QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 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 MARCH 31, 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 Koon Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
StatutoryReporting@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

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

OTHER

John Lewis Douglas, SEVP, Advisor to the CEO	Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Jose Manuel Minaya, SEVP, Chief Executive Officer, Nuveen
David George Nason, SEVP, Chief Legal, Risk and Compliance Officer	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	Priscilla Sims Brown	James Robert Chambers
Roger Walton Ferguson, Jr.	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.

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Derek Brandon Dorn
SMD & Corporate Secretary

Glenn Robert Richter
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 26th day of April, 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	198,168,332,011	22,773,856	198,145,558,155	197,804,487,765
2.	Stocks:				
	2.1 Preferred stocks	434,161,671		434,161,671	363,271,294
	2.2 Common stocks	6,395,097,801	52,309,753	6,342,788,048	5,643,707,890
3.	Mortgage loans on real estate:				
	3.1 First liens	32,996,918,792		32,996,918,792	32,480,614,318
	3.2 Other than first liens	2,053,730,450		2,053,730,450	2,166,060,608
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	271,667,242		271,667,242	257,256,819
	4.2 Properties held for the production of income (less $ 689,614,222 encumbrances)	3,313,274,651		3,313,274,651	3,164,313,414
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 56,775,256), cash equivalents ($ 35,999,919) and short-term investments ($ 289,988,901)	382,764,076		382,764,076	2,460,791,749
6.	Contract loans (including $ premium notes)	1,395,233,266	16,640	1,395,216,626	1,493,183,982
7.	Derivatives	631,886,137		631,886,137	626,736,744
8.	Other invested assets	31,605,139,654	304,975,722	31,300,163,932	30,830,210,194
9.	Receivables for securities	601,525,173		601,525,173	231,038,976
10.	Securities lending reinvested collateral assets	2,010,799,649		2,010,799,649	361,251,676
11.	Aggregate write-ins for invested assets	45,895,829		45,895,829	256,636,291
12.	Subtotals, cash and invested assets (Lines 1 to 11)	280,306,426,402	380,075,971	279,926,350,431	278,139,561,720
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,927,178,586		1,927,178,586	1,867,336,937
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,734,973		1,734,973	1,405,310
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	36,698,181	102,787	36,595,394	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	4,272,947		4,272,947	4,742,798
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	20,218,612		20,218,612	
18.2	Net deferred tax asset	4,897,702,000	2,747,610,000	2,150,092,000	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	255,110,443	214,829,826	40,280,617	34,658,756
21.	Furniture and equipment, including health care delivery assets ($)	170,569,198	170,569,198		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	211,634,028	1,877,976	209,756,052	197,664,374
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,049,768,528	180,134,340	869,634,188	1,047,652,299
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	288,893,932,656	3,695,200,098	285,198,732,558	283,501,668,986
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	44,249,098,874		44,249,098,874	42,806,385,649
28.	Total (Lines 26 and 27)	333,143,031,530	3,695,200,098	329,447,831,432	326,308,054,635
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	44,787,120		44,787,120	252,905,957
1102.	Receivable for securities lending	1,108,709		1,108,709	130,334
1103.	Investments in process				3,600,000
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	45,895,829		45,895,829	256,636,291
2501.	Sundry receivables	902,652,300	33,018,112	869,634,188	1,047,652,299
2502.	Prepaid expenses	134,457,002	134,457,002		
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)	1,049,768,528	180,134,340	869,634,188	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 $ 223,130,734,985 less $ included in Line 6.3 (including $ Modco Reserve)	223,130,734,985	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)	1,429,335,987	3,253,777,644
4.	Contract claims:		
	4.1 Life	1,087,692,452	1,007,350,006
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 3,770,546 and coupons $ due and unpaid	3,770,546	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)	1,309,575,543	1,823,644,131
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	378,005,771	
	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	641,751	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 $ 3,863,097 ceded	3,863,097	5,312,940
	9.4 Interest Maintenance Reserve	3,444,080,276	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	737,640,737	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)	8,644,154	17,185,840
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,708,399	33,676,404
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		27,044,572
15.2	Net deferred tax liability		
16.	Unearned investment income	2,002,062	14,035,580
17.	Amounts withheld or retained by reporting entity as agent or trustee	212,752,465	217,328,819
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	379,964,757	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	152,061,945	154,095,467
22.	Borrowed money $ 1,708,000,000 and interest thereon $	1,708,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	6,104,000,572	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	478,219,844	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	393,806,882	499,657,300
	24.09 Payable for securities	408,181,270	146,136,752
	24.10 Payable for securities lending	2,010,799,636	361,251,663
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,288,412,888	1,271,037,420
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	244,677,897,364	243,582,619,995
27.	From Separate Accounts Statement	44,159,710,792	42,724,157,709
28.	Total liabilities (Lines 26 and 27)	288,837,608,156	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	6,290,118,301	6,290,084,977
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	34,317,054,975	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 $ 89,388,081 in Separate Accounts Statement)	40,607,723,276	39,998,776,931
38.	Totals of Lines 29, 30 and 37	40,610,223,276	40,001,276,931
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	329,447,831,432	326,308,054,635
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	658,412,365	640,200,876
2502.	Derivative collateral - payable	355,763,634	355,686,393
2503.	Deferred gain on asset transfer with affiliate	313,660,991	314,806,759
2598.	Summary of remaining write-ins for Line 25 from overflow page	(39,424,102)	(39,656,608)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,288,412,888	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 **	34,317,054,975	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)	34,317,054,975	33,708,141,954

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $125,645,285 and for the Access account is $18,259,620.

