(76)	2,173	06/27/2027	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06568#-AA-7	NETFLOW OSARS-WESTERN FINANCE SR-SEC 4.870% 09/30/39	B	04/01/2021	Redemption 100.0000		271,124	271,124	273,371	274,922					(1,551)	271,124	(2,247)		(2,247)	6,648	09/30/2039	2.B PL
07677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 2.186% 07/02/40	B	05/18/2021	Redemption 100.0000		836,740	836,740	843,564	843,871		4,563		4,563	(4,870)	836,740	(6,824)		(6,824)	2,981	07/01/2040	1.F FE
08852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 3.680% 12/24/34	B	04/01/2021	Redemption 100.0000		1,187,779	1,187,779	762,824	761,018		421,628		421,628	(25,076)	1,187,779	30,209		30,209	10,543	12/24/2034	5.B GI
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,914,891,594	3,771,947,614	3,700,110,101	3,701,200,219	4,712	53,291,030	898,696	52,397,046	(7,368,225)	3,766,833,120	8,681,734	67,153,354	75,835,088	178,704,530	XXX	XXX
62890@-CD-1	ND PROPERTIES PEP SHOPPING CENTER 4.480% 12/14/26		05/18/2021	Redemption 100.0000		6,231,435	6,231,435	6,788,324	6,230,415					557,909	6,231,435	(556,889)		(556,889)	119,422	12/14/2026	3.B
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						6,231,435	6,231,435	6,788,324	6,230,415					557,909	6,231,435	(556,889)		(556,889)	119,422	XXX	XXX
444082-00-0	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		05/28/2021	Redemption 100.0000		947,279	947,279	944,911	946,430		850		850		947,279				26,534	05/31/2021	2.C PL
444082-00-0	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		05/31/2021	Maturity																05/31/2021	2.C PL
442133-00-0	SALIENT CRGT INC Term Loan 02/28/22		04/01/2021	Redemption 100.0000		250,000	250,000	245,000	248,661		1,339		1,339		250,000				5,104	02/28/2022	4.C FE
444337-50-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C 03/31/22		06/30/2021	Redemption 100.0000		51,410	51,410	50,916			494		494		51,410				1,364	03/31/2022	3.C Z
444337-50-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C 03/31/22		04/01/2021	Redemption 100.0000		44,667	44,667	44,220			447		447		44,667				265	03/31/2022	4.C Z
444089-89-1	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		04/20/2021	Redemption 100.0000		396,720	396,720	389,060	386,553		5,550		5,550		396,720				21,896	06/01/2022	4.C Z
444089-89-1	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		04/20/2021	Redemption 100.0000		626,972	626,972	614,686	608,940		10,776		10,776		626,972				31,569	06/01/2022	4.C Z
444089-89-1	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		06/11/2021	Redemption 100.0000		86,743	86,743	85,069	84,520		1,213		1,213		86,743				7,216	06/01/2022	5.A PL
444089-89-1	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		06/11/2021	Redemption 100.0000		162,567	162,567	159,382	157,892		2,794		2,794		162,567				12,700	06/01/2022	5.B GI
444397-97-2	RESOURCE LABEL GROUP LLC Delayed Draw Term Loan 06/10/22		06/21/2021	Redemption 100.0000		21,320	21,320	21,214			107		107		21,320				118	06/10/2022	3.C PL
442483-00-0	SMILE DOCTORS LLC Term A Loan 10/06/22		06/30/2021	Redemption 100.0000		62,394	62,394	62,206	59,569		223		223		62,394				2,196	10/06/2022	3.A PL
444397-10-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		06/21/2021	Redemption 100.0000		215,431	215,431	213,276	214,489		942		942		215,431				5,990	05/26/2023	3.C PL
444397-10-0	RESOURCE LABEL GROUP LLC Eighth Amendment Acquisition L 05/26/23		06/21/2021	Redemption 100.0000		21,267	21,267	21,161	21,162		105		105		21,267				448	05/26/2023	3.C PL
444397-10-0	RESOURCE LABEL GROUP LLC Eighth Amendment Acquisition L 05/26/23		04/01/2021	Redemption 100.0000		3,931	3,931	3,911	3,911		19		19		3,931				83	05/26/2023	4.C Z
442590-20-0	SOLARAY LLC First Amendment Additional Del 09/08/23		06/30/2021	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				672	09/08/2023	3.C PL
441910-70-0	BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 09/09/23		06/30/2021	Redemption 100.0000		18,966	18,966	18,780	18,884		82		82		18,966				596	09/09/2023	4.A PL
443201-01-3	SPI LLC SR-UNSEC 11/01/23		05/21/2021	Redemption 100.0000		1,485,765	1,485,765	1,470,908	1,226,168		9,947		9,947		1,485,765				37,385	11/01/2023	2.C PL
442556-60-0	VACO HLDGS LLC Term Loan A 11/09/23		06/10/2021	Redemption 100.0000		1,063,260	1,063,260	1,057,944	1,060,399		2,862		2,862		1,063,260				32,775	11/09/2023	2.C PL
444296-96-5	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te 11/10/23		06/30/2021	Redemption 100.0000		12,139	12,139	12,055			85		85		12,139				312	11/10/2023	3.B Z
443340-10-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		06/30/2021	Redemption 100.0000		37,500	37,500	37,125	37,248		252		252		37,500				1,243	01/23/2024	3.A PL
442098-10-0	NIACET CORP SR-UNSEC 02/01/24		05/11/2021	Redemption 100.0000		20,949	20,949	20,740	20,847		102		102		20,949				402	02/01/2024	2.C PL
442102-20-0	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		06/30/2021	Redemption 100.0000		36,010	36,010	35,948	35,967		43		43		36,010				1,355	02/05/2024	4.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
441614-00-0	JENSEN HUGHES INC Term Loan 03/22/24		04/01/2021	Redemption 100.0000		19,069	19,069	18,878	18,964		105		105		19,069				336	03/22/2024	3.C PL
441739-00-0	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		04/01/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				104	03/22/2024	3.C PL
441614-00-0	JENSEN HUGHES INC Term Loan 03/22/24		04/01/2021	Redemption 100.0000		1,437	1,437	1,423	1,429		8		8		1,437				25	03/22/2024	3.C PL
442869-20-0	AVETTA LLC Tranche B Term Loan 04/10/24		06/30/2021	Redemption 100.0000		24,066	24,066	23,947	23,995		72		72		24,066				756	04/10/2024	3.B PL
442812-80-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		06/30/2021	Redemption 100.0000		18,695	18,695	18,695	18,648		47		47		18,695				458	04/12/2024	3.A PL
442279-50-0	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		06/30/2021	Redemption 100.0000		49,813	49,813	49,563	49,681		131		131		49,813				1,288	05/22/2024	4.B FE
444387-10-0	GS ACQUISITION INC Fifth Supplemental Term Loan 05/24/24		06/30/2021	Redemption 100.0000		32,040	32,040	31,559	31,563		477		477		32,040				1,217	05/24/2024	3.B Z
444387-87-4	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		06/30/2021	Redemption 100.0000		9,783	9,783	9,709	4,848		74		74		9,783				256	05/24/2024	3.B Z
442888-88-4	GS ACQUISITION INC Revolver 05/25/24		06/04/2021	Redemption 100.0000		191,302	191,302	188,433			2,870		2,870		191,302					05/25/2024	3.B Z
442888-88-4	GS ACQUISITION INC Revolver 05/25/24		05/10/2021	Redemption 100.0000		86,956	86,956	85,651			1,304		1,304		86,956					05/25/2024	3.C Z
444382-30-0	EXTERRO INC Second Amendment Term Loan 06/01/24		06/30/2021	Redemption 100.0000		62,500	62,500	61,875	61,878		622		622		62,500				2,313	06/01/2024	3.A Z
443533-10-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		06/28/2021	Redemption 100.0000		2,000,000	2,000,000	2,000,000	1,500,000						2,000,000				49,083	06/06/2024	4.A PL
442949-70-0	KRAMER LABORATORIES INC Initial Term Loan 06/22/24		06/30/2021	Redemption 100.0000		62,880	62,880	62,251	62,466		414		414		62,880				2,082	06/22/2024	2.B PL
443575-30-0	Scaled agile closing Term Loan 06/28/24		04/01/2021	Redemption 100.0000		249,827	249,827	247,328	248,019		1,807		1,807		249,827				3,591	06/28/2024	2.A PL
444337-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		06/30/2021	Redemption 100.0000		6,667	6,667	6,500	6,505		161		161		6,667				304	07/02/2024	4.A Z
443649-60-0	VANGUARD PACKAGING LLC Term A Loan 08/09/24		05/07/2021	Redemption 100.0000		88,224	88,224	87,412	87,614		609		609		88,224				3,323	08/09/2024	2.C PL
442425-50-0	A PLACE FOR MOM-INC. Term Loan 08/10/24		06/30/2021	Redemption 100.0000		30,008	30,008	29,882	29,863		146		146		30,008				717	08/10/2024	3.A PL
444416-60-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		06/30/2021	Redemption 100.0000		4,833	4,833	4,785			48		48		4,833				152	08/26/2024	3.A Z
443669-20-0	SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24		06/30/2021	Redemption 100.0000		28,094	28,094	27,839	27,891		202		202		28,094				883	08/26/2024	3.A PL
444329-90-0	BROOK & WHITTLE HOLDING CORP Fifth Amendment Term Loan 10/17/24		06/30/2021	Redemption 100.0000		17,767	17,767	17,589	17,593		174		174		17,767				622	10/17/2024	3.A Z
443217-80-0	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		04/01/2021	Redemption 100.0000		33,938	33,938	33,663	33,755		183		183		33,938				467	10/21/2024	2.C PL
443218-20-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		04/01/2021	Redemption 100.0000		9,898	9,898	9,903	9,902		(4)		(4)		9,898				136	10/21/2024	2.C PL
443236-70-0	GOOD2GROW LLC SR-UNSEC 11/16/24		05/19/2021	Redemption 100.0000		6,930,604	6,930,604	6,861,298	6,883,894		46,710		46,710		6,930,604				140,489	11/16/2024	3.A PL
442594-60-0	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		06/30/2021	Redemption 100.0000		296,763	296,763	293,796	294,985		1,778		1,778		296,763				6,876	11/22/2024	3.A PL
442601-60-0	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		06/30/2021	Redemption 100.0000		62,500	62,500	61,875	62,123		377		377		62,500				1,787	12/05/2024	4.C PL
443297-70-0	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		06/30/2021	Redemption 100.0000		15,306	15,306	15,306	15,306						15,306				296	12/18/2024	3.B PL
444408-70-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		06/30/2021	Redemption 100.0000		9,572	9,572	9,333			239		239		9,572				265	12/18/2024	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
444407-70-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		06/30/2021	Redemption 100.0000		99,297	99,297	98,304	98,294		1,002		1,002		99,297				2,899	12/24/2024	2.A PL
443985-20-0	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		06/30/2021	Redemption 100.0000		20,340	20,340	20,137	20,173		167		167		20,340				674	01/23/2025	3.A Z
443345-50-0	KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25		06/30/2021	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				1,131	01/28/2025	2.C PL
443992-92-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		04/19/2021	Redemption 100.0000		151,872	151,872	150,864	100,212		120		120		151,872					02/26/2025	5.A FE
444364-70-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		06/30/2021	Redemption 100.0000		9,632	9,632	9,584	9,584		48		48		9,632				350	03/04/2025	3.A Z
442745-10-0	LSCS HLDGS INC First Lien Initial Term Loan 03/12/25		06/30/2021	Redemption 100.0000		9,977	9,977	9,927	9,945		32		32		9,977				226	03/12/2025	4.C FE
443430-70-0	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		06/30/2021	Redemption 100.0000		49,471	49,471	48,976	49,094		377		377		49,471				1,555	03/29/2025	3.B PL
442787-90-0	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		06/30/2021	Redemption 100.0000		7,719	7,719	7,719	7,719						7,719				203	03/29/2025	3.B FE
442787-70-0	USRP HLDGS INC SR-UNSEC 03/29/25		06/30/2021	Redemption 100.0000		43,750	43,750	43,531	43,609		141		141		43,750				1,154	03/29/2025	3.B PL
444259-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		04/01/2021	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361				489	05/05/2025	3.A Z
443502-02-8	TAILWIND RANDYS LLC Revolver 05/16/25		04/01/2021	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				11,435	05/16/2025	3.B PL
443502-60-0	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		06/30/2021	Redemption 100.0000		31,250	31,250	30,938	31,012		238		238		31,250				943	05/16/2025	3.B PL
443502-02-7	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		06/30/2021	Redemption 100.0000		6,250	6,250	6,203	3,256		45		45		6,250				49	05/16/2025	3.B PL
444552-52-7	TAILWIND RANDYS LLC 2021 Incremental Term Loan 05/16/25		06/30/2021	Redemption 100.0000		12,984	12,984	12,855			130		130		12,984				197	05/16/2025	4.C Z
443580-60-0	VALIDITY INC Term Loan 05/30/25		04/13/2021	Redemption 100.0000		800,402	800,402	793,814	795,304		5,098		5,098		800,402				7,542	05/30/2025	4.A PL
443533-20-0	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		06/30/2021	Redemption 100.0000		2,121	2,121	2,099	2,102		18		18		2,121				64	06/06/2025	4.A PL
443533-00-0	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		06/30/2021	Redemption 100.0000		24,569	24,569	24,323	24,374		195		195		24,569				746	06/06/2025	4.A PL
444484-50-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		04/01/2021	Redemption 100.0000		34,611	34,611	34,265			346		346		34,611					07/08/2025	2.A Z
443603-50-0	ONS MSO, LLC First Lien Initial Term Loan 07/08/25		04/01/2021	Redemption 100.0000		25,000	25,000	24,750	24,805		195		195		25,000				633	07/08/2025	2.B PL
444148-60-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		06/30/2021	Redemption 100.0000		140,450	140,450	139,229	139,291		1,159		1,159		140,450				7,432	07/31/2025	3.C Z
443724-10-0	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		06/30/2021	Redemption 100.0000		6,688	6,688	6,621	6,633		54		54		6,688				191	09/23/2025	2.B PL
444552-52-4	SPECIALIST RESOURCES GLOBAL IN 2021 Delayed Draw Term Loan 09/23/25		06/30/2021	Redemption 100.0000		4,480	4,480	4,435			45		45		4,480				62	09/23/2025	2.B Z
444382-40-0	NEW ERA TECHNOLOGY INC December 2020 Delayed Draw Ter 09/24/25		04/30/2021	Redemption 100.0000		15,872,719	15,872,719	15,713,992			158,727		158,727		15,872,719				231,805	09/24/2025	4.C Z
443743-90-0	J. KNIPPER AND CO INC Term Loan 10/01/25		06/30/2021	Redemption 100.0000		65,850	65,850	65,692	65,720		130		130		65,850				2,690	10/01/2025	3.A PL
443759-70-0	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		06/30/2021	Redemption 100.0000		7,500	7,500	7,463	7,467		33		33		7,500				245	10/15/2025	3.C PL
444337-80-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		06/30/2021	Redemption 100.0000		54,153	54,153	53,611	53,609		543		543		54,153				2,157	10/31/2025	2.C Z
443850-60-0	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		06/30/2021	Redemption 100.0000		50,000	50,000	49,500	49,569		431		431		50,000				1,328	12/09/2025	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
444396-40-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		06/01/2021	Redemption 100.0000		14,500	14,500	14,355	14,354		146		146		14,500				322	12/17/2025	3.A PL
443963-30-0	PromptCare Companies Inc (The) Second Delayed Draw Term Loan 12/23/25		06/30/2021	Redemption 100.0000		3,747	3,747	3,700			47		47		3,747				82	12/23/2025	4.C PL
444495-95-1	80/20 LLC Revolver 03/01/26		04/08/2021	Redemption 100.0000		356,711	356,711	353,198			3,513		3,513		356,711				607	03/01/2026	4.C Z
444522-90-0	ROHRER CORPORATION Revolver 3/2021 03/15/26		04/15/2021	Redemption 100.0000		172,647	172,647	170,920			1,726		1,726		172,647				1,496	03/15/2026	4.C Z
443447-47-3	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		04/14/2021	Redemption 0.0000					1,198		(1,198)		(1,198)						(7,681)	04/08/2026	3. PL
443447-47-3	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		06/30/2021	Redemption 100.0000		37,517	37,517	37,517	18,521		(2,970)		(2,970)		37,517				(33,030)	04/08/2026	3.C PL
444665-65-2	ITS BUYER INC Revolver 06/14/26		06/29/2021	Redemption 100.0000		1,800,000	1,800,000	1,782,000			18,000		18,000		1,800,000					06/14/2026	2.A Z
444513-50-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		06/30/2021	Redemption 100.0000		50,000	50,000	49,500			500		500		50,000				736	06/26/2026	3.B Z
443619-80-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		04/02/2021	Redemption 0.0000															(150)	07/24/2026	4.B PL
443619-80-0	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		06/30/2021	Redemption 100.0000		20,000	20,000	19,800	19,835		165		165		20,000				125	07/24/2026	4.C PL
443641-10-0	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		06/30/2021	Redemption 100.0000		6,161	6,161	6,130	6,135		25		25		6,161				163	08/08/2026	3.B PL
443641-20-0	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		06/30/2021	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				27	08/08/2026	3.B PL
444261-10-0	APEX ANALYTIX LLC Term Loan 08/18/26		06/30/2021	Redemption 100.0000		32,996	32,996	32,666	32,677		319		319		32,996				1,325	08/18/2026	2.C Z
443689-89-0	STS HLDG INC SR-UNSEC 08/27/26		06/30/2021	Redemption 100.0000		7,500	7,500	7,369	7,387		110		110		7,500				359	08/27/2026	3.A PL
444370-90-0	JARROW FORMALS INC Initial Term Loan 08/31/26		06/30/2021	Redemption 100.0000		240,625	240,625	237,617	237,594		3,031		3,031		240,625				8,771	08/31/2026	3.A PL
444501-20-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		06/30/2021	Redemption 100.0000		10,809	10,809	10,701			108		108		10,809				102	09/21/2026	3.A Z
444288-88-7	GABRIEL PATNERS LLC Revolver 09/21/26		04/26/2021	Redemption 100.0000		432,373	432,373	428,049			4,324		4,324		432,373				943	09/21/2026	4.B Z
444299-90-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		06/30/2021	Redemption 100.0000		37,500	37,500	36,938	36,952		548		548		37,500				1,273	09/30/2026	3.C PL
444303-80-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		06/30/2021	Redemption 100.0000		9,317	9,317	9,177			140		140		9,317				336	10/07/2026	2.A PL
444303-50-0	B2B INDUSTRIAL PRODUCTS LLC Term A Loan 10/07/26		06/30/2021	Redemption 100.0000		28,183	28,183	27,760	27,769		414		414		28,183				1,063	10/07/2026	2.A PL
444491-91-8	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		06/30/2021	Redemption 100.0000		4,550	4,550	4,482			68		68		4,550				20	10/07/2026	2.A PL
444346-46-4	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		06/21/2021	Redemption 100.0000		1,312,359	1,312,359	1,300,111			12,249		12,249		1,312,359				14,499	10/18/2026	2.C Z
444345-45-5	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		06/30/2021	Redemption 100.0000		15,125	15,125	14,973			151		151		15,125				213	10/19/2026	2.C Z
444324-60-0	AROTECH CORPORATION Revolver 10/22/26		04/21/2021	Redemption 100.0000		1,000,000	1,000,000	985,000			15,000		15,000		1,000,000				466	10/22/2026	3.B Z
444324-60-0	AROTECH CORPORATION Revolver 10/22/26		05/07/2021	Redemption 100.0000		1,500,000	1,500,000	1,477,500			22,500		22,500		1,500,000				699	10/22/2026	3.C Z
444329-80-0	HYPHEN SOLUTIONS LLC Initial Term Loan 10/27/26		06/30/2021	Redemption 100.0000		41,436	41,436	41,022	41,026		411		411		41,436				1,287	10/27/2026	3.A Z
444345-40-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		06/30/2021	Redemption 100.0000		48,065	48,065	47,585	47,593		472		472		48,065				1,740	11/02/2026	2.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
444345-10-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		06/30/2021	Redemption 100.0000		62,500	62,500	61,719	61,731		769		769		62,500				2,141	11/05/2026	3.A PL
444355-10-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		06/30/2021	Redemption 100.0000		22,641	22,641	22,414	22,417		224		224		22,641				699	11/18/2026	2.C PL
444371-80-0	JAGAUR BARROWER LLC Initial Term Loan 12/01/26		06/30/2021	Redemption 100.0000		62,500	62,500	61,688	61,691		809		809		62,500				2,106	12/01/2026	2.C PL
444382-00-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		06/30/2021	Redemption 100.0000		71,981	71,981	71,262	71,259		722		722		71,981				2,433	12/09/2026	4.A PL
444382-82-1	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		06/30/2021	Redemption 100.0000		29,992	29,992	29,692			300		300		29,992				412	12/09/2026	4.A PL
444389-89-4	HELIOS BUYER INC Revolver 12/15/26		06/29/2021	Redemption 100.0000		2,036,712	2,036,712	2,036,712	247,854						2,036,712				47,129	12/15/2026	4.B PL
444389-20-0	HELIOS BUYER INC Term Loan 12/15/26		06/30/2021	Redemption 100.0000		51,365	51,365	50,852	50,848		517		517		51,365				1,968	12/15/2026	4.B PL
444394-20-0	SAFETY PRODUCTS HOLDINGAS LLC Revolver 12/16/26		05/14/2021	Redemption 100.0000		194,056	194,056	192,116	192,097		1,959		1,959		194,056				5,622	12/16/2026	3.C Z
444403-60-0	Prime Buyer LLC Initial Term Loan 12/22/26		06/30/2021	Redemption 100.0000		40,125	40,125	39,523	39,520		605		605		40,125				1,243	12/22/2026	2.B PL
444411-10-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		06/30/2021	Redemption 100.0000		65,625	65,625	64,969	64,958		667		667		65,625				1,915	12/29/2026	3.A PL
444416-10-0	CODING SOLUTIONS ACQUISITION Term Loan 12/31/26		06/30/2021	Redemption 100.0000		49,653	49,653	49,156			497		497		49,653				1,706	12/31/2026	2.C PL
444460-60-7	Integrity Marketing Acquisitio Amendment No 4 Delayed Draw Te 02/05/27		06/30/2021	Redemption 100.0000		5,936	5,936	5,847			89		89		5,936				39	02/05/2027	3.C Z
444498-10-0	FOODSCIENCE LLC Term Loan A 03/01/27		06/30/2021	Redemption 100.0000		50,000	50,000	49,500			500		500		50,000				735	03/01/2027	3.B PL
444558-58-5	VENSURE EMPLOYER SERVICES INC INITIAL TERM B LOAN 03/26/27		06/30/2021	Redemption 100.0000		25,744	25,744	25,487			257		257		25,744				114	03/26/2027	2.A PL
444554-54-6	TRANSYSTEMS CORPORATION Transystems Corporation 03/31/27		06/30/2021	Redemption 100.0000		56,579	56,579	56,013			566		566		56,579				431	03/31/2027	3.A Z