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

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,561,474,002	5,199,417,468	17,232,126,264
2.	Considerations for supplementary contracts with life contingencies	14,172,814	40,099,408	108,457,650
3.	Net investment income	3,020,180,657	3,107,899,553	11,778,468,938
4.	Amortization of Interest Maintenance Reserve (IMR)	83,369,553	84,044,675	380,174,356
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	7,160,141	4,179,720	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	63,449,726	61,072,856	242,677,901
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	557,577,532	626,317,585	2,897,690,100
9.	Totals (Lines 1 to 8.3)	7,307,384,425	9,123,031,265	32,659,008,944
10.	Death benefits	18,419,718	16,521,118	64,291,540
11.	Matured endowments (excluding guaranteed annual pure endowments)	29,520	25,720	310,231
12.	Annuity benefits	2,063,777,484	2,089,351,945	7,585,141,348
13.	Disability benefits and benefits under accident and health contracts	2,087,576	2,134,018	9,762,239
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3,122,413,025	3,992,951,842	12,673,456,891
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	9,590,794	5,147,779	42,000,663
18.	Payments on supplementary contracts with life contingencies	41,712,530	28,382,542	115,783,641
19.	Increase in aggregate reserves for life and accident and health contracts	59,688,983	2,003,135,807	7,608,702,329
20.	Totals (Lines 10 to 19)	5,317,719,630	8,137,650,771	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	318,211,796	411,853,402	1,915,108,628
24.	Insurance taxes, licenses and fees, excluding federal income taxes	19,106,042	21,727,006	68,235,604
25.	Increase in loading on deferred and uncollected premiums	(1,327,090)	(1,290,079)	(735,675)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	54,872,999	(1,036,767,415)	(2,713,325,092)
27.	Aggregate write-ins for deductions	214,289,868	142,968,322	685,689,740
28.	Totals (Lines 20 to 27)	5,922,873,245	7,676,142,007	28,054,422,087
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,384,511,180	1,446,889,258	4,604,586,857
30.	Dividends to policyholders and refunds to members	591,386,584	814,679,223	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)	793,124,596	632,210,035	1,342,442,279
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(59,845,851)	(1,143,232)	(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)	852,970,447	633,353,267	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)	(251,594,448)	(195,936,094)	(750,331,071)
35.	Net income (Line 33 plus Line 34)	601,375,999	437,417,173	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)	601,375,999	437,417,173	603,662,529
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	199,383,946	(1,344,246,418)	(460,121,665)
39.	Change in net unrealized foreign exchange capital gain (loss)	68,008,626	(134,662,065)	(217,831,609)
40.	Change in net deferred income tax	(155,025,000)	7,591,000	(199,966,000)
41.	Change in nonadmitted assets	139,560,584	(93,353,386)	(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	(244,158,625)	1,345,395,294	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	33,324	(33,509)	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	(232,509)	(566,552)	(7,853,042)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	608,946,345	217,541,537	1,129,481,320
55.	Capital and surplus, as of statement date (Lines 36 + 54)	40,610,223,276	39,089,337,148	40,001,276,931
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	299,410,518	347,763,643	1,605,983,197
08.302.	Consideration on annuity product rollovers	187,861,617	213,275,375	1,033,578,293
08.303.	Miscellaneous income	52,094,630	44,104,827	184,449,705
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	18,210,767	21,173,740	73,678,905
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	557,577,532	626,317,585	2,897,690,100
2701.	Miscellaneous deductions	214,285,598	142,968,322	685,686,203
2702.	Miscellaneous fines and penalties	4,270		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)	214,289,868	142,968,322	685,689,740
5301.	Post retirement benefit obligation liability	(232,509)	(566,552)	(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)	(232,509)	(566,552)	(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	3,785,824,307	5,479,296,487	18,452,911,634
2.	Net investment income	2,845,416,617	3,025,638,640	11,432,657,898
3.	Miscellaneous income	116,304,497	100,055,536	425,966,834
4.	Total (Lines 1 to 3)	6,747,545,421	8,604,990,664	30,311,536,366
5.	Benefit and loss related payments	5,299,823,932	6,070,611,086	20,468,982,270
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	63,414,685	(1,018,136,533)	(2,722,561,857)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,049,168,348	987,470,971	2,077,442,989
8.	Dividends paid to policyholders	427,603,519	439,141,309	1,724,829,934
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(12,582,667)	(24,765,370)	(24,555,770)
10.	Total (Lines 5 through 9)	6,827,427,817	6,454,321,464	21,524,137,567
11.	Net cash from operations (Line 4 minus Line 10)	(79,882,396)	2,150,669,200	8,787,398,799
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,374,329,313	5,738,426,249	26,297,014,393
	12.2 Stocks	1,563,318,259	940,697,765	6,441,222,305
	12.3 Mortgage loans	698,632,201	396,424,962	1,486,173,435
	12.4 Real estate	25,254,403	784,613,951	862,746,100
	12.5 Other invested assets	624,821,169	817,241,642	2,498,614,414
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(36,787,722)	(14,002,093)	31,683,857
	12.7 Miscellaneous proceeds	728,618,772	1,520,144,375	2,541,173
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	8,978,186,395	10,183,546,850	37,619,995,677
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,639,108,759	8,071,245,750	32,779,360,634
	13.2 Stocks	2,128,799,611	2,058,995,136	6,413,165,123
	13.3 Mortgage loans	1,121,582,367	988,813,473	3,505,321,673
	13.4 Real estate	221,435,210	36,473,079	511,970,105
	13.5 Other invested assets	1,107,726,565	962,792,500	3,540,509,432
	13.6 Miscellaneous applications	2,020,314,380	405,565,736	1,196,008,685
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,238,966,892	12,523,885,674	47,946,335,653
14.	Net increase (or decrease) in contract loans and premium notes	(97,962,595)	(61,586,463)	(309,839,000)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(3,162,817,902)	(2,278,752,362)	(10,016,500,976)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	33,324	(33,508)	1,248,692,420
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	1,708,000,000	1,195,000,000	
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,830,891,482)	1,360,961,712	1,620,484,817
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,287,530,783	(266,637,626)	(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)	1,164,672,625	2,289,290,578	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)	(2,078,027,673)	2,161,207,416	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)	382,764,076	3,063,225,882	2,460,791,749

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

20.0001. Exchange/transfer/conversion/distribution of invested assets	416,356,999	944,632,404	3,951,546,110
20.0002. Capitalized interest	134,584,533	99,976,581	415,514,537
20.0003. Additional amounts credited or applied to annuities	299,410,518	347,763,643	1,605,983,197
20.0004. Interest credited on deposit type contracts	6,145,700	8,339,153	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	41,979,587	45,621,096	205,433,778
3.	Ordinary individual annuities	1,422,573,256	1,960,678,919	6,574,322,365
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	2,096,969,050	3,193,161,038	10,452,527,142
7.	A & H - group	67,002	71,407	279,631
8.	A & H - credit (group and individual)			
9.	A & H - other	2,913,733	3,060,662	12,041,658
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	3,564,502,628	5,202,593,122	17,244,604,574
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	3,564,502,628	5,202,593,122	17,244,604,574
14.	Deposit-type contracts	99,516,992	90,961,901	308,212,355
15.	Total (Lines 13 and 14)	3,664,019,620	5,293,555,023	17,552,816,929
	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. However, the Company 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 March 31, 2021 and the year ended December 31, 2020. 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 held on Schedule D under SSAP 26R as of March 31, 2021 and December 31, 2020, are $1,542,410,429 and $1,664,743,043, respectively. The total balance of investment grade ETF holdings on Schedule D under SSAP No. 30R as of March 31, 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	03/31/2021	12/31/2020
Net Income, New York SAP				$ 601,375,999	$ 603,662,529
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	716,875	1,557,183
Net Income, NAIC SAP				$ 600,659,124	$ 602,105,346
Capital and Contingency Reserves, New York SAP				$ 40,610,223,276	$ 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	(30,267)	(50,730)
Additional Reserves for Term Conversions	51R	3	1	(18,868,559)	(19,585,434)
Non-Conforming CTL's Reported on Schedule D-1	INT 20-10	2	1	(415,613,757)	(418,738,131)
Non-Conforming CTL's Reported on Schedule BA	INT 20-10	2	8	415,613,757	418,738,131
Capital and Contingency Reserves, NAIC SAP				$ 40,629,122,102	$ 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 March 31, 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

No material change.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(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	$ —	$ —	$ —	$ —
Total 2nd Quarter	$ —	$ —	$ —	$ —
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		$ 36,792	$ 34,778	

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 March 31, 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	$ 92,003,639
2. 12 Months or Longer	$ 112,093,681

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

1. Less than 12 Months	$ 2,139,492,042
2. 12 Months or Longer	$ 995,379,529

(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	$ 2,010,799,649
(b)	30 Days or Less	—
(c)	31 to 60 Days	—
(d)	61 to 90 Days	—
(e)	Greater Than 90 Days	—
(f)	Sub - Total	$ 2,010,799,649
(g)	Securities Received	—
(h)	Total Collateral Received	$ 2,010,799,649

b. The fair value of the collateral received for the securities lending program was $2,010,799,649. This collateral is cash and was not sold or re-pledged as of March 31, 2021.

c. Of cash collateral received from the securities lending program, $2,010,799,649 was held as cash as of March 31, 2021.

(4) No material change

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

		Amortized Cost	Fair Value
1.	Securities Lending		
(a)	Open	$ 2,010,799,649	$ 2,010,799,649
(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	$ 2,010,799,649	$ 2,010,799,649
(l)	Securities Received	—	—
(m)	Total Collateral Reinvested	$ 2,010,799,649	$ 2,010,799,649

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 March 31, 2021, are open ended with no termination date specified. The collateral for the open ended transactions as of March 31, 2021 was cash in the amount of $2,010,799,649.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

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

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

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

	Gross (Admitted and Nonadmitted) Restricted										
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting (S/A) Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase / (Decrease (5 minus 6))	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000%	0.000%
Collateral held under security lending agreements	2,011	—	2	—	2,013	365	1,648	—	2,013	0.604%	0.611%
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	173	—	—	—	173	181	(8)	—	173	0.052%	0.053%
On deposit with states	17	—	—	—	17	17	—	—	17	0.005%	0.005%
On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000%	0.000%
Pledged as collateral to FHLB (including assets backing funding agreements)	1,861	—	—	—	1,861	1,990	(129)	—	1,861	0.559%	0.565%
Pledged as collateral not captured in other categories	170	—	—	—	170	269	(99)	—	170	0.051%	0.052%
Other restricted assets	—	—	21	—	21	23	(2)	—	21	0.006%	0.006%
Total restricted assets	$ 4,232	$ —	$ 23	$ —	$4,255	$2,845	$ 1,410	$ —	$ 4,255	1.277%	1.292%

(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	$ 356	$ 356	0.123 %	0.125 %
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	2,011	2,011	0.696 %	0.705 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 2,367	$ 2,367	0.819 %	0.830 %
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	2	2	0.005 %	0.005 %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 2	$ 2	0.005 %	0.005 %

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)	$ 2,367	0.967 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 2	0.005 %

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 will serve 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 will pay to TSS compensation it receives (and TSS will reimburse the Company for disbursements it makes) relating to the provision of administrative services for the Company. The Company will also reimburse 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 will also provide to TSS any services necessary to conduct its operations, and TSS will reimburse the Company at cost for these services.

F-K. 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 $16,472,391,571. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of March 31, 2021			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 87,637,000	$ 87,637,000	$ —
c) Activity Stock	$ 85,653,000	$ 85,653,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 173,290,000	$ 173,290,000	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 16,472,391,571	$ 16,472,391,571	$ —
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	$ 87,637,000	$ 87,637,000	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,074,945,416	$ 1,861,146,823	$ 1,903,400,000
2. Current Year General Account Total Collateral Pledged	$ 2,074,945,416	$ 1,861,146,823	$ 1,903,400,000
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	$ 4,123,546,800

(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	$ 1,708,000,000	$ 1,708,000,000	$ —	$ —
b) Funding Agreements	195,400,000	195,400,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 1,903,400,000	$ 1,903,400,000	$ —	$ —
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	
	March 31, 2021	December 31, 2020	March 31, 2021	December 31, 2020
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	235,866	943,464	236,451	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	117,761	471,043	835,396	2,005,400
f. Amount of prior service cost recognized	—	—	(1,067,902)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 353,627	$ 1,414,507	$ 3,946	$ (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 $1,965,673,743. The fair value of cash collateral received as of March 31, 2021, was $2,010,799,649. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $2,010,799,649 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.

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 $461,837,604 and total unfunded commitments was $590,352,011 at March 31, 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 March 31, 2021:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,590,168,567	$ —	$ —	$ 1,590,168,567
Industrial and Miscellaneous	1,542,410,429	157,762,186	66,039,244	—	1,766,211,859
Total Bonds	$ 1,542,410,429	$ 1,747,930,753	$ 66,039,244	$ —	$ 3,356,380,426
Common Stocks					
Industrial and Miscellaneous	$ 1,069,460,643	$ 726,980	$ 290,683,879	$ —	$ 1,360,871,502
Total Common Stocks	$ 1,069,460,643	$ 726,980	$ 290,683,879	$ —	$ 1,360,871,502
Total Preferred Stocks	$ 21,447,664	$ 76,991,468	$ 186,398,559	$ —	$ 284,837,691
Derivatives:					
Interest rate contracts	$ —	$ 12,991,506	$ —	$ —	$ 12,991,506
Foreign exchange contracts	—	268,634,022	—	—	268,634,022
Total Derivatives	$ —	$ 281,625,528	$ —	$ —	$ 281,625,528
Separate Account Assets, Net	$ 17,810,752,943	$ 837,541,593	$ 22,675,303,693	$461,837,604	$ 41,785,435,833
Total assets at fair value/NAV	$ 20,444,071,679	$ 2,944,816,322	$ 23,218,425,375	$461,837,604	$ 47,069,150,980
Liabilities at fair value:					
Derivatives					
Foreign exchange contracts	$ —	$ 252,825,115	$ —	$ —	$ 252,825,115
Credit default swaps	—	1,565,294	—	—	1,565,294
Total liabilities at fair value	$ —	$ 254,390,409	$ —	$ —	$ 254,390,409

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

The following is a reconciliation of the beginning and ending balances for assets and liabilities measured and reported at fair value using Level 3 inputs at March 31, 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 03/31/2021
Bonds	$ 90.4	$ —	$ (20.3) b	3.5	$ 3.7	$ 0.2	$ —	$ —	$ (11.5)	$ 66.0
Common Stock	315.5	—	—	24.6	(6.3)	1,485.3	—	(1,528.4)	—	290.7
Preferred Stock	92.1	56.8 a	—	(13.8)	51.3	—	—	—	—	186.4
Separate Account	22,295.8	—	—	2.4	358.8	130.9	—	(84.4)	(28.2)	22,675.3
Total	$22,793.8	$ 56.8	$ (20.3)	$ 16.7	$ 407.5	$ 1,616.4	$ —	$(1,612.8)	$ (39.7)	$23,218.4

(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 March 31, 2021. The following is a summary of the valuation techniques and inputs used in the fair value measurements for all financial instruments, including those assets and liabilities carried at fair value in the Company's statement of financial position.