444510-20-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		06/30/2021	Redemption 100.0000		50,000	50,000	49,500			500		500		50,000				664	03/02/2028	2.B Z
444572-72-9	TYTO ATHENE LLC First Lien Initial Term Loan 04/03/28		06/30/2021	Redemption 100.0000		17,661	17,661	17,485			177		177		17,661					04/03/2028	2.C PL
443297-97-6	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		05/28/2021	Redemption 100.0000		554,995	554,995	554,995							554,995				6,791	03/25/2047	4.B PL
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		06/17/2021	Redemption 100.0000		6,487,115	6,487,115	6,470,898	6,442,938		44,178		44,178		6,487,115				79,794	08/14/2025	3.C FE
00168N-AA-5	AMC BUYER LLC Term Loan 11/01/24		06/30/2021	Redemption 100.0000		29,121	29,121	28,830	28,924		197		197		29,121				904	11/01/2024	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		06/30/2021	Redemption 100.0000		35,875	35,875	35,321	24,516		539		539		35,875				838	09/24/2025	4.B FE
00173@-AA-7	AMC BUYER LLC Delayed Draw Term Loan 11/01/24		04/08/2021	Redemption 100.0000		1,991,705	1,991,705	1,987,580	1,988,643		3,062		3,062		1,991,705				22,848	11/01/2024	2.C PL
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		04/21/2021	Redemption 0.0000							(5,003,350)		(5,003,350)						87,709	12/06/2024	4.B FE
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		06/30/2021	Redemption 100.0000		72,407	72,407	71,683	71,675		732		732		72,407				2,197	12/22/2027	5.A
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		05/11/2021	DIRECT																07/01/2022	4.B FE
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		05/11/2021	DIRECT																07/01/2022	4.C FE
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		04/01/2021	CREDIT SUISSE AES (COMM POOL)		31,649,137	31,753,521	22,994,947	31,753,521		(8,758,573)		(8,758,573)		22,994,947		8,654,190	8,654,190	121,613	07/01/2022	5.A FE
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		05/11/2021	Redemption 100.0000		(31,753,521)	(31,753,521)	(22,994,947)	(31,753,521)						(31,753,521)					07/01/2022	4.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		06/30/2021	Redemption 100.0000		37,500	37,500	37,125	37,169		331		331		37,500				1,328	01/16/2026	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		06/30/2021	Redemption 100.0000		70,050	70,050	69,624	34,030		419		419		70,050				1,087	01/31/2027	4.B FE
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan 12/02/25		05/10/2021	Redemption 100.0000		509,617	509,617	504,520	505,184		4,432		4,432		509,617				633	12/02/2025	3.B PL
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		06/30/2021	Redemption 100.0000		47,500	47,500	47,381			119		119		47,500				532	01/28/2028	4.A FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		06/30/2021	Redemption 100.0000		237,196	237,196	235,417	235,430		1,767		1,767		237,196				4,327	09/30/2027	4.B FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		05/20/2021	Tax Free Exchange		24,956,128	25,131,875	24,903,198	24,944,763		11,365		11,365		24,956,128				471,750	07/12/2026	4.B FE
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		06/30/2021	Redemption 100.0000		84,189	84,189	84,606	84,530		(341)		(341)		84,189				426	03/29/2026	2.C FE
02079#-AD-0	ALPHA PACKAGING HLDGS INC Tranche B-3 Term Loan 11/12/21		04/28/2021	Redemption 100.0000		193,774	193,774	193,737	193,755		19		19		193,774				3,391	11/12/2021	3.C FE
02079#-AE-8	ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21		04/28/2021	Redemption 100.0000		117,181	117,181	117,181	115,673		1,508		1,508		117,181				2,305	11/12/2021	3.C PL
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		04/01/2021	Redemption 100.0000		37,075	37,075	36,434	36,495		580		580		37,075				591	02/24/2026	3.A PL
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		06/30/2021	Redemption 100.0000		37,075	37,075	36,439	36,245		576		576		37,075				1,451	02/24/2026	3.C PL
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		06/30/2021	Redemption 100.0000		78,688	78,688	78,294	78,347		340		340		78,688				837	01/15/2027	3.B FE
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		06/23/2021	Redemption 100.0000		807,692	807,692	807,692							807,692					07/02/2024	4.A PL
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		06/30/2021	Redemption 100.0000		55,492	55,492	55,062	55,213		279		279		55,492				1,923	07/02/2024	4.A PL
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		06/30/2021	Redemption 100.0000		69,858	69,858	69,858							69,858				977	09/23/2026	3.C FE
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		04/01/2021	Tax Free Exchange		237,772	240,000	237,600			172		172		237,772					04/01/2026	3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		06/30/2021	Redemption 100.0000		6,477,598	6,477,598	6,452,668	5,728,764		(321,493)		(321,493)		6,477,598				(1,918)	04/01/2026	3.A PL
03970J-AD-0	CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24		05/11/2021	CREDIT SUISSE SECURITIES US LL							791		791		791		(791)	(791)	(6,091)	03/20/2024	5.A FE
040448-A*-3	NASCO HEALTHCARE INC Term Loan 07/30/21		06/30/2021	Redemption 100.0000		38,380	38,380	38,188	38,362		18		18		38,380				1,028	07/30/2021	4.B PL
04262B-AC-4	ARNOTT LLC Initial Term Loan 06/15/24		04/01/2021	Redemption 100.0000		14,071	14,071	13,931	13,994		77		77		14,071				392	06/15/2024	3.B PL
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		06/30/2021	Redemption 100.0000		45,608	45,608	44,924	44,933		675		675		45,608				1,662	10/22/2026	3.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		04/01/2021	Redemption 100.0000		31,118	31,118	30,807	30,960		158		158		31,118				486	05/01/2024	3.C PL
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		04/01/2021	Redemption 100.0000		13,645	13,645	13,509	13,566		80		80		13,645				236	05/01/2025	3.C PL
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		06/30/2021	Redemption 100.0000		68,808	68,808	68,802	68,803		6		6		68,808				1,251	02/11/2027	4.B FE
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		06/30/2021	Redemption 100.0000		2,500	2,500	2,450	2,453		47		47		2,500				69	02/13/2027	4.B FE
04649V-AX-8	ASURION LLC 12/23/26		06/30/2021	Redemption 100.0000		83,471	83,471	83,613	83,605		(134)		(134)		83,471				1,412	12/23/2026	4.A FE
04649V-AY-6	ASURION LLC 07/29/27		06/30/2021			50,000	50,000	49,500			500		500		50,000				620	07/29/2027	4.A FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
04822D-AJ-8	ATLANTIC AVIATION FBO INC 12/06/25		06/30/2021	Redemption 100.0000		12,788	12,788	12,788							12,788				62	12/06/2025	4.B FE
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I Term Loan A 09/20/21		06/30/2021	Redemption 100.0000		95,127	95,127	94,192	95,127						95,127					09/20/2021	2.C FE
05350N-AG-9	AVANTOR INC 10/30/27		06/30/2021	Redemption 100.0000		41,125	41,125	40,714	40,720		405		405		41,125				694	10/30/2027	3.A FE
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		06/30/2021	Redemption 100.0000		28,908	28,908	28,914	28,912		(4)		(4)		28,908				345	07/31/2027	3.C FE
06646#-AD-5	BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25		06/30/2021	Redemption 100.0000		22,995	22,995	22,765	22,828		167		167		22,995				534	02/28/2025	2.C PL
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		06/30/2021	Redemption 100.0000		14,907	14,907	14,758	14,749		158		158		14,907				856	07/21/2025	2.C PL
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		06/01/2021	Tax Free Exchange		6,926,398	6,928,866	6,924,202	6,926,132		265		265		6,926,398				63,432	01/02/2025	3.C FE
08511L-AS-7	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		06/30/2021	Redemption 100.0000		13,750	13,750	13,200	13,342		408		408		13,750				223	11/07/2025	4.C FE
08579J-BF-8	BERRY GLOBAL INC Term Y 07/01/26		06/14/2021	Redemption 100.0000		2,020,654	2,020,654	2,015,921	2,016,479		4,175		4,175		2,020,654				21,389	07/01/2026	3.B FE
09228H-AB-5	FLIGHT BUYER LLC SR-UNSEC First Lien Delayed Draw Term L 04/08/26		04/01/2021	Tax Free Exchange		2,519,500	2,519,500	2,519,500	2,519,500						2,519,500					04/08/2026	3. PL
09228H-AB-5	FLIGHT BUYER LLC SR-UNSEC First Lien Delayed Draw Term L 04/08/26		04/14/2021	Tax Free Exchange					(476,000)											04/08/2026	3.C PL
09518D-AH-0	BLOUNT INTERNATIONAL INC BLOUNT INTERNATIONAL INC 04/12/23		04/01/2021	Redemption 100.0000		3,005	3,005	2,990			15		15		3,005				6	04/12/2023	4.C FE
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		04/01/2021	Redemption 100.0000		21,967	21,967	21,748	21,793		174		174		21,967				611	12/31/2025	2.C PL
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		04/01/2021	Redemption 100.0000		68,483	68,483	68,625	68,545		(63)		(63)		68,483				394	09/15/2023	3.C FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		06/07/2021	JP MORGAN SECURITIES		4,838,126	4,874,686	4,862,500	4,866,373		745		745		4,867,118		(28,992)	(28,992)	55,472	08/15/2025	4.A FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		06/30/2021	Redemption 100.0000		31,250	31,250	31,031	31,092		158		158		31,250				443	08/15/2025	4.A FE
10954B-AB-6	BRILLIO LLC Delayed Draw Term Loan 02/06/25		06/30/2021	Redemption 100.0000		3,713	3,713	3,713	3,713						3,713				364	02/06/2025	2.C PL
10954B-AC-4	BRILLIO LLC Initial Term Loan 02/06/25		06/30/2021	Redemption 100.0000		22,279	22,279	22,056	22,062		217		217		22,279				632	02/06/2025	2.C PL
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		06/30/2021	Redemption 100.0000		27,335	27,335	27,282	27,287		47		47		27,335				463	01/22/2027	4.B FE
11132V-AQ-2	BROADSTREET PARTNERS INC 01/27/27		04/21/2021	Redemption 100.0000		3,176,000	3,176,000	3,112,480	3,115,517		60,483		60,483		3,176,000				46,515	01/27/2027	4.B FE
11244@-AA-9	BROOK & WHITTLE HLDG CORP Initial Term Loan 10/17/24		06/30/2021	Redemption 100.0000		3,078	3,078	3,047	3,062		16		16		3,078				97	10/17/2024	4.C PL
11244@-AB-7	BROOK & WHITTLE HLDG CORP Delayed Draw Term Loan 10/17/23		06/30/2021	Redemption 100.0000		717	717	717	717						717				19	10/17/2023	4.C PL
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		06/30/2021	Redemption 100.0000		64,469	64,469	63,824	35,393		556		556		64,469				2,188	06/20/2024	3.B PL
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		06/30/2021	Redemption 100.0000		93,750	93,750	92,813	92,965		785		785		93,750				2,726	12/24/2024	2.A PL
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		04/01/2021	CONVERSION		4,124,785	6,804,015	3,441,335	3,336,417	788,370	(2)		788,368		4,124,785					07/08/2022	6. *
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		05/27/2021	Tax Free Exchange		(4,124,787)	(6,804,015)	(3,441,335)	(3,336,417)	(788,370)			(788,370)		(4,124,787)					07/08/2022	6. *
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		06/30/2021	Redemption 100.0000		534,257	534,257	538,045	536,035		(1,778)		(1,778)		534,257				7,847	06/07/2023	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12546F-AB-8	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25		06/30/2021	Redemption 100.0000		8,375	8,375	8,354	8,362		13		13		8,375				121	03/31/2025	4.B FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		04/15/2021	Redemption 100.0000		12,500	12,500	12,531			(31)		(31)		12,500				110	09/15/2027	4.A FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		04/01/2021	Redemption 100.0000		18,459	18,459	18,275	18,297		144		144		18,459				636	12/30/2022	4.A PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		04/01/2021	Redemption 100.0000		16,128	16,128	16,039	16,006		122		122		16,128				486	12/30/2022	4.A PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		04/01/2021	Redemption 100.0000		16,134	16,134	16,063	16,010		124		124		16,134				529	12/30/2022	4.A PL
14727@-AC-5	CASCADE DRILLING LP 12/30/22		04/01/2021	Redemption 100.0000		32,289	32,289	32,289	32,007		282		282		32,289				896	12/30/2022	4.A PL
15677G-AF-1	CERIDIAN HCM HOLDINGS INC 04/30/25		06/30/2021	Redemption 100.0000		6,125	6,125	6,048			77		77		6,125				17	04/30/2025	4.A FE
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		05/10/2021	BANK OF AMERICA		14,314,683	14,332,599	14,296,768	14,315,852		1,923		1,923		14,317,776		(3,092)	(3,092)	178,682	03/01/2024	4.A FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		04/01/2021	CONVERSION		11,937,483	15,372,090	14,052,561	4,662,379		(247,133)		(247,133)		14,084,235		(2,146,752)	(2,146,752)	(594,626)	04/25/2026	5.C Z
16706E-AF-9	CHI DOORS HOLDINGS CORP 07/31/25		06/30/2021	Redemption 100.0000		53,449	53,449	53,434	53,430		19		19		53,449				1,209	07/31/2025	4.B FE
17026Y-AH-2	CHOBANI LLC 10/20/27		06/30/2021	Redemption 100.0000		6,188	6,188	6,141	6,118		69		69		6,188				149	10/20/2027	4.C FE
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A 06/06/24		06/30/2021	Redemption 100.0000		22,709	22,709	22,585	22,634		76		76		22,709				698	06/06/2024	3.A PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		06/30/2021	Redemption 100.0000		33,586	33,586	33,572	33,523		63		63		33,586				283	06/28/2024	3.A FE
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		06/30/2021	Redemption 100.0000		73,125	73,125	72,759	72,922		203		203		73,125				1,329	09/28/2024	4.C FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		06/30/2021	Redemption 100.0000		1,442,859	1,442,859	1,428,431	1,430,282		12,577		12,577		1,442,859				27,978	12/19/2025	3.A PL
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		06/30/2021	Redemption 100.0000		32,398	32,398	32,074	32,197		201		201		32,398				1,059	06/18/2024	3.B PL
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan 06/18/24		06/30/2021	Redemption 100.0000		2,540	2,540	2,515	2,519		21		21		2,540				83	06/18/2024	3.B PL
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		06/30/2021	Redemption 100.0000		3,460	3,460	3,425	2,286		32		32		3,460				109	06/18/2024	3.B PL
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		06/30/2021	Redemption 100.0000		37,063	37,063	36,692	36,767		296		296		37,063				627	04/04/2026	4.B FE
20467@-AB-8	Complex Legal Services Inc Initial Term Loan 02/07/26		06/30/2021	Redemption 100.0000		38,000	38,000	37,620	37,667		333		333		38,000				1,100	02/07/2026	3.A Z
21718@-AB-3	COP GNAP HLDGS-INC. Term Loan A 11/01/24		06/30/2021	Redemption 100.0000		2,361	2,361	2,338	2,345		16		16		2,361				65	11/01/2024	3.A PL
21718@-AC-1	COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24		06/30/2021	Redemption 100.0000		1,389	1,389	1,389	1,389						1,389				38	11/01/2024	3.A PL
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		06/30/2021	Redemption 100.0000		34,375	34,375	34,031	34,041		334		334		34,375				1,123	09/24/2026	2.C PL
22750J-AC-8	CROSS FINANCIAL CORP 08/19/27		04/01/2021	Tax Free Exchange		3,458,949	3,491,250	3,456,338	3,457,301		1,648		1,648		3,458,949				56,539	08/19/2027	4.B FE
22750J-AD-6	CROSS FINANCIAL CORP 09/15/27		04/01/2021	Redemption 100.0000		3,491,250	3,491,250	3,474,681			16,569		16,569		3,491,250					09/15/2027	4.B FE
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		06/30/2021	Redemption 100.0000		386,606	386,606	385,019	385,251		1,355		1,355		386,606				4,175	08/21/2025	4.A FE
23918V-AY-0	DAVITA INC Term B 08/12/26		06/30/2021			38,722	38,722	38,305	38,349		373		373		38,722				363	08/12/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		06/30/2021	Redemption 100.0000		5,321	5,321	5,255	5,267		54		54		5,321				118	10/01/2025	2.C PL
24702N-BF-6	DELL INTERNATIONAL LLC 09/19/25		04/30/2021	Redemption 100.0000		3,317	3,317	3,010			307		307		3,317				13	09/19/2025	2.C FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		06/30/2021	Redemption 100.0000		24,625	24,625	16,807	24,523		7,822	7,720	102		24,625				417	08/24/2026	5.A FE
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		06/30/2021	Redemption 100.0000		55,000	55,000	55,030	55,018		(18)		(18)		55,000				1,121	07/19/2024	4.C FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		06/30/2021	Redemption 100.0000		62,576	62,576	61,831	47,002		621		621		62,576				1,211	03/06/2025	5.A FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		06/30/2021	Redemption 100.0000		227,819	227,819	225,541	226,266		1,554		1,554		227,819				6,599	04/08/2024	3.B PL
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		06/30/2021	Redemption 100.0000		10,018	10,018	10,026	10,023		(5)		(5)		10,018				293	10/02/2024	3.C FE
26943P-AB-5	EAGLE BROADBAND INVESTMENTS LL 11/12/27		06/30/2021	Redemption 100.0000		49,563	49,563	49,348	24,319		212		212		49,563				671	11/12/2027	4.B FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24		06/30/2021	Redemption 100.0000		49,854	49,854	49,656	49,746		108		108		49,854				1,316	09/08/2024	3.B PL
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		06/30/2021	Redemption 100.0000		38,625	38,625	37,925	37,952		673		673		38,625				367	08/01/2027	2.C FE
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		06/30/2021	Redemption 100.0000		4,510	4,510	4,488	4,495		16		16		4,510				99	11/05/2024	2.C PL
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		06/30/2021	Redemption 100.0000		7,353	7,353	7,353	7,353						7,353				224	08/18/2023	3.C PL
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		06/30/2021	Redemption 100.0000		12,850	12,850	12,722	12,797		53		53		12,850				432	08/18/2023	3.C PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		06/30/2021	Redemption 100.0000		11,128	11,128	11,128	11,128						11,128				501	08/18/2023	3.C PL
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		06/30/2021	Redemption 100.0000		41,229	41,229	29,302	29,302		11,926		11,926		41,229				801	10/10/2025	5.A FE
30065F-AH-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		06/30/2021	Redemption 100.0000		26,438	26,438	26,667	26,469		(32)		(32)		26,438				565	07/27/2023	4.B FE
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		06/30/2021	Redemption 100.0000		4,000	4,000	3,990	3,995		5		5		4,000				80	08/05/2024	4.C FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		06/30/2021	Redemption 100.0000		20,533	20,533	20,480	(5,235)		55		55		20,533				194	03/28/2025	4.C FE
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		06/30/2021	Redemption 100.0000		16,713	16,713	16,663	12,113		71		71		16,713				311	03/29/2025	4.B FE
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25		06/30/2021	Redemption 100.0000		250,352	250,352	249,726	249,932		421		421		250,352				5,656	06/30/2025	4.B FE
34965#-AB-4	Fortune International LLC Initial Term Loan 01/17/26		06/25/2021	Redemption 100.0000		24,751	24,751	24,503	24,535		216		216		24,751				817	01/17/2026	2.C PL
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		06/25/2021	Redemption 100.0000		12,406	12,406	12,282	12,285		122		122		12,406				445	01/17/2026	2.C PL
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		06/30/2021	Redemption 100.0000		56,409	56,409	55,859	56,105		304		304		56,409				1,631	11/10/2023	3.B PL
35041@-AB-1	FOUNDATION RISK PARTNERS CORP Revolver 11/10/23		05/18/2021	Redemption 100.0000		4,500,000	4,500,000	4,500,000							4,500,000				28,271	11/10/2023	3.B PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP Delayed Draw 11/10/23		06/30/2021	Redemption 100.0000		26,701	26,701	26,677	26,686		15		15		26,701				665	11/10/2023	3.B PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/23		04/01/2021	Redemption 100.0000		247,474	247,474	245,749	247,474						247,474				7,197	11/10/2023	3.B FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 06/30/21		06/11/2021	CONVERSION		2,126,793	2,126,793	2,126,793			2,126,793		2,126,793		2,126,793				(175,818)	06/30/2021	6. FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 06/30/21		06/11/2021	Redemption 100.0000		7,273,207	7,273,207	7,273,207							7,273,207				(601,262)	06/30/2021	6. FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 06/30/21		04/20/2021	Maturity		(9,400,000)	(9,400,000)	(9,400,000)			(9,400,000)		(9,400,000)		(9,400,000)					06/30/2021	6. FE
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		06/30/2021	Redemption 100.0000		32,156	32,156	31,834	31,843		313		313		32,156				1,107	09/21/2026	3.A PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		06/30/2021	Redemption 100.0000		5,344	5,344	5,318	532		27		27		5,344				126	09/21/2026	3.A PL
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		06/30/2021	Redemption 100.0000		9,500	9,500	9,305	9,314		164		164		9,500				304	11/06/2025	3.B PL
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		06/30/2021	Redemption 100.0000		29,750	29,750	29,713	29,714		36		36		29,750				279	02/28/2027	3.B FE
365556-AW-9	GARDNER DENVER INC 02/28/27		06/30/2021	Redemption 100.0000		4,125	4,125	4,063	4,067		58		58		4,125				59	02/28/2027	3.B FE
37233#-AB-3	PRECISION AVIATION GROUP INC Revolver 07/24/24		05/19/2021	Redemption 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				47,775	07/24/2024	3.A PL
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		06/30/2021	Redemption 100.0000		49,777	49,777	49,400	43,320		253		253		49,777				1,300	07/24/2024	3.A PL