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. 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 March 31, 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	$216,136,879,292	$198,145,558,154	$ 1,542,410,429	$209,326,581,588	$ 5,267,887,275	$ —	$ —
Common Stock	1,360,871,502	1,360,871,502	1,069,460,643	726,980	290,683,879	—	—
Preferred Stock	445,752,885	434,161,671	21,447,664	150,404,502	273,900,719	—	—
Mortgage Loans	35,852,911,249	35,050,649,242	—	—	35,852,911,249	—	—
Derivatives	534,747,149	631,886,137	—	91,265,286	443,481,863	—	—
Other invested assets	93,557,108	75,778,061	—	93,557,108	—	—	—
Contract Loans	1,395,216,626	1,395,216,626	—	—	1,395,216,626	—	—
Separate Accounts	44,346,526,508	44,249,098,874	17,829,820,093	3,379,565,118	22,675,303,693	461,837,604	—
Cash, Cash Equivalents and Short Term Investments	383,211,974	382,764,076	50,457,670	332,754,304	—	—	—
Total	$300,549,674,293	$281,725,984,343	$20,513,596,499	$213,374,854,886	$66,199,385,304	$461,837,604	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 1,429,335,987	$ 1,429,335,987	$ —	$ —	$ 1,429,335,987	$ —	$ —
FHLB Debt	1,708,000,000	1,708,000,000	—	—	1,708,000,000	—	—
Separate Accounts	44,159,710,792	44,159,710,792	—	—	44,159,710,792	—	—
Derivatives	426,366,300	393,806,882	—	426,366,300	—	—	—
Total	$ 47,723,413,079	$ 47,690,853,661	$ —	$ 426,366,300	$47,297,046,779	$ —	$ —

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 May 7, 2021 for the statutory statement issued on May 7, 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 March 31, 2021 were $1,029. As of March 31, 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 [ ] No [X]

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Federal Home Loan Bank of New York (FHLBNY): Capital Stock $173,290,000 State Deposits: $16,516,389; Pledged as collateral to FHLB (including assets backing funding agreements): $1,861,146,823 Forward Loan Purchase Agreements: $10,000,000; Derivative collateral: $355,744,885

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 7,475,477,772

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	$ 333,286,361
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,884,570,523	$ 5,034,226,299
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 22,420,711,462	$ 22,366,489,357
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 27,645,905,583	$ 27,734,002,017
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. ..... $ 2,010,799,636

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,010,799,636

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,010,799,636

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 Comission	DS
160255	Nuveen Alternatives Advisors, LLC	549300MFBTJNNQKKJX98	Securities and Exchange Comission	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 March 31, 2021, 87 bond instruments and four preferred stock instruments from 76 issuers did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 77 instruments are pending submission to the Securities Valuation Office (SVO) and 14 instruments are pending submission to CUSIP Global Services. Exceptions totaled $1,855,565,723 or 0.88% of all long-term bonds, preferred stocks, and Replication Synthetic Asset Transactions (RSATs).

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	550,357,144
	1.13 Commercial Mortgages	$	34,470,292,101
	1.14 Total Mortgages in Good Standing	$	35,020,649,245
	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)	$	35,050,649,245
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	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	524,416	33,457,767	38,842		34,021,024	625,942
2.	Alaska AK	L	59,206	2,893,615	2,376		2,955,196	178,337
3.	Arizona AZ	L	490,966	27,597,117	46,193		28,134,276	2,905,591
4.	Arkansas AR	L	354,094	26,252,809	19,996		26,626,900	274,196
5.	California CA	L	3,153,352	151,325,410	136,065		154,614,827	9,751,681
6.	Colorado CO	L	699,327	60,307,537	13,945		61,020,809	1,806,969
7.	Connecticut CT	L	1,159,910	165,661,567	51,309		166,872,787	1,451,374
8.	Delaware DE	L	210,033	8,349,905	10,717		8,570,655	372,706
9.	District of Columbia DC	L	219,782	40,675,912	34,155		40,929,849	236,536
10.	Florida FL	L	1,661,715	91,805,876	203,436		93,671,027	4,260,017
11.	Georgia GA	L	774,315	61,141,204	23,805		61,939,324	4,965,923
12.	Hawaii HI	L	218,196	8,555,624	24,541		8,798,362	553,546
13.	Idaho ID	L	131,063	12,533,304	8,993		12,673,360	1,035,510
14.	Illinois IL	L	1,755,126	104,364,371	163,612		106,283,109	2,096,253
15.	Indiana IN	L	718,416	43,378,712	53,741		44,150,869	953,853
16.	Iowa IA	L	566,293	64,405,268	42,846		65,014,406	1,183,224
17.	Kansas KS	L	286,438	41,455,154	30,974		41,772,567	1,931,136
18.	Kentucky KY	L	541,509	23,806,034	33,831		24,381,374	1,449,165
19.	Louisiana LA	L	332,820	12,102,005	14,351		12,449,176	73,222
20.	Maine ME	L	339,526	14,536,382	28,668		14,904,577	635,330
21.	Maryland MD	L	1,826,724	81,128,763	54,178		83,009,666	1,436,228
22.	Massachusetts MA	L	2,685,249	151,159,692	159,471		154,004,412	7,294,523
23.	Michigan MI	L	1,495,407	154,676,548	133,149		156,305,104	2,036,317
24.	Minnesota MN	L	415,843	138,149,159	22,504		138,587,507	577,643
25.	Mississippi MS	L	96,088	6,857,867	7,593		6,961,548	296,322
26.	Missouri MO	L	603,003	45,108,298	65,611		45,776,911	3,174,613
27.	Montana MT	L	93,300	2,811,610	2,252		2,907,162	103,224
28.	Nebraska NE	L	265,480	20,792,541	11,563		21,069,583	231,260
29.	Nevada NV	L	161,387	20,820,084	13,259		20,994,729	399,154
30.	New Hampshire NH	L	456,841	19,195,780	24,307		19,676,928	743,445
31.	New Jersey NJ	L	2,820,431	213,710,408	220,282		216,751,121	3,297,129
32.	New Mexico NM	L	242,655	9,509,516	24,160		9,776,330	716,328
33.	New York NY	L	6,586,405	754,484,932	390,802		761,462,139	9,220,077
34.	North Carolina NC	L	1,310,629	73,166,547	37,527		74,514,703	2,256,186
35.	North Dakota ND	L	125,059	9,658,474	8,101		9,791,634	260,766
36.	Ohio OH	L	1,135,509	98,957,006	73,905		100,166,420	1,935,881
37.	Oklahoma OK	L	328,573	9,980,691	19,730		10,328,994	957,582
38.	Oregon OR	L	415,666	21,222,416	29,114		21,667,196	1,471,720
39.	Pennsylvania PA	L	3,178,137	229,064,595	236,783		232,479,515	7,267,262
40.	Rhode Island RI	L	329,666	19,089,330	4,552		19,423,548	99,834
41.	South Carolina SC	L	424,032	20,913,921	6,312		21,344,265	911,686
42.	South Dakota SD	L	99,430	2,337,974	3,168		2,440,571	134,274
43.	Tennessee TN	L	837,311	37,733,376	62,750		38,633,437	1,000,057
44.	Texas TX	L	1,424,923	102,538,564	56,817		104,020,305	4,050,696
45.	Utah UT	L	301,501	34,873,057	24,650		35,199,208	174,397
46.	Vermont VT	L	264,545	15,515,127	36,190		15,815,861	426,632
47.	Virginia VA	L	1,517,853	74,750,107	134,916		76,402,876	4,595,430
48.	Washington WA	L	816,848	71,181,069	75,911		72,073,828	4,043,935
49.	West Virginia WV	L	291,656	23,053,573	48,248		23,393,477	1,030,691
50.	Wisconsin WI	L	594,139	26,618,785	7,940		27,220,863	511,571
51.	Wyoming WY	L	53,618	4,503,322	2,594		4,559,534	39,666
52.	American Samoa AS	N						
53.	Guam GU	N		5			5	
54.	Puerto Rico PR	L	28,378	2,896,690			2,925,068	1,196,217
55.	U.S. Virgin Islands VI	L	6,053	435,180			441,233	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N		1,087,430			1,087,430	95,051
58.	Aggregate Other Aliens OT	XXX	12,592	2,965,507			2,978,099	790,683
59.	Subtotal	XXX	45,441,434	3,495,553,514	2,980,734		3,543,975,682	99,516,992
90.	Reporting entity contributions for employee benefits plans	XXX		23,988,793			23,988,793	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	2,093,104				2,093,104	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	47,534,537	3,519,542,307	2,980,734		3,570,057,578	99,516,992
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	47,534,537	3,519,542,307	2,980,734		3,570,057,578	99,516,992
98.	Less Reinsurance Ceded	XXX	49,181		2,979,445		3,028,626	
99.	Totals (All Business) less Reinsurance Ceded	XXX	47,485,356	3,519,542,307	1,289		3,567,028,952	99,516,992
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	12,592	2,965,507			2,978,099	790,683
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	12,592	2,965,507			2,978,099	790,683
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:

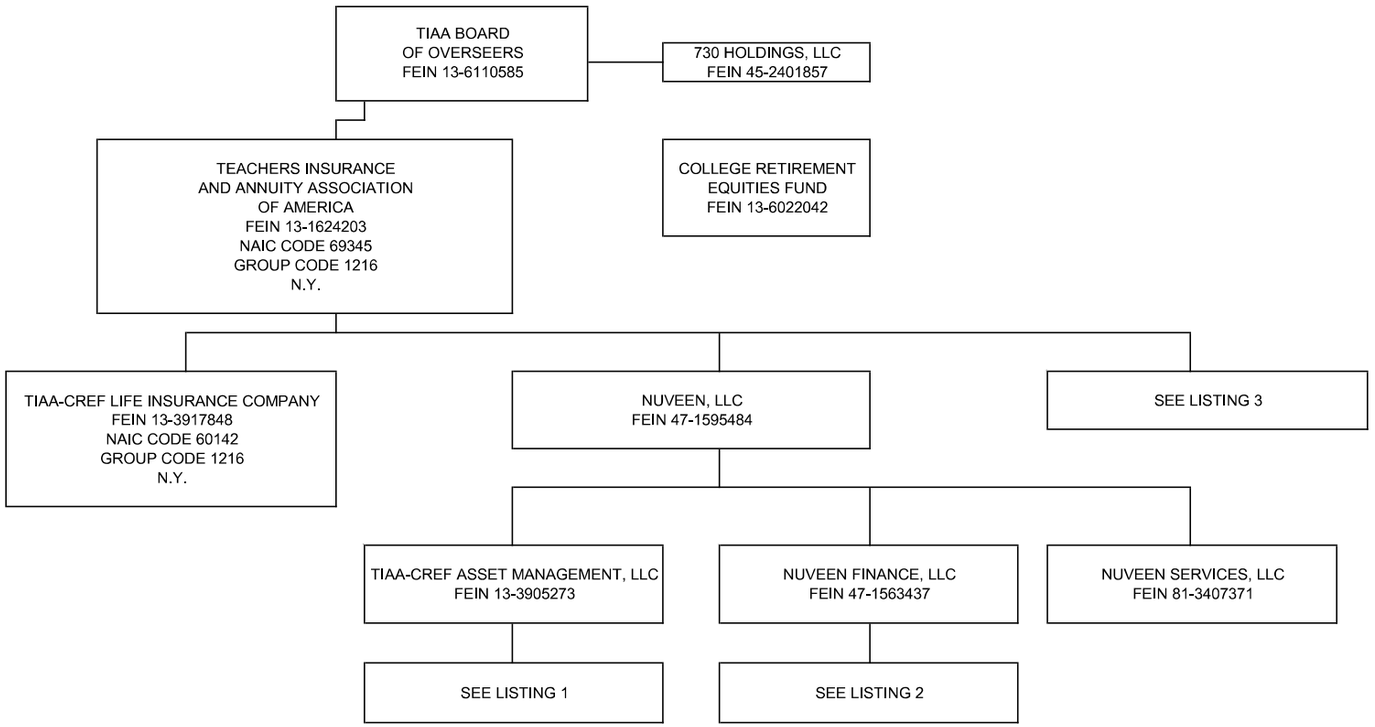
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53 R - Registered - Non-domiciled RRGs

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



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

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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Alternatives Advisors, LLC	45-4288013	SUBSIDIARY	
Nuveen Churchill Direct Lending Corp.		SUBSIDIARY	
TPS Investors GP, LLC	82-1917856	SUBSIDIARY	
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen 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	(5)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
Nuveen Hong Kong Limited		SUBSIDIARY	
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM HK HC LLC	81-4323796	SUBSIDIARY	(6)
TIAA International Subsidary HC LLC	81-4390558	SUBSIDIARY	
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
TGAM APAC LLC	81-4290269	SUBSIDIARY	(5)
TGAM Asia LLC	81-4306975	SUBSIDIARY	(7)
TIAA International APAC LLC	81-4499397	SUBSIDIARY	(8)
TIAA International Asia LLC	81-4359164	SUBSIDIARY	(9)
Nuveen Junior Capital Opportunities Fund GP S.à r.l		SUBSIDIARY	
Nuveen 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	

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	
U.S. Cities Office Fund GP LLC		SUBSIDIARY	
U.S. Cities Office Fund LP		SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Office Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Office Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC		SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest	84-4775239	SUBSIDIARY	(10)
VRE-NRE Maryland Farms Venture	84-4775394	SUBSIDIARY	
USCOF Optical Court LLC	85-3371600	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		SUBSIDIARY	
SIF II Allen Street Industrial LLC	86-2842701	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		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) TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%

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

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

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

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

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

(11) 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.

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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen 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	
TIAA-CREF Asset Management UK Ltd	98-0582851	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)			
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
CoInvest 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.

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

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 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 Agricolas		SUBSIDIARY	
Nova Agricola Ponte Alta S.A.		SUBSIDIARY	
Nova Santa Barbara Agricola 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	
Adastra Management, 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 and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
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%).

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE
FC 8 Spruce Street Residential, LLC		AFFILIATE
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY
Nuveen Global Cities REIT, Inc.	82-1419222	SUBSIDIARY
Nuveen Global Cities REIT LP, LLC	82-1502883	SUBSIDIARY
Nuveen Global Cities REIT OP, LP	82-1507998	SUBSIDIARY
NR 844 North LLC	82-3527067	SUBSIDIARY
NR 9725 Datapoint Drive LLC	84-3576911	SUBSIDIARY
NR APCF Investor Ltd.		SUBSIDIARY
NR Berkeley Lake Road LLC	86-2212099	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 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
Nuveen Global Cities REIT Lending, LLC	83-4299885	SUBSIDIARY
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY
T-C Aspira LLC	46-1220681	SUBSIDIARY
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
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	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(35)
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(35)
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	(36)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(36)
Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY	
Westland At Waterford REIT LP	47-5321319	SUBSIDIARY	
Westland At Waterford General Partner LLC	47-5635267	SUBSIDIARY	
Westland At Waterford Operating LP	47-5580924	SUBSIDIARY	
Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C Waterford Blue Lagoon, LLC (continued)			
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	(37)
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(37)
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	
TGA East Coronado Industrial LLC	84-3740496	SUBSIDIARY	
TGA East Miraloma Industrial LLC	84-3740590	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) Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.

(36) 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%.

(37) 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

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

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 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	(38)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
VIE Student House A GmbH & Co KG		SUBSIDIARY	(38)
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	
Wroclaw Fabryczna 22 sp. z o.o.		SUBSIDIARY	
Wroclaw Prusa 9 sp. z o.o.		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 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	(10)
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	
TGA NYCAHP I Investor Member LLC	85-2859128	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 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		SUBSIDIARY
SN SA LLC	86-1703020	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

(38) 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%.

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

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

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 Agricolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas Ltda.		SUBSIDIARY	
Jatobá Propriedades Agricolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agricolas S.A.		SUBSIDIARY	
Terrainvest Propriedades Agricolas S.A.		SUBSIDIARY	
Tparone Participações S.A.		SUBSIDIARY	
Toperone Agricola S.A.		SUBSIDIARY	
Tpartwo Participações S.A.		SUBSIDIARY	
Topertwo Agricola 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.

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

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
EPP New Jersey Biogas, LLC		SUBSIDIARY
EPP New Jersey Solar, LLC		SUBSIDIARY
North American Sustainable Energy Fund GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Actoil Utica, LLC	46-3628993	SUBSIDIARY
TIAA Realty, LLC	11-3519531	SUBSIDIARY
T-C 77 Central LLC	81-0902394	SUBSIDIARY
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA Shared Services, LLC	85-3343718	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA Super Regional Mall Member Sub, LLC	45-3164764	SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
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 Endowment & Philanthropic Services, 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
U.S. Cities Industrial Fund LP	36-4932527	AFFILIATE
U.S. Cities Multifamily Fund LP	30-1108455	AFFILIATE
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
USCRF KRG JV Investor Member LLC		SUBSIDIARY
KRG – USCRF Retail Portfolio LLC	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 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

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			13-6110585	3792687			TIAA Board of Overseers	NY	UDP					N	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			13-6022042		777535		College Retirement Equities Fund	NY	NIA	CREF Board of Overseers	Board		CREF Board of Overseers	N	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	100
			36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Overseers	N	100
							AGR Special Opportunities GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4328253				Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	N	
			98-1016332	4868392			GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	Greenwood Resources Forest Management, LLC	Ownership	99.000	TIAA Board of Overseers	N	200
							GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	300
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Overseers	N	300
			82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	75.000	TIAA Board of Overseers	N	
							Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1177850				Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1449979				Churchill Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Churchill Junior Capital Opportunities Fund II Carry-Co, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Churchill Junior Capital Opportunities Fund II GP, LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Churchill Junior Capital Opportunities Fund II GP Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-3272173				Churchill MMSLF Special GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	N	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2245173				NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Direct Lending Corp.	MD	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1917856				TPS Investors GP, LLC	DE	DS	Nuveen Alternatives Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288091	4801858			Nuveen Alternatives Services, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5041697			GAP II NZ GP Limited	NZL	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	Nuveen Alternatives Services, LLC	Ownership	50.000	TIAA Board of Overseers	N	.400
			47-1515836	4802819			TCAS Global Investments LLC	DE	DS	Nuveen Alternatives Services, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1819349				Nuveen Global Farmland Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Global Farmland Fund Lux GP S.à r.l.	LUX	DS	Nuveen Global Farmland Fund GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-5180164				Nuveen Global Impact Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Global Impact Fund Lux GP S.à r.l.	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Canada Company	CAN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Japan Co., Limited	JPN	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5040579			Nuveen UK, Limited	GBR	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4349631	5079083			TGAM Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.500
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	.600
				4908355			Nuveen Hong Kong Limited	HKG	DS	TGAM HK HC LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.700
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TGAM Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	.600
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.800
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International APAC LLC	Ownership	25.000	TIAA Board of Overseers	N	.600
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TGAM Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.900
			81-4323796	5083718			TGAM HK HC LLC	DE	DS	TIAA International Asia LLC	Ownership	25.000	TIAA Board of Overseers	N	.600
			81-4390558	5079092			TIAA International Subsidiary HC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4290269	5079104			TGAM APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	TIAA International Subsidiary HC LLC	Ownership	33.300	TIAA Board of Overseers	N	.900
			81-4290269	5079104			TGAM APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	.500
			81-4306975	5079113			TGAM Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	.700
			81-4499397	5079122			TIAA International APAC LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	.800
			81-4359164	5079131			TIAA International Asia LLC	DE	DS	Nuveen International Holdings LLC	Ownership	33.300	TIAA Board of Overseers	N	.900
							Nuveen Junior Capital Opportunities Fund GP S.à r.l	LUX	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4262460	5079074			Nuveen Real Estate Global LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2748598	4601487			Nuveen Global Investments LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2986445				Nuveen GP Holding Company LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4598778				Nuveen CRED GP Member LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3751720				CRED GP LLC	DE	DS	Nuveen CRED GP Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			85-2413081				CRED Rated Feeder GP LLC	DE	DS	CRED GP LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			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 Overseers	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 Overseers	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 Overseers	N	
							U.S. Cities Office Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund LP	DE	DS	U.S. Cities Office Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1914684				U.S. Cities Office Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4919858				U.S. Cities Office Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
							USCOF Maryland Farms Holdings LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-4775239				U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	USCOF Maryland Farms Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	1000
			84-4775394				VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	TIAA Board of Overseers	N	
			85-3371600				USCOF Optical Court LLC	DE	DS	U.S. Cities Office Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			35-2633108				U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4054235				U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-2037572				U.S. Strategic Industrial Fund II GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	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 Overseers	N	
							U.S. Strategic Industrial Fund II Holding Company LLC	DE	DS	U.S. Strategic Industrial Fund II LP	Ownership	100.000	TIAA Board of Overseers	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 Overseers	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 Overseers	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 Overseers	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 Overseers	N	
			85-2857187				Nuveen Imajn Holdings Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Imajn Homes Holdings, LLC	DE	DS	Nuveen Imajn Holdings Member LLC	Ownership	72.000	TIAA Board of Overseers	N	
							Imajn Services LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Imajn Asset Manager LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Sparrow Realty investment I Managing Member LLC	DE	DS	Imajn Homes Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5466713	5157909			Nuveen Permian Investor Asset Manager Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-0631410				Permian Investor Asset Manager LLC	DE	DS	Nuveen Permian Investor Asset Manager Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-3426937				Nuveen Real Estate Global Cities Advisors LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2502695				Nuveen Real Estate Project Management Services LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1162850	4617620			TIAA International Holdings 1 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1100
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Clean Energy Partners HoldCo LLP	GBR	DS	TIAA International Holdings 2 Limited	Ownership	99.000	TIAA Board of Overseers	N	1100
							Clean Energy Partners LLP	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Overseers	N	
							Glennmont Asset Management Limited	GBR	DS	Clean Energy Partners HoldCo LLP	Ownership	100.000	TIAA Board of Overseers	N	
							Clean Energy Partners CEP 2012 Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Glennmont Partners I Limited	GBR	DS	Clean Energy Partners CEP 2012 Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Clean Energy Partners CEP Services Limited	GBR	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Overseers	N	