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/26/24		05/14/2021	Tax Free Exchange		2,481,520	2,499,061	2,474,070	2,479,720		1,800		1,800		2,481,520				38,103	07/26/2024	3.A PL
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		06/30/2021	Redemption 100.0000		42,500	42,500	42,500	42,500						42,500				1,371	04/12/2024	3.A PL
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		04/15/2021	DIRECT																02/03/2025	4.B FE
38742E-AD-4	SCS HOLDINGS I INC TERM 07/03/26		06/30/2021	Redemption 100.0000		23,802	23,802	23,746	23,752		49		49		23,802				433	07/03/2026	4.B FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		06/30/2021	Redemption 100.0000		1,276,718	1,276,718	1,280,114	1,278,770		(2,052)		(2,052)		1,276,718				12,023	10/21/2024	3.A FE
41024J-AB-0	HANDGARDS LLC 10/14/26		06/30/2021	Redemption 0.0000					(222,240)		87		87							10/14/2026	3.C PL
42804V-AS-0	HERTZ CORP HERTZ CORP/THE 06/30/23		06/30/2021	Redemption 100.0000		48,679	48,679	48,495	48,608		70		70		48,679				831	06/30/2023	6. *
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		06/30/2021	Redemption 100.0000		61,022	61,022	61,077	60,891		131		131		61,022				694	08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		06/30/2021	Redemption 100.0000		37,320	37,320	36,767	36,930		390		390		37,320				572	04/25/2025	4.B FE
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		06/30/2021	Redemption 100.0000		5,569	5,569	5,501			67		67		5,569				56	04/25/2025	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		06/30/2021	Redemption 100.0000		8,610	8,610	8,577	8,578		32		32		8,610				184	07/01/2024	4.C FE
44932U-AB-0	IAA SPINCO INC IAA SPINCO INC 06/28/26		04/30/2021	Redemption 100.0000		2,709,000	2,709,000	2,702,228	2,703,555		5,445		5,445		2,709,000				21,555	06/28/2026	3.B FE
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		06/30/2021	Redemption 100.0000		75,250	75,250	75,062	75,126		124		124		75,250				748	06/11/2025	3.A FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		06/30/2021	Redemption 100.0000		12,488,530	12,488,530	12,528,691	12,512,200		(23,670)		(23,670)		12,488,530				117,130	08/01/2024	3.B FE
45232U-AE-8	LUMMUS TECHNOLOGY HLDNGS V LLC 06/30/27		04/01/2021	CREDIT SUISSE SECURITIES US LL		650,385	649,573	649,573							649,573		812	812		06/30/2027	
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		06/30/2021	Redemption 100.0000		33,750	33,750	33,927	33,847		(97)		(97)		33,750				359	03/31/2024	3.A FE
45673Y-AB-2	INFORMATICA LLC 02/14/27		06/30/2021	Redemption 100.0000		32,891	32,891	32,712			180		180		32,891				154	02/14/2027	4.C FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24		04/01/2021	Redemption 100.0000		41,563	41,563	41,386	41,450		113		113		41,563				1,471	07/16/2024	3.C PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45781B-AG-0	INOVALON HOLDINGS INC Term B1 04/02/25		06/30/2021	Redemption 100.0000		198,750	198,750	196,464	196,820		1,930		1,930		198,750				2,553	04/02/2025	4.B FE
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		06/30/2021	Redemption 100.0000		87,500	87,500	86,203	86,297		1,203		1,203		87,500				3,500	08/06/2025	3.C PL
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		06/30/2021	Redemption 100.0000		20,638	20,638	20,473	20,521		116		116		20,638				297	06/28/2025	4.B FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 12/06/21		04/01/2021	Redemption 100.0000		3,760	3,760	3,760	3,760						3,760				51	12/06/2021	3.C PL
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		04/01/2021	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				1	03/22/2024	3.C PL
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		06/30/2021	Redemption 100.0000		46,178	46,178	45,912	45,993		185		185		46,178				1,103	02/21/2025	5.A FE
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		06/30/2021	Redemption 100.0000		25,653	25,653	25,396	25,470		183		183		25,653				709	07/30/2025	4.A PL
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		06/30/2021	Redemption 100.0000		10,601	10,601	10,554	10,562		39		39		10,601				129	09/19/2026	4.B FE
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		05/28/2021	Redemption 100.0000		5,686,275	5,686,275	5,686,275							5,686,275				179	10/01/2025	3.A PL
50082#-AC-6	KRAMER LABORATORIES INC Second Amendment Term Loan 06/24/24		06/30/2021	Redemption 100.0000		23,617	23,617	23,262	23,274		343		343		23,617				1,132	06/24/2024	2.B PL
50215L-AA-7	LRN CORP Closing Date Term Loan 12/17/25		06/30/2021	Redemption 100.0000		273,937	273,937	271,197	271,896		2,040		2,040		273,937				9,167	12/17/2025	3.C PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		06/30/2021	Redemption 100.0000		37,975	37,975	37,605	25,152		355		355		37,975				633	09/08/2025	4.C FE
50219N-AE-1	LSCS HLDGS INC First Lien Delayed Draw Term L 03/17/25		06/30/2021	Redemption 100.0000		2,790	2,790	2,790	2,790						2,790				63	03/17/2025	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION LLC 10/26/27		04/01/2021	Redemption 100.0000		22,938	22,938	22,823	22,824		114		114		22,938				374	10/26/2027	4.B FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		06/30/2021	Redemption 100.0000		22,910	22,910	22,910	22,910						22,910				272	03/24/2025	4.A FE
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		06/30/2021	Redemption 100.0000		98,813	98,813	97,830	97,926		886		886		98,813				2,676	02/26/2027	5.A FE
55292S-AB-5	MBS HLDGS INC First Lien Term Loan 07/02/23		04/16/2021	Redemption 100.0000		14,603,038	14,603,038	14,530,023	14,566,140		36,898		36,898		14,603,038				225,739	07/02/2023	3.A PL
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		06/30/2021	Redemption 100.0000		2,718	2,718	2,729	2,727		(9)		(9)		2,718				26	02/01/2026	3.A FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		06/18/2021	CREDIT SUISSE SECURITIES US LL		973,875	980,000	975,100	975,699		423		423		976,122		(2,247)	(2,247)	5,522	12/30/2026	3.B FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		06/30/2021	Redemption 100.0000		27,313	27,313	26,942	26,983		330		330		27,313				321	12/30/2026	3.B FE
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		04/07/2021	Redemption 100.0000		4,351,166	4,351,166	4,383,800	4,365,582		(14,416)		(14,416)		4,351,166				34,672	07/05/2023	3.C FE
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver 04/21/22		04/23/2021	Redemption 100.0000		733,797	733,797	733,797							733,797				713	04/21/2022	2.C PL
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		06/16/2021	Redemption 100.0000		1,236,205	1,236,205	1,224,599	895,810	292,010	35,493		327,503		1,236,205				104,797	04/23/2024	5.C PL
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 03/31/26		06/23/2021	Redemption 100.0000		14,294,481	14,294,481	14,151,537	14,180,435		114,046		114,046		14,294,481				466,357	03/31/2026	3.A PL
58174@-AB-2	MCKISSOCK LLC Delayed Draw Term Loan 05/01/25		06/23/2021	Redemption 100.0000		2,517,258	2,517,258	2,517,258	2,510,917		6,341		6,341		2,517,258				82,126	05/01/2025	3.A PL
58174@-AD-8	MCSKISSOCK LLC Second Amendment Term Loan 03/31/26		06/23/2021	Redemption 100.0000		1,867,487	1,867,487	1,867,487	1,867,487						1,867,487				64,883	03/31/2026	3.A PL
58174@-AD-8	MEDBIO LLC TERM LOANN A 08/31/26		06/30/2021	Redemption 100.0000		48,913	48,913	48,913	48,913						48,913				1,721	08/31/2026	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
58174@-AG-1	MCKISSOCK LLC Fifth Amendment Term Loan 05/01/25		06/23/2021	Redemption 100.0000		5,719,415	5,719,415	5,647,922	5,650,356		69,059		69,059		5,719,415				285,030	05/01/2025	3.A Z
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		06/30/2021	Redemption 100.0000		36,250	36,250	35,888	35,894		356		356		36,250				1,267	08/17/2027	4.A FE
60315G-AD-0	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21		04/14/2021	Redemption 0.0000															232,312	05/07/2021	3.A FE
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		06/30/2021	Redemption 100.0000		44,097	44,097	44,483	44,278		(181)		(181)		44,097				723	02/14/2024	3.A FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		06/30/2021	Redemption 100.0000		82,750	82,750	82,323	82,495		255		255		82,750				1,400	11/29/2024	4.C FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		06/30/2021	Redemption 100.0000		39,538	39,538	39,340	39,393		144		144		39,538				1,044	03/04/2025	4.A PL
60848*-AA-8	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		06/30/2021	Redemption 100.0000		24,079	24,079	23,959	24,058		21		21		24,079				363	12/14/2021	3.A FE
60848*-AB-6	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		06/30/2021	Redemption 100.0000		12,998	12,998	12,933	12,982		17		17		12,998				295	12/14/2021	3.A PL
62890H-AB-1	NS412 LLC Revolver 05/06/25		04/20/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000							1,000,000				13,257	05/06/2025	3.A PL
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		06/30/2021	Redemption 100.0000		41,250	41,250	40,838	40,939		311		311		41,250				1,193	05/06/2025	3.A PL
62910P-AF-0	NFP CORP TERM B 02/03/27		06/30/2021	Redemption 100.0000		69,027	69,027	68,424	68,487		539		539		69,027				1,168	02/03/2027	4.B FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		06/30/2021	Redemption 100.0000		12,450	12,450	12,388	12,405		45		45		12,450				283	10/01/2025	4.A PL
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		06/30/2021	Redemption 100.0000		10,427	10,427	10,219	10,225		202		202		10,427				328	10/01/2025	4.A PL
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		06/30/2021	Redemption 100.0000		37,500	37,500	37,125	37,184		316		316		37,500				1,131	10/31/2024	3.C Z
63814@-AD-4	NAT TECHNICAL SYSS INC SR-SEC 07/01/21		04/01/2021	Redemption 100.0000		26,672	26,672	26,672	26,672						26,672					07/01/2021	5.B
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/21		04/01/2021	Redemption 100.0000		32,436	32,436	31,892	31,846		590		590		32,436				1,001	12/23/2021	4.C FE
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/21		04/01/2021	Redemption 100.0000		69,848	69,848	68,708	68,606		1,242		1,242		69,848				1,404	12/23/2021	4.C FE
64431#-AB-7	NEW ERA TECHNOLOGY INC 1st Amendment Delayed Draw Ter 09/24/25		04/30/2021	Redemption 100.0000		4,772,703	4,772,703	4,751,370	4,755,050		17,654		17,654		4,772,703				111,338	09/24/2025	2.C PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		05/28/2021	Redemption 100.0000		1,186,441	1,186,441	1,180,585			5,856		5,856		1,186,441				1,257	02/02/2026	4.A PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		04/29/2021	Redemption 100.0000		1,016,949	1,016,949	1,011,499			5,450		5,450		1,016,949				3,659	02/02/2026	4.B PL
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		06/30/2021	Redemption 100.0000		46,564	46,564	46,105	46,159		405		405		46,564				1,486	01/31/2026	4.A PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		06/16/2021	Redemption 100.0000		218,169	218,169	218,169	171,838						218,169				3,275	06/19/2023	4.C PL
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		06/30/2021	Redemption 100.0000		21,779	21,779	21,615	14,763		128		128		21,779				425	03/28/2025	3.B PL
67103*-AB-1	ONS MSO, LLC First Lien Revolver 07/08/24		04/19/2021	Redemption 100.0000		250,000	250,000	250,000	142,857						250,000				3,087	07/08/2024	2.B PL
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		04/01/2021	Redemption 100.0000		8,365	8,365	8,281	8,285		80		80		8,365				264	07/08/2025	2.B PL
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		06/30/2021	Redemption 100.0000		8,688	8,688	8,666	8,669		19		19		8,688				92	09/19/2026	3.A FE
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		06/30/2021	Redemption 100.0000		33,855	33,855	33,730	33,781		75		75		33,855				957	03/27/2024	5.B FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		06/14/2021	Redemption 100.0000		327,869	327,869	325,059	162,464		2,642		2,642		327,869				5,779	12/30/2025	4.C PL
69323#-AB-7	PromptCare Companies Inc (The) Term Loan 12/30/25		06/30/2021	Redemption 100.0000		32,908	32,908	32,579	32,619		289		289		32,908				1,008	12/30/2025	4.C PL
69323#-AC-5	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		06/30/2021	Redemption 100.0000		4,592	4,592	4,546	4,552		40		40		4,592				120	12/23/2025	4.C PL
69353F-AX-2	PQ CORP PQ CORP 02/08/25		06/30/2021	Redemption 100.0000		6,574,868	6,574,868	6,554,096	4,420,698		2,154,171		2,154,171		6,574,868				101,317	02/08/2025	4.A FE
69353F-BA-1	PQ CORP 02/07/27		06/09/2021	Redemption 100.0000		3,554,582	3,554,582	3,501,263	1,694,347		1,860,235		1,860,235		3,554,582				75,436	02/07/2027	4.A FE
69355H-AB-4	PPD INC Term B 01/13/28		06/30/2021	Redemption 100.0000		59,265	59,265	58,969			296		296		59,265				726	01/13/2028	3.C FE
69396#-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		04/01/2021	Redemption 100.0000		38,703	38,703	38,368	38,331		139		139		38,703				1,400	12/16/2022	4.B PL
69408#-AA-7	PT SOLUTIONS Initial Term Loan 06/01/23		06/30/2021	Redemption 100.0000		25,429	25,429	24,920	25,032		397		397		25,429				703	06/01/2023	2.C PL
69420#-AB-9	PMAB LLC Term Loan 02/06/25		06/30/2021	Redemption 100.0000		25,335	25,335	25,274	25,286		49		49		25,335				687	02/06/2025	3.A Z
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		04/02/2021	Redemption 0.0000				305	1,592		(1,592)		(1,592)						46,512	12/04/2024	4.B FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		04/15/2021	DIRECT																08/19/2022	5.A FE
70439#-AB-8	PAYMENT ALLIANCE INTL INC Initial Term Loan 01/31/25		04/01/2021	Redemption 100.0000		14,437,500	14,437,500	14,293,125	14,334,075		103,425		103,425		14,437,500				228,092	01/31/2025	3.A PL
70738B-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		06/30/2021	Redemption 100.0000		21,935	21,935	22,014	21,976		(41)		(41)		21,935				414	06/27/2024	4.A FE
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		06/30/2021	Redemption 100.0000		51,250	51,250	51,200	51,215		35		35		51,250				773	10/15/2025	3.C FE
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		06/30/2021	Redemption 100.0000		32,143	32,143	31,339	31,924		219		219		32,143				977	08/21/2022	4.C FE
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		06/26/2021	DIRECT		(3,480,886)			(9)	(4)	13		9				(3,480,886)	(3,480,886)		02/01/2023	4.C PL
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		06/26/2021	DIRECT					9	4	(13)		(9)							02/01/2023	6. *
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		04/01/2021	Redemption 100.0000		38,750	38,750	38,482			268		268		38,750					03/05/2026	4.B FE
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		04/20/2021	Tax Free Exchange		15,355,229	15,461,250	15,354,174			1,056		1,056		15,355,229					03/05/2026	4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		06/30/2021	Redemption 100.0000		63,653	63,653	63,388			265		265		63,653				374	03/05/2026	4.A FE
72431H-AD-2	CORNERSTONE BUILDING BRANDS IN 04/12/28		06/30/2021	Redemption 100.0000		41,834	41,834	41,625			209		209		41,834				214	04/12/2028	4.A FE
72584D-AF-1	KFC HOLDING CO KFC HOLDING CO 03/15/28		06/30/2021	Redemption 100.0000		15,141	15,141	15,163			(22)		(22)		15,141				74	03/15/2028	2.C FE
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 07/02/25		04/02/2021	Redemption 100.0000		432,490	432,490	430,509	431,163		1,328		1,328		432,490				2,882	07/02/2025	4.A FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24		05/27/2021	WELLS FARGO		6,056,064	6,063,644	6,090,203	6,079,773		(1,867)		(1,867)		6,077,907		(21,842)	(21,842)	65,620	10/15/2024	3.C FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		06/30/2021	Redemption 100.0000		24,735	24,735	24,695	24,714		21		21		24,735				686	09/30/2024	4.C FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		06/30/2021	Redemption 100.0000		21,500	21,500	21,393	21,411		89		89		21,500				391	08/03/2026	4.C FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		06/30/2021	Redemption 100.0000		25,000	25,000	24,750	24,775		225		225		25,000				368	11/26/2026	3.B PL
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		05/12/2021	SCOTIA CAPITAL INC		4,089,325	4,079,127	4,099,523	4,092,726		(1,080)		(1,080)		4,091,646		(2,321)	(2,321)	31,369	01/30/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		06/30/2021	Redemption 100.0000		25,550	25,550	25,678	25,637		(87)		(87)		25,550				243	01/30/2026	3.A FE
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		06/30/2021	Redemption 100.0000		10,091	10,091	9,956	9,959		131		131		10,091				154	12/19/2026	4.B FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		06/30/2021	Redemption 100.0000		3,313	3,313	3,296			17		17		3,313				35	03/10/2028	4.B FE
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		06/30/2021	Redemption 100.0000		7,595	7,595	7,595	7,595						7,595				100	11/08/2024	4.A FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		05/12/2021	CREDIT SUISSE SECURITIES US LL		348,250	350,000	349,563	349,607		61		61		349,668		(1,418)	(1,418)	2,184	01/30/2027	3.A FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		06/30/2021	Redemption 100.0000		36,743	36,743	35,991	36,063		680		680		36,743				346	01/30/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		06/30/2021	Redemption 100.0000		4,812	4,812	4,800	4,800		12		12		4,812				81	02/16/2026	4.A FE
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		06/30/2021	Redemption 100.0000		11,375	11,375	11,318	11,333		42		42		11,375				250	11/28/2025	4.C FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		06/30/2021	Redemption 100.0000		15,831	15,831	15,831							15,831				295	07/23/2027	4.B FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2021	Redemption 100.0000		146,757	146,757	146,477	146,524		233		233		146,757				1,248	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/18/2021	DEUTSCHE BANK SECURITIES INCOR		1,312,720	1,325,980	1,323,282	1,323,734		248		248		1,323,982		(11,262)	(11,262)	10,240	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		06/30/2021	Redemption 100.0000		32,363	32,363	31,698	31,809		554		554		32,363				311	04/16/2025	3.B FE
78466Y-AL-2	SRS DISTRIBUTION INC 05/24/25		06/15/2021	BANK OF AMERICA		2,388,766	2,388,766	2,358,906							2,358,906		29,860	29,860		05/24/2025	4.C FE
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		06/30/2021	Redemption 100.0000		5,507	5,507	5,512	5,509		(2)		(2)		5,507				59	02/22/2024	4.B FE
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		06/04/2021	BARCLAYS BANK PLC		2,096,091	2,125,314	2,114,773	2,118,861		591		591		2,119,452		(23,362)	(23,362)	34,950	01/29/2025	4.C FE
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		06/30/2021	Redemption 100.0000		29,947	29,947	29,834	29,869		77		77		29,947				603	01/29/2025	4.C FE
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		04/30/2021	Redemption 100.0000		37,500	37,500	37,313	37,367		133		133		37,500				250	10/31/2025	3.A FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		06/30/2021	Redemption 100.0000		157,356	157,356	158,024	157,743		(388)		(388)		157,356				2,267	08/14/2024	4.A FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		06/30/2021	Redemption 100.0000		50,000	50,000	49,875	49,908		92		92		50,000				846	12/31/2025	4.B FE
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		06/30/2021	Redemption 100.0000		1,000,000	1,000,000	984,375	481,529		14,096		14,096		1,000,000				20,271	09/03/2026	4.B FE
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25		04/02/2021	Redemption 100.0000		(5,306)	(5,306)	(5,306)	(5,306)						(5,306)					03/06/2025	3.C FE
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		05/05/2021	Redemption 0.0000					(1,106)	1,201	(100)		1,101						15	05/11/2025	5. PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		05/05/2021	Redemption 0.0000					(1,122)	1,196	(100)		1,096						15	05/11/2025	5.A PL
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		05/12/2021	WELLS FARGO		4,576,586	4,570,873	4,578,007	4,576,785		(1,313)		(1,313)		4,575,472		1,114	1,114	35,706	09/20/2026	2.C FE
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 01/31/26		06/30/2021	Redemption 100.0000		32,270	32,270	31,947	31,990		281		281		32,270				1,043	01/31/2026	2.C Z
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		06/30/2021	Redemption 100.0000		47,694	47,694	47,313	47,522		172		172		47,694				1,722	09/08/2023	3.C PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/08/23		06/30/2021	Redemption 100.0000		10,549	10,549	10,549	10,549						10,549				374	09/08/2023	3.C PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83421@-AB-1	Soliant Holdings LLC Term Loan 12/31/26		04/01/2021	Redemption 100.0000		24,001,020	24,001,020	23,761,010	23,784,250		216,770		216,770		24,001,020				285,876	12/31/2026	2.B PL
83578B-AM-5	SOPHIA LP 09/23/27		06/30/2021	Redemption 100.0000		41,563	41,563	41,251	41,254		309		309		41,563				940	09/23/2027	4.B FE
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		06/30/2021	Redemption 100.0000		8,023,063	8,023,063	8,012,280	11,975		10,782		10,782		8,023,063				18,392	09/23/2025	2.B PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		06/30/2021	Redemption 100.0000		19,505	19,505	19,481	19,490		15		15		19,505				417	01/31/2025	5.A FE
84850X-AK-8	SPIN HOLDCO INC 03/01/28		06/30/2021	Redemption 100.0000		81,713	81,713	81,100			613		613		81,713				464	03/01/2028	4.C FE
85232B-AT-3	SRAM LLC SRAM LLC 05/13/28		06/30/2021	Redemption 100.0000		45,455	45,455	45,341			114		114		45,455				119	05/13/2028	4.A FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		05/04/2021	Redemption 100.0000		123,438	123,438	121,101	121,582		1,855		1,855		123,438				3,269	04/12/2026	4.B FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		04/13/2021	Redemption 100.0000		515,132	515,132	516,251	467,884		(557)		(557)		515,132				6,426	06/19/2024	4.C FE
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		05/03/2021	Tax Free Exchange		20,925,621	20,928,711	20,922,921	20,925,397		225		225		20,925,621				303,902	09/03/2024	4.C FE
87250Y-AB-5	TI Acquisition NC LLC Revolver Loan 03/19/26		04/01/2021	Redemption 100.0000		3,000,000	3,000,000	2,977,500	2,980,031		19,969		19,969		3,000,000					03/19/2026	2.A Z
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		06/30/2021	Redemption 100.0000		67,750	67,750	67,233	67,279		471		471		67,750				1,793	03/19/2027	2.A PL
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		04/01/2021	Redemption 100.0000		7,866	7,866	7,862	3,147		4		4		7,866				37	05/31/2026	4.B FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		06/30/2021	Redemption 100.0000		11,951	11,951	11,832	11,852		99		99		11,951				298	11/30/2024	3.A PL
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		06/30/2021	Redemption 100.0000		73,778	73,778	73,483	73,632		146		146		73,778				1,391	02/06/2024	4.C FE
88023H-AD-2	TEMPO ACQUISITION LLC 10/01/26		06/30/2021	Redemption 100.0000		42,695	42,695	42,630	42,629		66		66		42,695				805	10/01/2026	4.B FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		06/29/2021	DEUTSCHE BANK SECURITIES INCOR		992,500	1,000,000	998,750	999,150		85		85		999,235		(6,735)	(6,735)	9,302	12/31/2025	2.C FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		06/30/2021	Redemption 100.0000		117,047	117,047	116,909	116,953		94		94		117,047				1,089	12/31/2025	2.C FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/17/2021	DEUTSCHE BANK SECURITIES INCOR		6,467,500	6,500,000	6,497,639	6,497,621		703		703		6,498,324		(30,824)	(30,824)	49,985	11/13/2026	3.B FE
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		06/30/2021	Redemption 100.0000		1,457,411	1,457,411	1,456,882	1,456,878		533		533		1,457,411				7,758	11/13/2026	3.B FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		06/30/2021	Redemption 100.0000		7,387	7,387	7,387	7,387						7,387				103	05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		06/30/2021	Redemption 100.0000		68,652	68,652	68,529	68,545		107		107		68,652				954	12/31/2025	4.A FE
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		06/30/2021	Redemption 100.0000		17,236	17,236	17,236	17,236						17,236				244	08/22/2024	4.A FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		06/30/2021	Redemption 100.0000		35,549	35,549	35,296	35,381		168		168		35,549				687	12/18/2024	3.B PL
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		06/30/2021	Redemption 100.0000		146,906	146,906	146,611	146,743		163		163		146,906				2,384	05/16/2024	4.B FE
90385K-AG-6	UKG INC 05/03/26		06/30/2021	Redemption 100.0000		16,906	16,906	16,742			163		163		16,906				246	05/03/2026	4.C FE
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		05/21/2021	CONVERSION		27,044,736	36,001,584	16,950,626	16,950,626						16,950,626		10,094,110	10,094,110	(128,516)	04/12/2024	6. *
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		04/02/2021	Redemption 100.0000		(91,505)	(91,505)	(43,083)	(43,083)		(48,422)		(48,422)		(91,505)					04/12/2024	6. *

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90932R-AJ-3	UNITED AIRLINES INC 04/14/28		06/30/2021	Redemption 100.0000		30,000	30,000	29,850			150		150		30,000				218	04/14/2028	3.B FE
91335P-AE-9	UNIVAR USA INC UNIVAR USA INC 07/01/24		06/03/2021	Redemption 100.0000		22,001,689	22,001,689	22,025,670	22,013,406		(11,718)		(11,718)		22,001,689				223,009	07/01/2024	2.C FE
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		04/02/2021	Redemption 0.0000															46	07/24/2026	4.B PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		06/30/2021	Redemption 100.0000		3,325	3,325	3,325	3,325						3,325				92	07/24/2026	4.C PL
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		06/30/2021	Redemption 100.0000		10,976	10,976	10,962	10,967		9		9		10,976				109	04/03/2025	3.B FE
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		06/30/2021	Redemption 100.0000		18,816	18,816	18,792	18,801		15		15		18,816				187	04/03/2025	2.C FE
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		06/22/2021	Redemption 101.0000		23,162,701	22,933,368	22,933,368	22,650,994		229,334		229,334		23,162,701				1,307,137	10/31/2024	5.B
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		06/30/2021	Redemption 100.0000		28,571	28,571	28,214	28,226		346		346		28,571				898	09/16/2026	2.C PL
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		04/19/2021	Redemption 100.0000		28,176,375	28,176,375	28,006,475	28,136,192		40,184		40,184		28,176,375				362,575	05/16/2022	4.C FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		04/19/2021	Redemption 100.0000		3,926,519	3,926,519	3,899,285	3,920,212		6,307		6,307		3,926,519				50,527	05/16/2022	4.C FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		06/30/2021	Redemption 100.0000		38,313	38,313	38,355	25,808		(42)		(42)		38,313				639	10/20/2027	4.B FE
96208U-AP-6	WEX INC WEX INC 05/17/26		04/01/2021	Redemption 100.0000		45,202,751	45,202,751	45,420,017	45,374,099		(171,348)		(171,348)		45,202,751				181,095	05/17/2026	3.C FE
96208U-AT-8	WEX INC 04/01/28		06/30/2021	Redemption 100.0000		117,551	117,551	116,963			588		588		117,551				600	04/01/2028	3.C FE
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		06/30/2021	Redemption 100.0000		66,681	66,681	66,351	66,408		273		273		66,681				2,347	04/03/2023	3.B PL
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		06/30/2021	Redemption 100.0000		14,375	14,375	14,370	14,316		59		59		14,375				209	05/16/2025	4.C FE
98082E-AB-0	WOOF HOLDINGS LLC 12/16/27		06/30/2021	Redemption 100.0000		7,938	7,938	7,898	7,897		41		41		7,938				164	12/16/2027	4.C FE
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		06/30/2021	Redemption 100.0000		7,292	7,292	7,219	7,231		60		60		7,292				238	06/18/2024	3.B PL
98149H-A*-9	WORLD 50 INC REVOLVER 01/12/26		05/28/2021	Redemption 100.0000		1,058,824	1,058,824	1,048,235	1,058,824						1,058,824				33,309	01/12/2026	3.C PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		04/14/2021	Redemption 0.0000				239	(37,500)		375		375							01/10/2027	3. PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		06/30/2021	Redemption 0.0000				955	(148,367)		(133)		(133)						528	01/10/2027	3.C PL
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		06/30/2021	Redemption 100.0000		16,813	16,813	16,813	16,813						16,813				158	05/30/2025	3.A FE
98415D-A@-3	Xifin Inc Initial Term Loan 02/06/26		06/30/2021	Redemption 100.0000		58,283	58,283	57,707	57,773		511		511		58,283				1,918	02/06/2026	3.A PL
98422B-AB-5	XPERI CORP 06/01/25		06/08/2021	Redemption 100.0000		6,885,000	6,885,000	6,230,925	6,293,067		591,933		591,933		6,885,000				125,498	06/01/2025	3.C FE
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		05/27/2021	CITIGROUP GLOBAL MARKETS INC		1,919,413	1,936,356	1,921,833	1,923,188		1,030		1,030		1,924,217		(4,804)	(4,804)	16,876	01/17/2027	3.C FE
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B 07/02/25		06/30/2021	Redemption 100.0000		26,346	26,346	26,411	26,399		(53)		(53)		26,346				280	07/02/2025	3.B FE
BL3215-07-8	GREATBATCH LTD GREATBATCH LTD 10/27/22		04/23/2021	Redemption 100.0000		994,227	994,227	998,691	1,001,012		(6,786)		(6,786)		994,227				6,860	10/27/2022	4.A FE
BL3220-48-2	HAMILTON HOLDCO LLC TERM B 01/02/27		06/30/2021	Redemption 100.0000		3,325,004	3,325,004	3,318,417	3,318,822		6,181		6,181		3,325,004				37,361	01/02/2027	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BL3284-00-9	Froneri US INC TERM 01/31/27		06/30/2021	Redemption 100.0000		31,767	31,767	31,261	26,976		461		461		31,767				335	01/31/2027	4.A FE
BL3292-04-4	QUIKRETE HOLDINGS INC Term B 01/29/27		06/30/2021	Redemption 100.0000		74,598	74,598	74,568	74,568		30		30		74,598				981	01/29/2027	4.A FE
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		05/28/2021	Redemption 100.0000		1,291,185	1,291,185	1,265,361	1,266,261		24,924		24,924		1,291,185				24,410	06/30/2027	4.A FE
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27		04/01/2021	Redemption 100.0000		5,375	5,375	5,348	2,451		27		27		5,375				34	12/16/2027	3.A FE
BL3547-90-0	PROQUEST LLC 10/23/26		06/02/2021	Redemption 100.0000		266,051	266,051	265,550			502		502		266,051				2,954	10/23/2026	4.B FE
BL3550-04-5	GENTIVA HEALTH SERVICES 07/02/25		06/30/2021	Redemption 100.0000		1,055,835	1,055,835	1,049,404			6,431		6,431		1,055,835				10,809	07/02/2025	4.B FE
BL3557-86-7	GATES GLOBAL LLC 03/31/27		06/30/2021	Redemption 100.0000		69,388	69,388	69,547			(159)		(159)		69,388				1,038	03/31/2027	4.A FE
BL3560-29-1	CORR PARENT INC 03/05/28		06/30/2021	Redemption 100.0000		2,938	2,938	2,923			15		15		2,938				43	03/05/2028	4.B FE
BL3561-11-7	PLAZE INC 08/03/26		06/30/2021	Redemption 100.0000		21,072	21,072	20,776			296		296		21,072				255	08/03/2026	4.C FE
BL3562-44-6	BERRY GLOBAL INC 07/01/26		04/01/2021	Redemption 100.0000		48,622	48,622	48,691			(69)		(69)		48,622				69	07/01/2026	3.B FE
BL3563-04-8	TRONOX FINANCE LLC 03/11/28		06/30/2021	Redemption 100.0000		889,347	889,347	889,253			93		93		889,347				6,362	03/11/2028	3.C FE
BL3568-66-6	KENAN ADVANTAGE GROUP INC THE 03/24/26		06/30/2021	Redemption 100.0000		42,500	42,500	42,288			213		213		42,500				446	03/24/2026	4.B FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		04/01/2021	Redemption 100.0000		8,313	8,313	8,252			60		60		8,313				346	09/01/2027	4.B FE
BL3611-14-4	SURGERY CENTER HOLDINGS INC 08/31/26		06/01/2021	Tax Free Exchange		1,454,301	1,461,642	1,454,334			(33)		(33)		1,454,301					08/31/2026	4.C FE
BL3615-04-6	SURGERY CENTER HOLDINGS INC 08/31/26		06/30/2021	Redemption 100.0000		55,976	55,976	55,934			42		42		55,976				362	08/31/2026	4.A FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		06/30/2021	Redemption 100.0000		119,527	119,527	119,461	119,463		64		64		119,527				1,121	11/19/2026	3.A FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		06/30/2021	Redemption 100.0000		407,549	407,549	406,021	406,284		1,265		1,265		407,549				5,341	03/01/2026	3.C FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		06/30/2021	Redemption 100.0000		1,321,265	1,321,265	1,306,731	1,308,788		12,477		12,477		1,321,265				21,251	10/01/2025	4.A FE
Z00070-01-3	NEW ERA TECHNOLOGY INC Revolver 09/24/25		04/30/2021	Redemption 100.0000		6,847,552	6,847,552	6,820,745	6,825,264		22,288		22,288		6,847,552				142,168	09/24/2025	2.C PL
Z00070-98-9	GSP HLDGS LLC Revolver 11/06/25		04/15/2021	Redemption 0.0000					(91)										9,910	11/06/2025	3.B PL
441789-50-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	04/01/2021	Redemption 100.0000		3,859	3,859	3,835	3,849		9		9		3,859				127	07/05/2022	2.C PL
441789-70-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2021	Redemption 100.0000		19,825	19,825	19,571	19,735		90		90		19,825				651	07/05/2022	2.C PL
441789-50-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	04/01/2021	Redemption 100.0000		2,789	2,789	2,771	2,782		7		7		2,789				92	07/05/2022	2.C PL
441789-70-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	04/01/2021	Redemption 100.0000		25,053	25,053	24,733	24,939		114		114		25,053				823	07/05/2022	2.C PL
441789-50-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	05/10/2021	Redemption 100.0000		39,382	39,382	39,134	39,285		97		97		39,382				1,294	07/05/2022	2.C PL
441789-70-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	05/10/2021	Redemption 100.0000		262,423	262,423	259,066	261,233		1,190		1,190		262,423				8,624	07/05/2022	2.C PL
441789-50-0	PET HLDGS ULC DELAYED DRAW TERM LOAN 07/05/22	A	06/30/2021	Redemption 100.0000		2,526,590	2,526,590	2,510,690	2,520,374		6,215		6,215		2,526,590				124,361	07/05/2022	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
441789-70-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	06/30/2021	Redemption 100.0000		16,836,031	16,836,031	16,620,677	16,759,668		76,363		76,363		16,836,031				828,684	07/05/2022	2.C PL
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	05/12/2021	BARCLAYS BANK PLC		4,843,938	4,850,000	4,862,125	4,857,872		(759)		(759)		4,857,113		(13,176)	(13,176)	30,268	05/30/2025	2.C FE
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	06/30/2021	Redemption 100.0000		134,109	134,109	132,806	118,541		1,306		1,306		134,109				1,864	05/31/2025	3.C FE
00449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	05/07/2021	SEA PORT GROUP THE LLC		12,084,750	18,450,000	9,932,189	10,238,184						10,238,184		1,846,566	1,846,566	276,750	02/10/2023	5.B FE
444352-52-7	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	06/30/2021	Redemption 100.0000		4,702	4,702	4,655	3,763		47		47		4,702				159	11/16/2026	3.A Z
444352-60-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	04/01/2021	Redemption 100.0000		36,311	36,311	35,948	27,931		360		360		36,311				507	11/16/2026	4.C Z
444352-60-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	06/30/2021	Redemption 100.0000		36,387	36,387	36,023	27,989		361		361		36,387				1,216	11/16/2026	4.C
444382-50-0	TINUITI INC Initial Term Loan 12/10/26	D	06/30/2021	Redemption 100.0000		21,088	21,088	20,824	20,823		265		265		21,088				794	12/10/2026	2.C PL
444383-00-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26	D	06/30/2021	Redemption 100.0000		2,721	2,721	2,718			3		3		2,721				54	12/10/2026	2.C PL
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	06/30/2021	Redemption 100.0000		75,186	75,186	75,042	75,066		119		119		75,186				626	04/16/2025	3.B FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	04/27/2021	Redemption 0.0000																01/31/2024	4.A FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	04/27/2021	Redemption 0.0000																01/31/2024	4.C FE
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25	D	06/30/2021	Redemption 100.0000		43,875	43,875	43,765	43,806		69		69		43,875				424	03/28/2025	4.C FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	06/30/2021	Redemption 100.0000		35,682	35,682	35,504	35,542		140		140		35,682				693	02/21/2026	4.C FE
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	06/30/2021	Redemption 100.0000		16,438	16,438	16,355	16,356		81		81		16,438				331	10/31/2026	4.B FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	06/30/2021	Redemption 100.0000		7,212	7,212	7,203	7,207		6		6		7,212				68	04/25/2025	4.A FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	06/30/2021	Redemption 100.0000		17,911	17,911	17,737	17,793		118		118		17,911				191	09/09/2024	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						577,295,811	599,913,888	568,273,403	476,536,662	294,407	(8,318,986)	7,720	(8,032,299)		562,447,663		14,848,148	14,848,148	7,766,821	XXX	XXX
8399997. Total - Bonds - Part 4						8,297,375,342	7,945,156,506	7,911,512,740	6,805,875,789	299,119	41,088,386	906,416	40,481,089	(6,810,316)	7,923,354,696	8,124,845	289,418,092	297,542,937	256,625,129	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						8,297,375,342	7,945,156,506	7,911,512,740	6,805,875,789	299,119	41,088,386	906,416	40,481,089	(6,810,316)	7,923,354,696	8,124,845	289,418,092	297,542,937	256,625,129	XXX	XXX
302948-12-6	FCG ACQUISITIONS INC SERIES A-1 FLOW CONTROL GROUP		04/01/2021	MORGAN J.P. SECURITIES INC.	11,054.000	27,389,509	0.00	11,054,449	11,054,449						11,054,449		16,335,059	16,335,059	1,915,650		4.C Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						27,389,509	XXX	11,054,449	11,054,449						11,054,449		16,335,059	16,335,059	1,915,650	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						27,389,509	XXX	11,054,449	11,054,449						11,054,449		16,335,059	16,335,059	1,915,650	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						27,389,509	XXX	11,054,449	11,054,449						11,054,449		16,335,059	16,335,059	1,915,650	XXX	XXX
BBG00Y-PZ-3	CIRQUE DU SOLEIL COMMON SHARES		05/27/2021	Various	77,106.000	697,806		1,798,806	(130,645)	93,318			93,318		1,798,806		(1,101,001)	(1,101,001)			
00827B-10-6	AFFIRM HOLDINGS INC		05/27/2021	MERRIL LYNCH PERCE FENER SMITH	19,847.000	1,114,595		1,059,036							1,059,036		55,559	55,559			
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		04/01/2021	MERRIL LYNCH PERCE FENER SMITH	27,100.000	3,576,295		2,610,733							2,610,733		965,562	965,562			
256163-10-6	DOCUSIGN INC		04/01/2021	MERRIL LYNCH PERCE FENER SMITH	556.000	119,867		113,669							113,669		6,198	6,198			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
256163-10-6	DOCUSIGN INC		06/15/2021	MERRIL LYNCH PERCE FENER SMITH	286.000	71,994		70,550							70,550		1,444	1,444			
25809K-10-5	DOORDASH INC A		06/25/2021	MERRIL LYNCH PERCE FENER SMITH	39,258.000	6,313,885		5,756,906							5,756,906		556,980	556,980			
67080M-10-3	NURIX THERAPEUTICS INC		04/01/2021	MERRIL LYNCH PERCE FENER SMITH	6,869.000	276,162		275,344							275,344		819	819			
683712-10-3	OPENDOOR TECHNOLOGIES INC		06/25/2021	MERRIL LYNCH PERCE FENER SMITH	198,266.000	3,360,695		3,226,127							3,226,127		134,568	134,568			
68621F-10-2	ORGANOGENESIS HOLDINGS INC		06/02/2021	MERRIL LYNCH PERCE FENER SMITH	263,003.000	4,736,483		4,693,026							4,693,026		43,457	43,457			
745848-10-1	PULMONX CORP		04/30/2021	MERRIL LYNCH PERCE FENER SMITH	9,057.000	436,441		381,119							381,119		55,323	55,323			
75382E-10-9	RAPT THERAPEUTICS INC		05/05/2021	MERRIL LYNCH PERCE FENER SMITH	2,708.000	65,853		100,136							100,136		(34,284)	(34,284)			
76155X-10-0	REVOLUTION MEDICINES INC		04/01/2021	MERRIL LYNCH PERCE FENER SMITH	9,697.000	305,457		272,301							272,301		33,155	33,155			
76155X-10-0	REVOLUTION MEDICINES INC		04/01/2021	MERRIL LYNCH PERCE FENER SMITH	18,952.000	849,055		909,214							909,214		(60,159)	(60,159)	6,458		
87245R-19-3	TC ENHANCED LARGE CAP GROWTH I FD # 3456 ADVISOR CLASS		04/01/2021	DIRECT	9,257.000	84,981		100,000	84,980	15,020			15,020		100,000		(15,019)	(15,019)			
87245R-21-9	TC ENHANCED LARGE CAP VALUE IN FD # 3457 ADVISOR CLASS		04/01/2021	DIRECT	11,061.000	72,140		100,000	72,116	27,884			27,884		100,000		(27,860)	(27,860)			
87245R-36-7	TC ENHANCED INTER EQ INDEX AD FD # 3450		04/01/2021	DIRECT	14,673.000	99,623		100,000	99,631	369			369		100,000		(377)	(377)			
87918A-10-5	TELADOC HEALTH INC		05/27/2021	MERRIL LYNCH PERCE FENER SMITH	38,374.000	7,028,270		6,867,639							6,867,639		160,631	160,631			
90138F-10-2	TWILIO INC		06/29/2021	MERRIL LYNCH PERCE FENER SMITH	449.000	179,495		156,952							156,952		22,542	22,542			
91680M-10-7	UPSTART HOLDINGS INC		06/30/2021	MERRIL LYNCH PERCE FENER SMITH	262.000	34,765		32,881							32,881		1,884	1,884			
92671V-10-6	VIEW INC		04/13/2021	RESTRUCTURE	(1.000)			(9)				(9)			(9)		9	9			
92671V-10-6	VIEW INC		05/26/2021	DIRECT	1.000			9				9			9		(9)	(9)			
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		04/14/2021	BROWN BROTHERS HARRIMAN CP	82,574.000	1,990,000		1,697,647	2,051,126	(353,480)			(353,480)		1,697,647		292,353	292,353			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		06/30/2021	FEDERAL HOME LOAN BANK	19,472,369.000	1,947,236,940		1,947,236,940							1,947,236,940				845,728		
ZD9595-97-0	DECOPAC HOLDINGS		05/14/2021	JP MORGAN SECURITIES	12,000.000	22,598,771		12,000,000	23,431,498	(11,431,498)			(11,431,498)		12,000,000		10,598,771	10,598,771			
369822-10-1	GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP	C	05/26/2021	TENDER SALE	911,765.000	17,323,535		7,750,000	7,759,120	(9,120)			(9,120)		7,750,000		9,573,535	9,573,535			
J50022-10-2	NIFCO	D	04/01/2021	DISTRIBUTION	31,900.000	861,769		777,602							777,602		84,168	84,168			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,019,434,877	XXX	1,998,086,628	33,367,826	(11,657,507)			(11,657,507)		1,998,086,628		21,348,249	21,348,249	852,186	XXX	XXX
D61977-10-0	PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG	B	06/03/2021	JONES TRADING CPX	711,400.000	7,532,138		5,159,538	6,474,659	(434,541)			(434,541)	(880,581)	6,019,303	859,766	1,512,835	2,372,601	14,948		
J20496-10-5	HITACHI MAXELL LTD	D	04/01/2021	MERRIL LYNCH PERCE FENER SMITH	54,100.000	553,841		517,612							517,612		36,229	36,229			