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							Glennmont Partners III S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Glennmont REBS Europe S.à r.l.	LUX	DS	Glennmont Asset Management Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	N	1200
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1200
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715964			Asia Pacific Cities Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
							Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716783			Nuveen Real Estate Management Ltd	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Overseers	N	1300
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715898			Nuveen Immobilien GmbH	DEU	DS	Nuveen Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	N	
							Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Influence		TIAA Board of Overseers	N	1400

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							Nuveen Real Estate Debt Partners III (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715348			Nuveen Real Estate Nominees Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TH Real Estate Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			82-4363605				CASA Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			86-1845840				CASA Partners IX GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Overseers	N	
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	

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							Westchester Group Chile Investment Management, SpA	CHL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4794482			Westchester Group of Europe Ltd.	GBR	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Europe Ltd.	Ownership	99.000	TIAA Board of Overseers	N	1500
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	1.000	TIAA Board of Overseers	N	1500
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	1.000	TIAA Board of Overseers	N	1600
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1600
			84-3766552				Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Funds GP I, LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4025630				Symphony Alternative Asset Management LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504				Symphony Risk Retention Finance LLC	DE	DS	Nuveen Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Overseers	N	
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen TALF Opportunities GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Overseers	N	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	N	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1800
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Overseers	N	
			46-1952974	4599940			Broadleaf Timberland Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-4647417	4601768			Quercus Forestland Account, LLC	NC	DS	Broadleaf Timberland Investments, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4618346			Quercus Panama, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4651503			Quercus Algoma Corporation	CAN	DS	Quercus Forestland Account, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4860538			Quercus Algoma Land Corporation	CAN	DS	Quercus Algoma Corporation	Ownership	100.000	TIAA Board of Overseers	N	
			46-2916514	4613426			Quercus West Virginia, LLC	DE	DS	Quercus Forestland Account, LLC	Ownership	99.900	TIAA Board of Overseers	N	
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	N	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Overseers	N	
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Churchill Junior Capital Opportunities Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	

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			98-1402136				Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							Churchill Middle Market Senior Loan Fund III, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2928112	5110034			CPF/UIR Joint Venture LLC	DE	DS	CPF/UIR JV Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			81-2955427	5110490			CPF 636 Sixth Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2264739	4785949			T-C 636 Sixth Avenue Retail LLC	DE	DS	CPF 636 Sixth Avenue LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2982618	5110511			CPF 856 Market Street LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2973332	5110502			CPF 1511 Third Avenue LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3357982	4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	.1.000	TIAA Board of Overseers	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 Overseers	N	
			23-3049052	4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	N	2000
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-1933477				Mesa Del Rio Vineyard, LLC	CA	DS	Silverado Los Alamos Vineyards, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
				4894805			Global Real Estate Debt Partners Fund I (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Overseers	N	2100
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	1400

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			32-0509812		1699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	62.690	TIAA Board of Overseers	N	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Overseers	N	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	N	
							L.A. Teak Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Landed Educator Retention Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Overseers	N	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Overseers	N	2200
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
				4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	15.310	TIAA Board of Overseers	N	2200
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							NBPT Aggregator LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 11 S.à r.l.	Ownership	10.100	TIAA Board of Overseers	N	2400
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2500
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
							CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435873				Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433967				Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433956				Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433960				Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	

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			98-1433975				Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses AcquiCo B.V.	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Ark Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Jobbe SAS	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Jobbe SCI	FRA	DS	Cityhold Jobbe SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2300
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433939				Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435880				Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Overseers	N	2600
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Overseers	N	2600
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2500
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1438380				Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	89.900	TIAA Board of Overseers	N	2400
							Cityhold Grand Central Berlin SCS	LUX	DS	OVG Cloud S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2700
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2700
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2800
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2800
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2900
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2900
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	3000
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	3000
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4617497			T-C Pep Property S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	

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				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	N	3100
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.160	TIAA Board of Overseers	N	3100
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			26-1700245	4617853			T-C King Street Station LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-4935916	4952611			TCAM Core Prop Fund REIT 2 LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4183425				New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Overseers	N	
			83-4678924				New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4701919				New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4671194				New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3388831				125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3408615				125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4653622				125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2320652				NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-1895540				Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1834824				Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-1857338				US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1842298				US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1880235				US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2031403	4860800			NRFC Inception IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			46-2062147	4860819			NRFC Inception V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
							Nuveen CLO Issuance Fund LP	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			84-5180286				Nuveen Global Impact Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			83-4357309				Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Overseers	N	
			83-4341275				Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Overseers	N	
			81-2429791	5194061			Nuveen Real Estate U.S. Strategic Industrial Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	N	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	

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			26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							2234328 Alberta ULC	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc .	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Management		TIAA Board of Overseers	N	
			85-1933477				Otto's South Vineyard, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-6646838	5018644			Primary Residential Individual Mortgage Entity Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							REP Coinvest III TEC, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3095569	4644000	1510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Member, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1754745	4843915			T-C 685 Third Avenue Owner LLC	DE	DS	T-C 685 Third Avenue, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Overseers	N	