J6547W-10-6	ROLAND DG CORP	D	04/01/2021	MERRIL LYNCH PERCE FENER SMITH	23,500.000	297,367		274,568							274,568		22,798	22,798			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,383,346	XXX	5,951,718	6,474,659	(434,541)			(434,541)	(880,581)	6,811,483	859,766	1,571,862	2,431,628	14,948	XXX	XXX
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	18,633,435		18,633,435	18,633,435						18,633,435						
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000																
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						18,633,435	XXX	18,633,435	18,633,435						18,633,435					XXX	XXX
67079F-10-1	NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM		04/01/2021	Stifel Investment Services	10,128.000	98,912		100,000	97,026	2,974			2,974		100,000		(1,088)	(1,088)			
9699999. Subtotal - Closed-End Funds						98,912	XXX	100,000	97,026	2,974			2,974		100,000		(1,088)	(1,088)		XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
9799997. Total - Common Stocks - Part 4						2,046,550,570	XXX	2,022,771,781	58,572,946	(12,089,074)			(12,089,074)	(880,581)	2,023,631,546	859,766	22,919,023	23,778,789	867,134	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						2,046,550,570	XXX	2,022,771,781	58,572,946	(12,089,074)			(12,089,074)	(880,581)	2,023,631,546	859,766	22,919,023	23,778,789	867,134	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,073,940,079	XXX	2,033,826,230	69,627,395	(12,089,074)			(12,089,074)	(880,581)	2,034,685,995	859,766	39,254,082	40,113,848	2,782,784	XXX	XXX
9999999 - Totals						10,371,315,421	XXX	9,945,338,970	6,875,503,184	(11,789,955)	41,088,386	906,416	28,392,015	(7,690,897)	9,958,040,691	8,984,611	328,672,174	337,656,785	259,407,913	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.)			308,314			(5,984,353)					628,560		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.)			609,432			(12,325,289)					1,247,956		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.)			294,708			(6,456,867)					632,742		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.)			282,438			(7,123,118)					627,392		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.)			290,428			(6,624,055)					633,374		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	02/15/2047		25,000,000	3.241 /(FLT.)			289,818			(6,623,888)					634,376		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.)			291,032			(6,882,389)					622,538		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.)			300,379			(6,716,999)					613,582		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.)			301,607			(6,555,747)					617,726		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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.)			300,919			(6,262,049)					630,046		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.)			600,111			(13,079,414)					1,241,740		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.)			307,724			(5,940,558)					631,193		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.)			298,325			(6,227,342)					635,606		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.)			305,960			(5,508,049)					650,564		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.)			190,624			(3,522,667)					403,167		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.)			114,863			(2,122,633)					242,934		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.)			309,820			(5,388,680)					648,813		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.)			307,527			(5,779,620)					637,650		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.)			309,543			(5,589,550)					637,632		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.)			311,374			(5,647,171)					636,628		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.)			312,052			(5,654,766)					635,023		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.)			310,798			(5,708,465)					635,023		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.)			311,251			(5,707,998)					634,301		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.)			433,417			(8,178,608)					884,687		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.)			309,313			(5,872,469)					631,194		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.)			310,632			(5,934,416)					626,679		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.)			309,021			(5,998,712)					626,858		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.)			300,826			(5,950,815)					642,066		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
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.)			302,212			(5,698,219)					649,433		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.)			313,832			(5,143,935)					651,593		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.)			312,532			(5,215,520)					650,986		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.)			336,225			(4,595,155)					635,954		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.)			339,834			(4,594,255)					630,096		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.)			338,519			(4,698,163)					628,280		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.)			335,121			(4,955,728)					624,009		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.)			335,015			(5,086,025)					619,213		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.)			337,686			(5,072,338)					615,374		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.)			337,970			(4,906,095)					621,249		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.)			1,340,557			(19,267,206)					2,517,101		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.)			345,619			(4,081,832)					640,186		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.)			347,585			(4,450,431)					622,943		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.)			687,019			(8,832,969)					1,261,743		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.)			343,634			(4,411,150)					630,871		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												15,275,616		XXX	(270,375,708)					30,569,081	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AB9 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		57,232,332	5.8215/(6.6)			(484,696)	(6,045,685)		(7,993,945)		(1,600,218)			400,794		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)			121,229	2,380,357		3,808,912		(907,480)			383,051		100/100
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)			(180,599)	(2,198,756)		(2,709,378)		(696,438)			171,031		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 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)			13,327	(3,073,259)		25,798		(1,034,105)			717,978		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)			13,716	(3,135,979)		532,329		(1,055,209)			778,421		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)			135,538	(604,500)		(100,544)		359,000			201,041		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)			73,393	(285,525)		17,238		161,550			78,995		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881900	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			67,154	(6,290,000)		(5,193,447)		4,200,000			1,399,604		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0881901	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2019	04/19/2022		35,935,000	8.874/(8.25)			22,802	(1,562,500)		(1,471,027)		1,050,000			160,981		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)			158,880	(968,250)		(59,084)		538,500			236,699		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)			243,380	(1,549,200)		(86,120)		861,600			423,830		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)			149,352	142,928		1,265,468		717,629			150,949		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)			276,064	258,632		2,657,246		1,298,566			311,825		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)			370,540	334,045		4,100,494		1,708,640			483,197		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)			149,352	142,928		1,265,468		717,629			150,949		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)			278,731	253,874		3,116,376		1,298,566			367,230		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)			366,022	340,305		3,496,376		1,708,640			410,297		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)			862,222	(5,064,500)		(1,642,267)		2,513,000			1,119,067		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)			355,966	(2,170,500)		(758,457)		1,077,000			534,604		100/100
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)			93,606	(2,808,000)		(2,335,376)		(316,000)			356,388		100/100

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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	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)			96,128	(2,806,000)		(2,316,917)		(316,000)			397,409		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)			533,393	1,948,638		4,819,063		2,938,861			646,925		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)			70,098	(3,396,000)		(3,362,263)		(316,000)			390,568		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)			110,183	(5,094,000)		(5,257,491)		(474,000)			665,367		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			21,526	(4,401,683)		(4,138,099)		1,410,150			417,169		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			13,384	(2,736,713)		(2,572,831)		876,750			259,372		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0887700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			7,053	(1,442,100)		(1,355,743)		462,000			136,675		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0879200	B-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/11/2019	04/15/2027		44,200,000	3.388/(3.075)			(8,373)	(4,546,750)		(3,943,646)		1,365,000			531,987		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)			179,246	(1,431,595)		(1,114,995)		639,181			321,144		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)			314,268	(7,200,000)		(6,935,978)		(1,185,000)			1,562,513		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)			240,779	(4,035,600)		(4,063,991)		(900,600)			1,210,598		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)			100,024	(696,670)		(933,880)		325,713			269,852		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)			203,334	(1,933,000)		(1,582,874)		718,000			321,213		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)			91,933	(5,382,400)		(7,461,733)		(916,400)			1,106,555		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0915700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/10/2020	04/15/2025		52,470,932	2.4075/(2.85)			(237,244)	(7,633,811)		(9,113,451)		1,683,045			511,055		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803404	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2020	10/15/2026		86,339,669	3.0475/(2.9)			(77,687)	(10,603,240)		(13,241,244)		(1,107,278)			993,459		100/100

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(426,872)	(12,581,235)		(15,147,649)		(2,954,584)			1,543,837		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AF7 NETWORK HOMES LTD SR-UNSEC 2.63% due 07/24/2035	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2020	07/24/2035		40,766,150	3.228/(2.63)			49,361	(5,574,400)		(7,889,695)		(529,300)			764,677		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G6428#AG5 NETWORK HOMES LTD SR-UNSEC 2.86% due 07/24/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2020	07/24/2040		40,769,500	3.62/(2.86)			75,975	(5,571,050)		(8,732,776)		(529,300)			890,407		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/24/2032		21,533,564	2.538/(1.003)			168,571	830,563		(17,893)		1,571,949			356,960		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLD95F0 PROLOGIS YEN FINANCE 1.222% Due 6/22/2035 JD24 1.222% due 06/22/2035	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/18/2020	06/22/2035		24,335,455	2.845/(1.222)			202,155	932,062		(351,195)		1,776,986			455,052		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BLB2CX8 PROLOGIS YEN FINANCE 0.85% Due 6/24/2030 JD24 0.85% due 06/24/2030	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/22/2020	06/24/2030		8,416,721	2.275/(0.85)			60,995	315,547		54,355		615,110			126,174		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	BK80BJ7 PROLOGIS YEN FINANCE 1.003% Due 6/24/2032 JD24 1.003% due 06/24/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2020	06/24/2032		5,611,147	2.529/(1.003)			43,644	210,364		(17,023)		410,074			93,016		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q88068AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		53,677,500	3.757/(4.07)			(145,055)	(2,568,750)		(1,896,480)		1,575,000			1,230,307		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3087*AB9 EQUITIX 2020 ISSUER LIMITED SR-SEC 3.99% due 01/31/2033	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2020	01/31/2033		65,440,000	4.5705/(3.99)			117,269	(3,725,000)		(5,319,729)		(790,000)			1,114,271		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7304*AH4 QUADGAS FINANCE PLC SR-UNSEC 2.92% due 03/10/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/23/2020	03/10/2033		91,462,000	3.5815/(2.92)			12,451	(5,369,000)		(7,187,281)		(1,106,000)			1,564,332		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	03063#AE4 AMERICOLD REALTY TRUST SR-UNSEC 1.65% due 01/07/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2033		51,466,800	3.1575/(1.65)			382,105	(706,200)		(1,455,736)		1,579,600			873,857		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AH0 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.55% due 12/08/2035	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2020	12/08/2035		35,445,000	4.145/(2.55)			261,053	(127,500)		(618,182)		1,077,000			673,672		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B1401#AK3 BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.94% due 12/08/2040	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/13/2020	12/08/2040		35,445,000	4.678/(2.94)			283,686	(127,500)		(316,024)		1,077,000			781,697		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/24/2020	01/30/2032		3,269,750	6.5425/(4.875)			27,635	8,938		(44,889)		98,725			53,207		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2053084070 REPUBLIC OF KAZAKHSTAN SERIES 144A 1.5% due 09/30/2034	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2020	09/30/2034		9,116,250	3.172/(1.5)			77,950	246,840		384,824		268,532			165,983		100/100

SCHEDULE DB - PART A - SECTION 1

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			(1,652)	172,250		237,171		172,250			86,252		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	B1000#AA0 AEDIFICA SA SR-UNSEC 2.58% due 03/03/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/28/2021	03/03/2028		34,312,500	3.2165/(2.58)			68,716	(270,000)		(55,571)		(270,000)			443,397		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2239829646 KINGDOM OF MOROCCO SERIES 144A 2% due 09/30/2030	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/04/2021	09/30/2030		3,591,000	3.7575/(2)			397	33,750		79,904		33,750			54,630		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/04/2021	11/27/2031		4,788,000	3.23/(1.5)			33,323	45,000		104,259		45,000			77,265		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2264968665 IVORY COAST SERIES 144A 4.875% due 01/30/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/08/2021	01/30/2032		4,820,000	6.9025/(4.875)			40,115	77,000		168,655		77,000			78,433		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2308626485 REPUBLIC OF SERBIA 1.65% Due 3/3/2033 Ann-3/3 1.65% due 03/03/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/24/2021	03/03/2033		12,163,000	3.51/(1.65)			74,963	305,500		696,681		305,500			207,861		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AA1 MONTEA NV SR-UNSEC 1.28% due 04/27/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)			74,305	90,900		880,465		90,900			336,017		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B7000*AB9 MONTEA NV 1.28% Due 6/23/2031 JD23 1.28% due 06/23/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)			3,251	35,350		365,268		35,350			131,707		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AK8 LONDONMETRIC PROPERTY PLC C-SR-UNSEC 2.34% due 04/28/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)			56,825	182,000		1,046,773		182,000			621,795		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G5600#AL6 LONDONMETRIC PROPERTY PLC 2.34% Due 6/16/2033 JD21 2.34% due 06/16/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)			13,007	182,000		1,089,406		182,000			625,312		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2331742036 ROMANIA 2 3/4% Due 4/14/2041 Ann-4/14 2.75% due 04/14/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2021	04/14/2041		10,088,225	5.0725/(2.75)			49,560	9,350		1,045,273		9,350			224,464		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CW6 BERKSHIRE HATHAWAY INC 0.437% Due 4/15/2031 A015 0.437% due 04/15/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2031		9,109,127	2.5405/(0.437)			40,017	107,822		325,405		107,822			142,560		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		5,192,203	3.4025/(0.969)			26,447	61,459		318,357		61,459			115,535		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	084670CZ9 BERKSHIRE HATHAWAY INC 0.969% Due 4/15/2041 A015 0.969% due 04/15/2041	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/08/2021	04/15/2041		3,916,925	3.4025/(0.969)			19,952	46,364		240,164		46,363			87,158		100/100

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CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BM3 AFLAC INC 0.633% Due 4/15/2031 A015 0.633% due 04/15/2031	D-1	Currency	SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGWDTN03	04/09/2021	04/15/2031		8,239,042	2.684/(0.633)			35,387	137,868		289,355		137,868			128,943		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		12,720,783	4.12/(1.56)			68,523	208,969		1,047,378		208,968			347,258		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8,327,995	4.12/(1.56)			44,861	136,807		685,693		136,807			227,341		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		60,034,776	4.12/(1.56)			323,391	986,215		4,943,021		986,215			1,638,856		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	001055BR2 AFLAC INC 1.56% Due 4/14/2051 A015 1.56% due 04/14/2051	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/09/2021	04/14/2051		8,602,544	4.12/(1.56)			46,340	141,317		708,299		141,318			234,836		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD HYBERNIA TBD	TBD	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/14/2021	07/23/2033		32,901,000	3.9275/(1.92)				292,875		1,412,591		292,875			571,551		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD HYBERNIA TBD	TBD	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/14/2021	07/23/2031		8,973,000	3.84/(1.88)				79,875		289,342		79,875			142,361		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2334361354 REPUBLIC OF PHILIPPINES 1.2% Due 4/28/2033 Ann-4/28 1.2% due 04/28/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/21/2021	04/28/2033		9,844,918	3.005/(1.2)			30,848	139,554		412,573		139,554			169,347		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803405	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	04/30/2021	04/15/2031		182,707,424	3.921/(2.9883)			258,752	421,683		4,221,736		421,683			2,859,424		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD PEEL PORTS - ELENA UNGER TBD	TBD	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/17/2021	07/01/2033		105,817,500	3.791/(3.05)				2,070,000		787,153		2,070,000			1,833,650		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD EASTLIGHT - UK HOUSING TBD	TBD	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/20/2021	08/19/2036		56,588,000	2.9985/(2.18)				1,256,000		480,033		1,256,000			1,101,213		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AD6 CAPITAL INVESTORS EUROPE PBI L 2.19% Due 6/8/2041 MS30 2.19% due 06/08/2041	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/10/2041		60,025,000	3.97/(2.19)			67,868	1,923,250		4,018,777		1,923,250			1,340,820		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AB0 CAPITAL INVESTORS EUROPE PBI L 1.54% Due 6/8/2033 JD30 1.54% due 06/08/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/08/2033		31,850,000	3.24/(1.54)			34,049	1,020,500		1,563,367		1,020,500			550,460		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G1847#AA2 CAPITAL INVESTORS EUROPE PBI L CAPITAL INVESTORS EUROPE PBI L 1.48% due 06/08/2031	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/25/2021	06/08/2031		12,250,000	3.14/(1.48)			12,782	392,500		524,353		392,500			193,158		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD HIGHTOWN HOUSING ASSOC TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2033		27,700,000	3.515/(2.8)				34,000		(40,016)		34,000			484,194		100/100

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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	TBD HIGHTOWN HOUSING ASSOC TBD	TBD	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/18/2021	09/16/2036		16,620,000	3.753/(2.96)				20,400		(80,327)		20,400			324,246		100/100
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	74346GAQ5 PROLOGIS YEN FIN 1.134% Due 6/28/2041 JD29 1.134% due 06/28/2041	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2021	06/28/2041		19,865,098	3.339/(1.134)			1,227	62,227		92,071		62,227			444,288		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												7,358,201	(116,698,045)	XXX	(85,297,777)		32,347,868			45,090,573	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												22,633,817	(116,698,045)	XXX	(355,673,485)		32,347,868			75,659,654	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 1.2405% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/(1.2405)			810,000	5,359,626		5,359,626	(1,820,269)				572,699		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334#AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.278% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/(1.278)			448,692	5,255,929		5,255,929	(2,075,624)				518,784		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334#AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.458% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/(1.208)			459,299	4,569,588		4,569,588	(1,794,143)				463,937		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												1,717,991	15,185,143	XXX	15,185,143	(5,690,036)				1,555,420	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		(50,556)	(43,749)		(43,749)	47,330		(6,401)			2B	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		(50,556)	(43,749)		(43,749)	46,340		(5,411)			2B	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		(40,444)	(35,000)		(35,000)	36,699		(3,956)			2B	0003
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)		(25,278)	(46,596)		(46,596)	4,514		20,201			3AFE	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)		(91,000)	(239,293)		(239,293)	9,927		40,708			2B	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)		(151,667)	(398,822)		(398,822)	17,981		66,410			2B	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)		(101,111)	(265,881)		(265,881)	11,030		45,231			2B	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)		(58,240)	(153,147)		(153,147)	10,191		22,215			2B	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)		(9,378)	(8,116)		(8,116)	2,394		5,199			2B	0003

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2020	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	(96,626)		(50,556)	(40,468)		(40,468)	(6,698)		47,520			2CFE	0003
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	05849BAS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/16/2020	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	(90,469)		(50,556)	(36,493)		(36,493)	1,320		44,486			3AFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,945,732)		(679,342)	(1,311,314)	XXX	(1,311,314)	181,028		276,202			XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007536832 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			(27,504)	(7,656,044)		(7,656,044)	1,151,683	718,000			374,803		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			(21,389)	(7,836,264)		(7,836,264)	1,215,975	718,000			374,980		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007722846 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			43,447	(1,225,950)		(1,225,950)	422,210	359,000			221,968		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			162,397	4,458,890		4,458,890	(144,588)	(553,000)			508,978		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6211 Erlangen Arcaden GmbH & Co. KG	D-2-2	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/(5.54)			177,252	2,890,571		2,890,571	(67,928)	576,541			96,890		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)			29,379	1,890,215		1,890,215	(75,646)	(400,979)			119,087		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)			63,811	2,471,209		2,471,209	(107,745)	(110,600)			165,645		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(294,833)	6,554,280		6,554,280	1,220,840	1,025,000			527,173		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)			261,204	2,935,392		2,935,392	(266,383)	718,000			238,061		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)			254,666	2,974,217		2,974,217	(324,575)	718,000			300,514		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)			101,557	3,264,406		3,264,406	(121,378)	(189,600)			280,718		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856/(3.35)			610,715	16,665,715		16,665,715	(587,188)	(1,376,180)			516,397		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		133,960,082	4.825/(4.1)			746,928	15,549,253		15,549,253	747,216	(1,552,682)			2,510,819		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)			131,926	3,809,746		3,809,746	(177,749)	(316,000)			372,027		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 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		6,964,899	3.86/(4.876)			(35,860)	(174,574)		(174,574)	107,166	194,487			85,263		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)			716,858	(114,624)		(114,624)	(825,604)	2,438,581			529,447		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0720700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			753,958	20,381,127		20,381,127	(700,967)	(1,969,075)			2,019,884		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)			722,406	(13,390,388)		(13,390,388)	833,719	3,320,750			1,529,412		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		59,564,487	4.805/(4.25)			283,151	6,146,522		6,146,522	(151,535)	(775,191)			920,396		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL-INC. CHANEL LTD. Senior 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			583,186	(8,088,528)		(8,088,528)	(268,957)	2,692,500			1,066,618		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)			240,022	3,723,542		3,723,542	184,503	(711,000)			1,030,246		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)			71,962	1,304,471		1,304,471	(62,104)	(237,000)			286,378		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)			11,664	(2,607,735)		(2,607,735)	(65,206)	(1,055,209)			262,086		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006#AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			594,376	(3,644,522)		(3,644,522)	(243,077)	2,333,500			1,027,272		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		24,046,755	3.964/(3.926)			(11,599)	(863,881)		(863,881)	185,850	(646,414)			443,356		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	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/20/2016	06/17/2023		34,075,437	7.08/(6.5)			158,919	2,402,038		2,402,038	(136,811)	(367,628)			238,795		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)			273,451	680,605		680,605	(395,930)	2,974,671			1,015,189		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.7791)			261,279	(1,741,957)		(1,741,957)	(80,535)	(753,660)			723,940		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			56,265	(174,910)		(174,910)	(19,806)	179,500			74,062		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 FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 2.1861% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		140,005,286	3.5/(2.1861)			947,164	4,951,337		4,951,337	(5,401,058)	3,870,473			3,052,664		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			57,030	(177,522)		(177,522)	(20,283)	179,500			73,878		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZPKV8 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			156,283	(924,032)		(924,032)	(36,950)	538,500			218,942		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		17,509,098	3.69/(1.79)			221,897	(1,112,134)		(1,112,134)	(262,971)	1,387,555			223,832		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)			184,125	(1,550,047)		(1,550,047)	(114,996)	718,000			298,555		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J#0 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			14,283	(1,277,769)		(1,277,769)	146,760	(110,600)			137,965		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)			22,606	(1,495,985)		(1,495,985)	33,683	(158,000)			142,419		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.36663% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		24,394,811	4.1225/(2.308)			197,469	(2,817,690)		(2,817,690)	(695,755)	(315,416)			355,813		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7124CS Neptune Annopol Sp. z o.o.	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		53,700,000	7.6/(5)			525,674	(5,282,238)		(5,282,238)	(256,254)	1,795,000			178,877		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		9,261,349	5.74375/(4.25)			47,324	(742,718)		(742,718)	89,576	(118,009)			143,107		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375/(3.1989)			1,040,526	(19,397,231)		(19,397,231)	(109,669)	(2,607,000)			2,382,793		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834800	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			350,354	(10,387,266)		(10,387,266)	91,940	(1,142,538)			1,034,557		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			852,161	(14,151,455)		(14,151,455)	(88,395)	(2,213,864)			2,099,289		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/(1.75)			125,372	(755,219)		(755,219)	(28,189)	359,000			89,012		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)			406,816	(3,728,360)		(3,728,360)	(294,015)	1,436,000			541,341		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)			618,314	(6,786,911)		(6,786,911)	9,426	2,333,500			1,007,196		0002

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 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)			1,131,468	7,852,503		7,852,503	(3,179,944)	5,741,030			1,237,759		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/(0.3)			1,060,436	5,781,880		5,781,880	(2,086,211)	5,358,295			848,585		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)			277,951	(1,112,972)		(1,112,972)	(165,265)	718,000			105,668		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZ0839 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)			231,423	(704,343)		(704,343)	(182,238)	718,000			246,347		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)			23,694	(70,270)		(70,270)	(11,157)	71,800			22,223		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			344,181	(3,295,020)		(3,295,020)	(59,909)	(737,544)			539,406		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		14,205,053	4.503/(3.765798)			74,187	(551,006)		(551,006)	219,117	(163,799)			266,246		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			784,853	(4,550,974)		(4,550,974)	(126,155)	(1,877,988)			1,410,913		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)			230,319	719,302		719,302	(101,882)	718,000			400,766		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)			419,346	584,510		584,510	535,151	1,436,000			932,814		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			356,370	(2,080,468)		(2,080,468)	(128,517)	(916,962)			876,362		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/13/2017	01/25/2023		199,888,650	3.835/(2.6778)			998,538	(7,773,589)		(7,773,589)	(972,248)	(2,413,450)			1,253,336		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q65688AE1 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/(1.6051)			582,987	5,367,894		5,367,894	(2,262,456)	1,575,000			836,278		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961/(5.7103)			193,126	(1,159,631)		(1,159,631)	(180,865)	(395,000)			125,613		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		90,019,693	4.168/(4.87)			(169,997)	(1,514,702)		(1,514,702)	2,511,218	2,519,126			1,923,507		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)			3,019	450,177		450,177	111,761	(422,084)			245,454		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	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)			2,934	933,835		933,835	261,638	(696,438)			446,503		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1737@AB5 BUUK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2032		31,427,000	4.23/(2.83)			227,906	3,512,892		3,512,892	68,251	(347,600)			514,298		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)			202,502	3,270,468		3,270,468	152,354	(300,200)			464,761		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)			114,676	1,628,953		1,628,953	(53,723)	(173,800)			231,966		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0853700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2018	01/15/2023		277,192,800	4.237/(2.7705)			2,121,423	11,107,616		11,107,616	(2,078,749)	(3,109,440)			1,722,840		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.8436)			1,566,748	11,536,138		11,536,138	(1,253,814)	(2,291,000)			1,923,855		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855400	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255/(2.5801)			391,917	1,864,185		1,864,185	(338,551)	(563,435)			335,806		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)			983,846	8,744,548		8,744,548	(217,631)	2,441,200			1,619,825		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27/(2.7074)			224,072	1,160,941		1,160,941	(200,940)	(312,840)			184,054		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			2,291,828	23,638,156		23,638,156	(1,970,995)	(3,635,580)			4,066,130		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803402	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.8898)			170,669	1,784,680		1,784,680	(154,192)	(252,642)			260,710		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			557,179	7,177,596		7,177,596	522,260	(821,600)			1,248,059		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0860000	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456/(2.7564)			2,025,280	2,714,959		2,714,959	(1,768,743)	(2,875,600)			1,668,009		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)			(25,659)	1,080,307		1,080,307	781,402	1,365,000			673,578		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			540,007	(168,459)		(168,459)	(364,145)	(873,215)			693,072		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)			439,740	1,594,536		1,594,536	(405,205)	1,112,900			488,403		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2821)			107,181	(413,751)		(413,751)	(40,211)	(184,465)			132,398		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD45669 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)			59,179	336,477		336,477	564,743	107,700			90,133		0002

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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		44,845,642	4.425/(4.113)			22,011	(1,393,444)		(1,393,444)	231,624	(1,204,579)			793,157		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			16,571	(386,246)		(386,246)	132,933	432,600			112,614		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0803403	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			157,260	(196,618)		(196,618)	(96,625)	(253,669)			239,657		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			136,725	380,009		380,009	(103,587)	315,920			136,206		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2018	10/25/2025		17,959,327	4.3275/(4.13127)			(12,609)	3,998,645		3,998,645	493,360	(222,380)			186,710		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		30,715,764	4.45/(4.087)			15,484	(1,130,601)		(1,130,601)	188,918	(806,814)			559,252		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		30,680,671	4.45/(4.087)			11,704	(1,118,050)		(1,118,050)	188,689	(795,136)			553,278		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			111,343	(817,029)		(817,029)	(33,862)	(205,400)			144,702		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)			171,361	(1,625,930)		(1,625,930)	(42,946)	(363,400)			307,219		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		40,966,236	4.1825/(2.74)			232,136	(2,010,392)		(2,010,392)	132,719	(471,648)			678,332		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2019	01/25/2023		6,631,250	4.18/(2.8483)			39,846	(153,608)		(153,608)	(38,126)	(79,000)			41,579		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			1,040,431	(522,638)		(522,638)	(717,337)	2,446,982			614,991		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			328,677	(188,799)		(188,799)	(211,002)	784,018			197,044		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0879400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2023		72,828,048	3.982/(2.7)			418,929	(2,571,080)		(2,571,080)	(317,514)	(877,848)			487,429		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0884800	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			843,301	(19,389,626)		(19,389,626)	255,599	(2,456,900)			2,342,805		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600	B-1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			260,417	(11,687,276)		(11,687,276)	338,413	(1,344,743)			949,104		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0887601	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2019	10/15/2024		48,623,977	3.53/(1.45)			469,552	(2,691,897)		(2,691,897)	(460,796)	1,591,250			441,374		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887602	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)			85,957	(560,063)		(560,063)	9,669	(176,988)			132,685		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)			95,481	(444,921)		(444,921)	(81,079)	323,100			137,517		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854600	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/06/2020	01/30/2025		53,439,700	3.095/(2.95)			(46,752)	(6,680,114)		(6,680,114)	324,448	(683,350)			506,201		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887602	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			(5,480)	(1,263,626)		(1,263,626)	60,366	(121,635)			85,674		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2020	07/09/2032		11,255,000	2.584/(1.375)			66,123	(1,156,728)		(1,156,728)	117,852	359,000			186,922		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2197349645 TAKEDA PHARMACEUTICAL 1 3/8% Due 7/9/2032 Ann-7/9 1.375% due 07/09/2032	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2032		11,336,000	2.625/(1.375)			69,475	(1,016,504)		(1,016,504)	109,666	359,000			188,267		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2020	07/09/2040		11,315,000	3.303/(2)			71,671	(1,327,507)		(1,327,507)	768,458	359,000			246,853		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2198582301 TAKEDA PHARMACEUTICAL 2% Due 7/9/2040 Ann-7/9 2% due 07/09/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2020	07/09/2040		9,605,000	3.2755/(2)			59,398	(1,189,325)		(1,189,325)	657,262	305,150			209,547		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0920000	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/04/2020	10/31/2025		61,513,596	2.817/(2.6)			13,141	(4,412,494)		(4,412,494)	250,356	(747,972)			640,726		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/25/2020	10/15/2040		5,812,500	2.75/(1.375)			39,681	(294,552)		(294,552)	341,469	179,500			127,699		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/25/2020	10/15/2050		12,779,800	3.19/(1.625)			99,234	(654,319)		(654,319)	1,652,191	394,900			345,955		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/28/2020	10/15/2050		11,657,000	3.23/(1.625)			93,150	(411,110)		(411,110)	1,487,310	359,000			315,560		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			40,857	(243,609)		(243,609)	337,596	179,500			128,018		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	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			121,632	(458,372)		(458,372)	1,921,360	471,840			412,410		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/29/2020	10/15/2040		5,857,500	2.78/(1.375)			41,170	(210,331)		(210,331)	331,892	182,657			128,688		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/05/2020	01/20/2022		11,774,000	3.8425/(2.95)			48,044	(77,032)		(77,032)	5,233	359,000			44,011		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2288825263 BANQUE OUEST AFRICAINE D 2 3/4% Due 1/22/2033 Ann-1/22 2.75% due 01/22/2033	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/14/2021	01/22/2033		12,704,065	4.6725/(2.75)			112,085	708,909		708,909	395,932	312,978			216,087		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2291692890 REPUBLIC OF CHILE 1 1/4% Due 1/22/2051 Ann-1/22 1.25% due 01/22/2051	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/19/2021	01/22/2051		19,243,675	3.304/(1.25)			176,550	2,757,905		2,757,905	2,338,011	419,894			523,339		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/26/2021	01/20/2022		33,448,250	3.8575/(2.95)			208,992	882,957		882,957	42,832	840,125			125,029		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0718500	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	01/27/2021	01/25/2022		92,252,250	5.78/(5.4)			183,613	(1,017,845)		(1,017,845)	102,655	(1,120,500)			349,039		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0920700	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/27/2021	01/20/2022		30,482,500	3.7475/(2.95)			21,576	860,678		860,678	21,928	838,750			113,943		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												37,089,058	6,682,367	XXX	6,682,367	(7,131,684)	14,303,984			71,825,944	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(1,945,732)		38,127,707	20,556,196	XXX	20,556,196	(12,640,692)	14,303,984	276,202		73,381,364	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)			101,970			(1,516,498)					113,176	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.040636/(0.4565)			53,544			(1,526,029)					378,466	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.040636/(0.476)			119,132			(1,499,755)					378,466	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												274,646		XXX	(4,542,282)					870,108	XXX	XXX
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		252,778	49,639		238,113			(52,038)		50,000,000	1A	N/A

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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		252,778	61,555		238,113			(64,545)		50,000,000	1A	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		505,556	123,430		476,226			(129,427)		100,000,000	1A	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		631,944	154,288		595,282			(161,783)		125,000,000	1A	N/A
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		631,944	141,725		595,282			(148,595)		125,000,000	1A	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		404,444	95,196		380,981			(99,816)		80,000,000	1A	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		47,342,308	5.00/CREDIT EVENT	9,354,840		1,196,708	954,242		1,134,230			(1,000,463)		47,342,308	1A	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		47,342,308	5.00/CREDIT EVENT	9,376,407		1,196,708	957,272		1,134,230			(1,003,704)		47,342,308	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38377RLU7 GNR 2010-160 ZY Z PAC-11 4.5% due 12/20/2040	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,356,419		1,196,708	957,417		1,134,230			(1,003,859)		47,342,308	1A	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	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,332,747		1,196,708	955,190		1,134,230			(1,001,478)		47,342,308	1A	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		47,342,308	5.00/CREDIT EVENT	9,375,092		1,196,708	960,697		1,134,230			(1,007,367)		47,342,308	1A	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		47,342,308	5.00/CREDIT EVENT	9,367,465		1,196,708	960,487		1,134,230			(1,007,143)		47,342,308	1A	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		151,667	160,892		389,790			(53,887)		30,000,000	1A	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		151,667	154,455		389,790			(51,724)		30,000,000	1A	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		126,389	140,074		324,825			(46,922)		25,000,000	1A	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		126,389	126,623		324,825			(42,401)		25,000,000	1A	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		126,389	125,099		324,825			(41,889)		25,000,000	1A	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		126,389	116,710		324,825			(39,071)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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	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		126,389	114,697		324,825			(38,395)		25,000,000	1A	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		126,389	122,342		324,825			(40,963)		25,000,000	1A	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		126,389	197,377		463,773			(39,203)		25,000,000	1A	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		252,778	383,040		927,546			(76,069)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 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	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	398,750		126,389	190,924		463,773			(37,915)		25,000,000	1A	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		126,389	183,175		463,773			(36,370)		25,000,000	1A	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		252,778	353,414		927,546			(70,160)		50,000,000	1A	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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	380,000		126,389	182,076		463,773			(36,151)		25,000,000	1A	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		126,389	171,093		463,773			(33,961)		25,000,000	1A	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		126,389	171,093		463,773			(33,961)		25,000,000	1A	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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		126,389	168,189		463,773			(33,382)		25,000,000	1A	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	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		126,389	168,190		463,773			(33,382)		25,000,000	1A	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	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	335,000		126,389	161,007		463,773			(31,951)		25,000,000	1A	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	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		126,389	156,218		463,773			(30,997)		25,000,000	1A	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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	317,500		126,389	152,704		463,773			(30,297)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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	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		126,389	151,506		463,773			(30,059)		25,000,000	1A	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		126,389	156,299		463,773			(31,013)		25,000,000	1A	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		126,389	156,299		463,773			(31,013)		25,000,000	1A	N/A
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		126,389	146,712		463,773			(29,104)		25,000,000	1A	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		126,389	156,299		463,773			(31,013)		25,000,000	1A	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		126,389	162,025		463,773			(32,154)		25,000,000	1A	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		126,389	166,225		463,773			(32,991)		25,000,000	1A	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	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		126,389	166,225		463,773			(32,991)		25,000,000	1A	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		71,744,712	5.00/CREDIT EVENT	14,463,734		1,813,547	6,998,608		8,690,362			(1,382,398)		71,744,712	1A	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		252,778	342,405		927,546			(67,966)		50,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,690,319		1,209,031	4,692,361		5,793,575			(927,155)		47,829,808	1A	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		126,389	168,888		463,773			(33,522)		25,000,000	1A	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		71,744,712	5.00/CREDIT EVENT	14,470,908		1,813,547	7,012,222		8,690,362			(1,385,239)		71,744,712	1A	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		126,389	167,686		463,773			(33,282)		25,000,000	1A	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		252,778	320,948		927,546			(63,690)		50,000,000	1A	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		252,778	301,708		927,546			(59,858)		50,000,000	1A	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		252,778	311,490		927,546			(61,806)		50,000,000	1A	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		95,659,615	5.00/CREDIT EVENT	19,256,281		2,418,063	9,336,564		11,587,149			(1,844,258)		95,659,615	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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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	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		95,659,615	5.00/CREDIT EVENT	19,256,281		2,418,063	9,336,564		11,587,149			(1,844,258)		95,659,615	1A	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		252,778	328,843		927,546			(65,263)		50,000,000	1A	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		126,389	158,398		463,773			(31,431)		25,000,000	1A	N/A
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		95,659,615	5.00/CREDIT EVENT	19,261,064		2,418,063	9,352,553		11,587,149			(1,847,595)		95,659,615	1A	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		95,659,615	5.00/CREDIT EVENT	19,256,281		2,418,063	9,350,342		11,587,149			(1,847,134)		95,659,615	1A	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		95,659,615	5.00/CREDIT EVENT	19,198,885		2,418,063	9,323,807		11,587,149			(1,841,597)		95,659,615	1A	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		126,389	157,193		463,773			(31,191)		25,000,000	1A	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		126,389	157,193		463,773			(31,191)		25,000,000	1A	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		126,389	154,783		463,773			(30,711)		25,000,000	1A	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		126,389	142,803		463,773			(28,326)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,522,915		1,209,031	4,628,782		5,793,575			(913,891)		47,829,808	1A	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		47,829,808	5.00/CREDIT EVENT	9,508,566		1,209,031	4,622,139		5,793,575			(912,506)		47,829,808	1A	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		47,829,808	5.00/CREDIT EVENT	9,522,915		1,209,031	4,628,782		5,793,575			(913,891)		47,829,808	1A	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		126,389	151,325		463,773			(30,023)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,556,396		1,209,031	4,646,566		5,793,575			(917,599)		47,829,808	1A	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		95,659,615	5.00/CREDIT EVENT	19,122,357		2,418,063	9,297,561		11,587,149			(1,836,122)		95,659,615	1A	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		126,389	141,671		463,773			(28,101)		25,000,000	1A	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		95,659,615	5.00/CREDIT EVENT	19,069,744		2,418,063	9,273,197		11,587,149			(1,831,041)		95,659,615	1A	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.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		47,829,808	5.00/CREDIT EVENT	9,487,043		1,209,031	4,614,442		5,793,575			(910,902)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AB222 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		252,778	288,319		927,546			(57,192)		50,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,510,692		1,209,031	4,636,813		5,793,575			(915,565)		47,829,808	1A	N/A
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		252,778	259,464		927,546			(51,451)		50,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,448,512		1,209,031	4,610,200		5,793,575			(910,018)		47,829,808	1A	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		126,389	144,460		463,773			(28,656)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,036,263		2,418,063	9,280,536		11,587,149			(1,832,571)		95,659,615	1A	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		126,389	133,637		463,773			(26,502)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,499,000		1,209,031	4,633,669		5,793,575			(914,910)		47,829,808	1A	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		47,829,808	5.00/CREDIT EVENT	9,489,434		1,209,031	4,629,223		5,793,575			(913,983)		47,829,808	1A	N/A
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	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		252,778	260,006		927,546			(51,558)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		126,389	159,308		463,773			(31,613)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	355,000		126,389	173,267		463,773			(34,394)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		126,389	174,483		463,773			(34,637)		25,000,000	1A	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	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		126,389	169,620		463,773			(33,667)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	CREDIT	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	337,500		126,389	164,757		463,773			(32,698)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	287,500		126,389	140,718		463,773			(27,911)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,513,348		1,209,031	4,672,666		5,793,575			(923,044)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,470,302		1,209,031	4,652,513		5,793,575			(918,839)		47,829,808	1A	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		126,389	135,838		463,773			(26,940)		25,000,000	1A	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		126,389	132,247		463,773			(26,226)		25,000,000	1A	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		126,389	129,805		463,773			(25,740)		25,000,000	1A	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		126,389	129,194		463,773			(25,618)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,398,557		1,209,031	4,621,205		5,793,575			(912,311)		47,829,808	1A	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	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	237,500		126,389	116,369		463,773			(23,068)		25,000,000	1A	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		126,389	95,641		463,773			(18,950)		25,000,000	1A	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		252,778	183,940		927,546			(36,441)		50,000,000	1A	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		126,389	84,627		463,773			(16,763)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,345,944		1,209,031	4,601,112		5,793,575			(908,124)		47,829,808	1A	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		252,778	116,835		927,546			(23,128)		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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	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		126,389	54,119		463,773			(10,712)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,307,680		1,209,031	4,590,003		5,793,575			(905,810)		47,829,808	1A	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		126,389	45,520		463,773			(9,008)		25,000,000	1A	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		126,389	40,605		463,773			(8,035)		25,000,000	1A	N/A
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		252,778	61,576		927,546			(12,181)		50,000,000	1A	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		126,389	30,788		463,773			(6,091)		25,000,000	1A	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		47,829,808	5.00/CREDIT EVENT	9,226,370		1,209,031	4,554,005		5,793,575			(898,315)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100K7 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	11/20/2018	12/20/2023		75,000,000	1.00/CREDIT EVENT	140,625		379,167	69,297		1,391,319			(13,706)		75,000,000	1A	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		126,389	21,010		463,773			(4,155)		25,000,000	1A	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		252,778	42,020		927,546			(8,310)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 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	11/26/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	18,491,003		2,418,063	9,153,456		11,587,149			(1,806,090)		95,659,615	1A	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		126,389	6,192		463,773			(1,224)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 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	11/27/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	13,746,287		1,813,547	6,810,852		8,690,362			(1,343,278)		71,744,712	1A	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		23,914,904	5.00/CREDIT EVENT	4,582,096		604,516	2,270,284		2,896,787			(447,759)		23,914,904	1A	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		47,829,808	5.00/CREDIT EVENT	9,245,502		1,209,031	4,581,318		5,793,575			(904,001)		47,829,808	1A	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		252,778	505,540		943,898			(71,141)		50,000,000	1A	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	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		252,778	502,672		943,898			(70,735)		50,000,000	1A	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		505,556	922,144		1,887,796			(129,700)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	685,000		252,778	458,447		943,898			(64,479)		50,000,000	1A	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		252,778	402,091		943,898			(56,516)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		252,778	368,647		943,898			(51,795)		50,000,000	1A	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		126,389	160,987		471,949			(22,606)		25,000,000	1A	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		252,778	328,670		943,898			(46,157)		50,000,000	1A	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		252,778	342,947		943,898			(48,170)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		505,556	726,539		1,887,796			(102,072)		100,000,000	1A	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		252,778	420,544		943,898			(59,122)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	610,000		252,778	410,472		943,898			(57,699)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,800,000		505,556	1,302,385		1,887,796			(183,582)		100,000,000	1A	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	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	897,510		252,778	649,383		943,898			(91,549)		50,000,000	1A	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	1,880,000		505,556	1,360,849		1,887,796			(191,915)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		252,778	651,544		943,898			(91,855)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		252,778	590,150		943,898			(83,143)		50,000,000	1A	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	1,790,000		505,556	1,296,614		1,887,796			(182,763)		100,000,000	1A	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	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/26/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,630,000		505,556	1,180,984		1,887,796			(166,354)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2020	12/20/2024		65,000,000	1.00/CREDIT EVENT	669,500		328,611	485,748		1,227,067			(68,273)		65,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		55,000,000	1.00/CREDIT EVENT	555,500		278,056	403,048		1,038,288			(56,645)		55,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	575,000		252,778	417,113		943,898			(58,653)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	565,000		252,778	409,870		943,898			(57,630)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	430,000		252,778	312,233		943,898			(43,856)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	385,000		252,778	279,595		943,898			(39,259)		50,000,000	1A	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	340,000		252,778	247,498		943,898			(34,738)		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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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	280,000		252,778	204,085		943,898			(28,632)		50,000,000	1A	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	225,001		252,778	164,026		943,898			(23,004)		50,000,000	2AFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	00206RMF6 AT&T INC SERIES 144A 2.55% due 12/01/2033	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	95,000		252,778	69,290		943,898			(9,715)		50,000,000	2BFE	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	430,000		505,556	313,504		1,887,796			(43,939)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	06051GGR4 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		49,311,538	5.00/CREDIT EVENT	10,005,332		1,246,486	7,285,670		8,141,136			(1,024,486)		49,311,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock	DB PART C-1	CREDIT	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,993,004		1,246,486	7,276,921		8,141,136			(1,023,158)		49,311,538	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	539439AQ2 LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	DB PART C-1	CREDIT	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,884,519		1,246,486	7,199,908		8,141,136			(1,011,479)		49,311,538	1GFE	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)		252,778	(383,679)		943,898			53,420		50,000,000	1A	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		49,311,538	5.00/CREDIT EVENT	9,568,377		1,246,486	6,979,051		8,141,136			(978,085)		49,311,538	1GFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	37045XAS5 GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,588,102		1,246,486	6,993,086		8,141,136			(980,203)		49,311,538	2CFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	CREDIT	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	9,588,102		1,246,486	6,993,086		8,141,136			(980,203)		49,311,538	1FFE	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		49,311,538	5.00/CREDIT EVENT	8,735,161		1,246,486	6,398,789		8,141,136			(891,055)		49,311,538	2BFE	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	(1,560,000)		252,778	(1,145,968)		943,898			158,149		50,000,000	2BFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	822582AD4 SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT	7,051,573		1,246,486	5,193,643		8,141,136			(713,499)		49,311,538	1DFE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	287,500		126,389	246,562		538,256			(26,781)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		126,389	218,711		538,256			(23,741)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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.IG35 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	425,000		252,778	368,144		1,076,513			(39,956)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	450,000		252,778	390,595		1,076,513			(42,403)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BWDZ4 FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	430,000		252,778	374,568		1,076,513			(40,704)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BWV50 FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/27/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	355,000		252,778	309,475		1,076,513			(33,566)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 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	10/28/2020	12/20/2025		100,000,000	5.00/CREDIT EVENT	20,050,000		2,527,778	17,496,132		20,227,373			(1,888,767)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	10/30/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	65,000		252,778	56,782		1,076,513			(6,195)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	505,000		252,778	445,693		1,076,513			(48,415)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	510,000		252,778	457,553		1,076,513			(49,704)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	550,000		252,778	493,419		1,076,513			(53,623)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,140,000		505,556	1,023,254		2,153,026			(111,222)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AK6N8 FNR 2014-65 CB SEQ 3% due 10/25/2044	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2020	12/20/2025		100,000,000	1.00/CREDIT EVENT	1,000,000		505,556	897,659		2,153,026			(97,500)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	38377WBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT		1,322,778	433,333	1,210,735		2,153,026			(112,042)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		651,389	215,278	596,510		1,076,513			(54,879)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	01/28/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		626,389	215,278	573,629		1,076,513			(52,760)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	01/29/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		576,389	213,889	528,155		1,076,513			(48,234)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT		1,447,779	361,111	1,344,265		2,153,026			(103,514)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/22/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT		725,000	179,167	673,145		1,076,513			(51,856)		50,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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.IG35 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	02/22/2021	12/20/2025		100,000,000	1.00/CREDIT EVENT			1,460,000	358,333	1,355,568		2,153,026			(104,432)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	02/23/2021	12/20/2025		60,000,000	1.00/CREDIT EVENT			859,667	215,000	798,630		1,291,815			(61,037)		60,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT			700,001	177,778	650,327		1,076,513			(49,674)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT			350,694	88,194	326,163		538,256			(24,532)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2021	12/20/2025		180,000,000	1.00/CREDIT EVENT			2,408,000	635,000	2,239,673		3,875,446			(168,327)		180,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/25/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT			646,389	176,389	601,198		1,076,513			(45,191)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	03/04/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT			621,390	166,667	580,235		1,076,513			(41,155)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/05/2021	12/20/2025		25,000,000	1.00/CREDIT EVENT			308,195	82,639	287,939		538,256			(20,255)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 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	03/05/2021	12/20/2025		50,000,000	1.00/CREDIT EVENT			631,389	165,278	589,886		1,076,513			(41,503)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT			1,310,416	102,083	1,272,825		1,614,769			(37,591)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2021	12/20/2025		75,000,000	1.00/CREDIT EVENT			1,297,500	89,583	1,265,469		1,614,769			(32,031)		75,000,000	1A	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										588,843,431	15,943,365	98,887,575	309,664,485	XXX	441,515,991			(58,860,633)		9,166,738,463	XXX	XXX
1229999999. Subtotal - Swaps - Replication										588,843,431	15,943,365	99,162,221	309,664,485	XXX	436,973,709			(58,860,633)		9,167,608,571	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												17,268,253	15,185,143	XXX	(259,732,847)	(5,690,036)				32,994,609	XXX	XXX
1369999999. Total Swaps - Credit Default										586,897,699	15,943,365	98,208,233	308,353,171	XXX	440,204,677	181,028		(58,584,431)		9,166,738,463	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												44,447,259	(110,015,678)	XXX	(78,615,410)	(7,131,684)	46,651,852			116,916,517	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										586,897,699	15,943,365	159,923,745	213,522,636	XXX	101,856,420	(12,640,692)	46,651,852	(58,584,431)		9,316,649,589	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 4.48% due 12/14/2026	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021		2,536,643	0.8099				91,798		91,798	11,006	73,746			8,579		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2020	12/14/2021		47,807,480	0.8367				207,402		207,402	213,744	1,435,812			161,688		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/23/2020	12/14/2021		25,263,622	0.8358				136,626		136,626	112,839	757,932			85,443		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	9266 Grand Central	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/28/2020	12/14/2021		11,432,039	0.8450				(64,052)		(64,052)	51,584	346,770			38,664		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	12/08/2020	12/14/2021		6,196,122	0.8173				169,894		169,894	27,108	181,774			20,956		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/09/2020	12/14/2021		732,525,000	0.8191				18,517,674		18,517,674	3,211,357	21,537,182			2,477,446		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/15/2021	12/14/2021		5,538,425	0.8209				127,902		127,902	21,044	106,858			18,731		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	0299EUR ND Europe Office Holding S.à r.l.	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/20/2021	12/14/2021		574,228	0.8207				13,446		13,446	2,153	11,292			1,942		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	7078CSSEK NOVA LUND	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/10/2021	09/17/2021		67,592,825	8.2849				2,111,692		2,111,692	82,587	2,029,105			157,231		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	628908CN9 ND PROPERTIES Cityhold office partnership 2.85% due 10/01/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/10/2021	02/14/2022		83,259,876	0.7206				203,329		203,329	72,413	130,916			329,744		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	03/03/2021	12/14/2021		4,075,490	0.8245				76,950		76,950	10,512	66,438			13,784		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus	D-2-2	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/10/2021	09/13/2021		412,798,020	0.8358				3,096,791		3,096,791	1,018,966	2,077,826			935,603		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9423 Cordoba OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	03/17/2021	12/14/2021		11,387,706	0.8353				68,399		68,399	25,950	42,449			38,514		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362OIA Branas Naeringspark 2 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/25/2021	03/25/2022		5,284,694	8.6571				(22,341)		(22,341)	(1,778)	(20,563)			22,642		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9362CS Branas Naeringspark 2	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/25/2021	12/14/2021		5,131,460	0.8455				(31,224)		(31,224)	10,066	(41,290)			17,355		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	03/31/2021	12/14/2021		2,400,650	0.8483				(22,680)		(22,680)	4,501	(27,181)			8,119		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/07/2021	03/11/2022		1,016,622	109.3918				12,718		12,718	1,622	11,097			4,240		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	9189 Kensington OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/08/2021	12/17/2021		7,465,867	1.3073				140,174		140,174	(1,529)	141,703			25,476		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2021	07/16/2021		69,775,973	0.7251				(212,644)		(212,644)	14,416	(227,060)			73,045		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749871M40 JAPAN TREASURY DISC BILL SERIES 987 % due 07/26/2021	E-2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/16/2021	07/26/2021		91,971,783	108.7290				1,940,685		1,940,685	67,309	1,873,376			122,734		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Partnership SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/19/2021	12/14/2021		12,625,214	0.8265				207,479		207,479	18,682	188,797			42,699		0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	9223 Via Milanese, 1 OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/05/2021	12/14/2021		2,263,821	0.8295				29,180		29,180	2,228	26,952			7,656		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/17/2021	12/14/2021		4,097,768	0.8200				99,219		99,219	2,439	96,780			13,859		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063 12-14 New Fetter Lane	D-2-2	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	05/18/2021	02/11/2022		136,900,947	0.7040				3,482,913		3,482,913	(6,231)	3,489,143			538,622		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	05/20/2021	08/24/2021		562,658,725	1.2885				18,725,876		18,735,681	(4,660)	18,740,341			1,092,069		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	05/20/2021	08/24/2021		275,312,138	0.8173				8,223,716		8,223,716	197,362	8,026,354			534,355		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/20/2021	08/24/2021		106,163,910	0.7065				2,400,176		2,400,176	(3,720)	2,403,896			206,054		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2021	08/23/2021		82,898,963	1.2063				2,229,062		2,229,062	(4,057)	2,233,119			159,430		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	93620IA Branas Naeringspark 2 OIA	BA-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/27/2021	03/25/2022		5,408,825	8.3660				159,662		159,662	(1,026)	160,688			23,174		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/14/2021	06/16/2022		23,440,089	1.2935				676,488		676,488	(2,036)	678,524			114,931		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9223 Via Milanese, 1 OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/21/2021	12/14/2021		8,055,189	0.8374				28,197		28,197	(286)	28,484			27,243		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2021	12/17/2021		284,650,313	1.2948				8,014,195		8,014,195	(53,121)	8,067,317			971,314		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A'Beckett Street, Melbourne OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	06/14/2021	08/13/2021		48,628,818	1.2955				1,366,135		1,366,135	(4,036)	1,370,171			84,420		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2021	03/11/2022		6,942,487	109.5958				74,075		74,075	(899)	74,975			28,957		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due 06/15/2023	D-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	06/29/2021	09/29/2021		35,996,430	1.2369				80,163		80,163	13	80,149			89,868		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9254 Crossbay Investor Feeder SCSp OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/30/2021	12/14/2021		2,669,883	0.8390				4,209		4,209	(658)	4,867			9,030		0002
1439999999. Subtotal - Forwards - Hedging Other													72,363,284	XXX	72,373,089	5,095,864	76,178,739			8,505,617	XXX	XXX
1479999999. Subtotal - Forwards													72,363,284	XXX	72,373,089	5,095,864	76,178,739			8,505,617	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												22,633,817	(116,698,045)	XXX	(355,673,485)		32,347,868			75,659,654	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(1,945,732)		38,127,707	92,919,480	XXX	92,929,285	(7,544,828)	90,482,723	276,202		81,886,981	XXX	XXX
1719999999. Subtotal - Replication										588,843,431	15,943,365	99,162,221	309,664,485	XXX	436,973,709			(58,860,633)		9,167,608,571	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)
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										586,897,699	15,943,365	159,923,745	285,885,920	XXX	174,229,509	(7,544,828)	122,830,591	(58,584,431)		9,325,155,206	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(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	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 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			26,754,772	(45,572,634)		27,150,312	(71,322,293)		167,503,043	148,685,181
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y										
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			3,569,638	(8,010,286)		3,569,638	(8,010,286)		1,649,615	
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	17,830,000		22,021,258	(8,698,894)		27,847,342	(9,690,519)	326,823	322,458,335	317,950,699
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y			114,596,168	(73,075,523)	41,520,645	132,860,540	(242,480,212)		968,009,431	968,009,431
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	10,885,000		53,664,714	(51,627,148)		69,037,027	(52,646,552)	5,505,475	26,434,430	17,586,996
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y				(361,792)			(361,792)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	143,580,000		97,126,320	(424,147)		142,187,840	(40,468)		3,321,277,810	3,274,399,983
HSBC BANK USA	1IE8VN3OJCEQV1H4R804	Y	Y	2,720,000		3,016,429	(22,680)	273,749	3,016,429	(22,680)	273,749	331,274	331,274
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	131,120,000		231,226,559	(138,806,555)		283,591,222	(158,352,653)		2,370,333,925	2,331,633,928
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	14,507,000		53,703,155	(10,261,745)	28,934,410	79,759,144	(66,562,048)		2,142,101,641	2,142,101,641
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y			2,380,357	(8,653,419)		3,808,912	(10,601,679)		1,045,932	
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N				(2,198,756)			(2,709,378)		171,031	
THE TORONTO-DOMINION BANK	PT30B789TSUIDF371261	Y	Y	5,530,000		7,336,354		1,806,354	7,336,354		1,806,354	1,679,024	1,679,024
SMBC CAPITAL MARKETS INC.	TVJ8SHLIZL0RGWDTN03	Y	Y	290,000		137,868			289,355			128,943	
0299999999. Total NAIC 1 Designation				326,462,000		615,533,592	(347,713,579)	72,535,158	780,454,115	(622,800,560)	7,912,401	9,323,124,434	9,202,378,157
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	2,810,000		2,890,571		80,571	2,890,571		80,571	96,890	96,890
0399999999. Total NAIC 2 Designation				2,810,000		2,890,571		80,571	2,890,571		80,571	96,890	96,890
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				14,731,615		15,185,144		453,529	15,185,144	(1,499,755)		1,933,886	1,933,886
0999999999 - Gross Totals				344,003,615		633,609,307	(347,713,579)	73,069,258	798,529,830	(624,300,315)	7,992,972	9,325,155,210	9,204,408,933
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						633,609,307	(347,713,579)						

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	8,500,602	6,600,000	6,439,343	08/15/2043	I
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	912810-RW-0	United States Treasury In .875	92,877,086	72,090,000	78,233,473	02/15/2047	V
BANK OF MONTREAL NQG6HPCNCCU6TUTQYE16	Cash			7,550,000		7,550,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			371,986		371,986		V
ROYAL BANK OF CANADA 1VUV7VQFKUOQSJ21A208	Cash			6,790,000		6,790,000		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash			4,640,000		4,640,000		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			44,983,705		44,983,705		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			21,780,000		21,780,000		V
0199999999 - Total				187,493,379	78,690,000	170,788,507	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)
THE TORONTO-DOMINION BANK ES7IP3U3RHIGC71XBU11	Cash			5,530,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			2,720,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			131,120,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			143,580,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			14,507,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			2,810,000		XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			17,830,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			14,731,615		XXX		V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			10,885,000		XXX		V
SMBC CAPITAL MARKETS INC. TVJ8SHLIZLORGIIDTN03	Cash			290,000		XXX		V
0299999999 - Total				344,003,615		XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
	Cash			2,076,495,342	2,076,495,342	
9099999. Total - Cash (Schedule E Part 1 type)				2,076,495,342	2,076,495,342	XXX
9999999 - Totals				2,076,495,342	2,076,495,342	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 1,715,243,666 Book/Adjusted Carrying Value $ 1,715,243,666
2. Average balance for the year Fair Value $ 2,012,258,735 Book/Adjusted Carrying Value $ 2,012,258,735
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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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. ..... London, UK			2,617		20,847,785	4,641,138	27,167,438	XXX
Citibank, N.A. ..... New Castle, DE					(5,948,073)	(4,988,790)	(4,518,456)	XXX
Citibank, N.A. ..... New York, NY					21,631,515	50,313,844	86,598,529	XXX
Harris, N.A. ..... Chicago, IL					494,154	395,851	292,653	XXX
JPMorgan Chase Bank, N.A. ..... Houston, TX					12,780,169	17,446,182	25,251,279	XXX
JPMorgan Chase Bank, N.A. ..... New York, NY			9,632		3,131,366	(72,322,392)	38,780,322	XXX
The Northern Trust Company .... Chicago, IL					157,168	168,949	330,557	XXX
Wells Fargo, N.A. ..... Minneapolis, MN					(16,037,106)	(19,313,441)	(15,015,838)	XXX
Wells Fargo, N.A. ..... San Francisco, CA					12,216	20,558	12,548	XXX
Bank of America ..... Dallas, TX					38,216	38,376	143,203	XXX
Bank of America ..... New York, NY					1,834	1,834	1,761	XXX
Carver Federal Savings FSB .... New York, NY CD Matures October 28, 2021		0.270		11,609	6,317,585	6,317,585	6,317,585	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	12,249	11,609	43,426,829	(17,280,306)	165,361,583	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	12,249	11,609	43,426,829	(17,280,306)	165,361,583	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	12,249	11,609	43,426,829	(17,280,306)	165,361,583	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
	WI TREASURY SEC		06/23/2021	0.023	07/01/2021	4,000,000		20
	TREASURY BILL		05/25/2021	0.006	07/20/2021	3,849,988		24
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,849,988		44
0599999. Total - U.S. Government Bonds						7,849,988		44
	JAPAN TREASURY DISC BILL		04/16/2021	(0.102)	07/26/2021	90,019,335		(18,487)
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						90,019,335		(18,487)
1099999. Total - All Other Government Bonds						90,019,335		(18,487)
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FARMER MAC DISCOUNT NOTE		06/30/2021	0.010	07/01/2021	2,000,000		1
	FED HOME LN DISCOUNT NT		06/11/2021	0.005	07/09/2021	1,249,999		3
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 07		06/08/2021	0.000	07/14/2021	3,999,993		13
	FED HOME LN DISCOUNT NT		05/28/2021	0.010	07/15/2021	1,697,993		16
	FED HOME LN DISCOUNT NT		05/28/2021	0.005	07/23/2021	9,299,972		44
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 07		05/20/2021	0.003	07/28/2021	5,077,989		18
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 08		06/01/2021	0.000	08/16/2021	9,999,873		84
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						33,325,819		179
3199999. Total - U.S. Special Revenues Bonds						33,325,819		179
	NUVEEN ENH HI YLD MUNI A		06/30/2021	0.000		25,000		
	NUVEEN MUNI HI YLD & SPC SIT		06/30/2021	0.000		24,975,000		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						25,000,000		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						25,000,000		
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						156,195,142		(18,264)
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						156,195,142		(18,264)
9999999 - Total Cash Equivalents						156,195,142		(18,264)