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										Teachers Insurance and Annuity Association					
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Overseers	N	3200
										Teachers Insurance and Annuity Association					
			47-2369576	4794473			T-C Europe LP	DE	DS	of America	Ownership	99.000	TIAA Board of Overseers	N	3200
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Overseers	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Overseers	N	3300
				5195291			Neptune Polish HoldCo 2 B.V.	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5198779			Neptune Ursus SP. z.o.o.	POL	DS	Neptune Polish HoldCo 2 B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4908373			Neptune Polish Property Venture BV	NLD	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912736			Neptune Krakow SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				4912745			Neptune Annopol SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
				5083633			Neptune Poznan SP. z.o.o.	POL	DS	Neptune Polish Property Venture BV	Ownership	100.000	TIAA Board of Overseers	N	
							Neptune Property Holding S.à r.l.	LUX	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Neptune Amsterdam B.V.	NLD	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Neptune Gliwice Sp. z o.o.	POL	DS	Neptune Property Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4949095			Neptune Roppenheim Holding S.à r.l	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Neptune Roppenheim Holding S.à r.l	Ownership	0.010	TIAA Board of Overseers	N	3300
				5083642			Neptune Vicolungo I S.r.l.	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							TC-Norway AS	NOR	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Skedsmo Logistikk AS	NOR	DS	TC-Norway AS	Ownership	100.000	TIAA Board of Overseers	N	
										Teachers Insurance and Annuity Association					
			45-2877772	4601786			T-C GA Real Estate Holdings, LLC	DE	DS	of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-0959792	4611936			8 Spruce Street GA Investor, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1403221	4619567			FC 8 Spruce Holdings, LLC	DE	DS	8 Spruce Street GA Investor, LLC	Influence		TIAA Board of Overseers	N	
				4511867			FC 8 Spruce Street Residential, LLC	NY	DS	FC 8 Spruce Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2144204				2300 Broadway Storage Operator LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1419222	5194360			Nuveen Global Cities REIT, Inc.	MD	DS	T-C GA Real Estate Holdings, LLC	Ownership	71.330	TIAA Board of Overseers	N	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3576911				NR 9725 Datapoint Drive LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							NR APCF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-2212099				NR Berkeley Lake Road LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5519657				NR Defoor Hills LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3539243	5205088			NR Denver Industrial Portfolio LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-3651003				NR East Sego Lily LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	

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							NR ECF Investor Ltd.	CYM	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3175301				NR Globe Street Industrial LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1495411				NR Henderson 215 LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1815798				NR Main Street at Kingwood LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			85-2687486				NR Massachusetts REIT Member LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			85-2687958				NR 1 National Street LLC	DE	DS	NR Massachusetts REIT Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-3509880				NR MOB 1335 North Mill Street LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1392851				NR MOB 2945 Wilderness Place Member LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	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 Overseers	N	
							NR MOB 2945 Wilderness Place LLC	DE	DS	NRNX MOB 2945 Wilderness Place Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-3510154				NR MOB 4600 Bill Gardner Parkway LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			85-4201485				NR San Antonio Industrial Building LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4299885				Nuveen Global Cities REIT Lending, LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Overseers	N	
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0769316				Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	N	3400
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	N	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 Overseers	N	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Management		TIAA Board of Overseers	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 Overseers	N	2100
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Overseers	N	
							T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3224525				T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Overseers	N	
			85-2937933				T-C MT II Originations TRS LLC	DE	DS	T-C M-T REIT II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	DS	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			36-4620008	4599128			T-C SMA 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			36-4619998	4634029			PennMuni-TIAA U.S. Real Estate Fund, LLC	DE	DS	T-C SMA 2, LLC	Management		TIAA Board of Overseers	N	
			81-2204918	4990976			T-C The Edge at Flagler Village, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2676934	5012370			T-C UK RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2691474	5014299			T-C UK RE Holdings II, LLC	DE	DS	T-C UK RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3299073	5018635			T-C UK RE Holdings III, LLC	DE	DS	T-C UK RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings III, LLC	Ownership	99.500	TIAA Board of Overseers	N	3500
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings II, LLC	Ownership	0.500	TIAA Board of Overseers	N	3500
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Overseers	N	3600
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Overseers	N	3600

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			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5580924	4932994			Westland At Waterford Operating LP	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2631273	5165557			Waterford Core REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2646233	5165566			Waterford Core REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
							Waterford Core 800 REIT General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3541603				Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Overseers	N	.400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Overseers	N	
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
				5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
							Areal III Spolka z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
				5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117417			AGROLAND Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
							CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	

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				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116492			OGARDY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116465			SZAFIR SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117462			JASIONNO Spolka z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
							TETYRI SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
							Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Cieszanowice Solar Park sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
			84-3332496				TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2548459				TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2957526				TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3700
			82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3700
			86-2376987				TGA ASI Riverstone Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3830265				TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285557				TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3475931				TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			85-3076626				TGA PC MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3303586				TGA Beckwith Farms LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3314123				TGA Bedford Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-4073425				TGA Boulder Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-4073222				TGA Bridge Creek LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3441362				TGA Bridge Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939313				TGA Cactus DC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939493				TGA Cactus DC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523623				TGA Capital Beltway CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3487859				TGA Center Square DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3314029				TGA Centerpointe LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-3799476				TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4376282				TGA Central Square Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4880676				TGACSE Central Square Holdings LLC	DE	DS	TGA Central Square Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
			84-4893448				TGACSE Central Square LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4923976				TGACSE Midwood Corners LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4893383				TGACSE Morningside LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-4924033				TGACSE Triangle LLC	DE	DS	TGACSE Central Square Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-0780652				TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			61-1892161				PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Overseers	N	
			83-1011298				PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-1065983				TGA Creekside Village Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3740496				TGA East Coronado Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3740590				TGA East Miraloma Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Eastridge Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA King EastRidge Venture LLC	DE	DS	TGA Eastridge Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
							TGA King EastRidge Owner LLC	DE	DS	TGA King EastRidge Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3740669				TGA Emerald Corporate Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3502383				TGA Englewood DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Enterprise Park Business Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2810033				TGA European RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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							Eagle GPCo S.à r.l.	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Overseers	N	
							Eagle Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	89.500	TIAA Board of Overseers	N	
							Eagle JVCo S.à r.l.	LUX	DS	Eagle Partnership SCSp	Ownership	100.000	TIAA Board of Overseers	N	
							CB Krieau Dzwei GmbH	AUT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							VIE Student House A GmbH & Co KG	AUT	DS	CB Krieau Dzwei GmbH	Ownership	6.000	TIAA Board of Overseers	N	3800
							Eagle Austria Holdings S.à r.l.	LUX	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							VIE Student House A GmbH & Co KG	AUT	DS	Eagle Austria Holdings S.à r.l.	Ownership	94.000	TIAA Board of Overseers	N	3800
							Studenthouse Rua Manuel Pereira, S.A	PRT	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Wroc?aw Fabryczna 22 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Wroc?aw Prusa 9 sp. z o.o.	POL	DS	Eagle JVCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							TK Living GPCo Sarl	LUX	DS	TGA European RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TK Living Partnership SCSp	LUX	DS	TGA European RE Holdings I, LLC	Ownership	90.000	TIAA Board of Overseers	N	
							TK Living JVCo Sarl	LUX	DS	TK Living Partnership SCSp	Ownership	100.000	TIAA Board of Overseers	N	
							Lotomint S.L.	ESP	DS	TK Living JVCo Sarl	Ownership	100.000	TIAA Board of Overseers	N	
							Carminsin S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Overseers	N	
							Naralisno S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Overseers	N	
							Sanfergar S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Overseers	N	
							Tinesen S.L.	ESP	DS	Lotomint S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5049497			TGA FC Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Holding 1-2, LLC	DE	DS	TGA FC Investor Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			82-2708488				Fenway Center Owner 1-2, LLC	DE	DS	Fenway Center Holding 1-2, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523773				TGA Franklin Square IC I LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523813				TGA Franklin Square IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3332846				TGA Freeport DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3740749				TGA Greenstone Logistics Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3463522				TGA Hagerstown DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3475313				TGA Hollins End LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523721				TGA I-95 DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-3718861				TGA JL Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4376472				TGA JL II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-1292481				TGA JL MCF Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523582				TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4773958				TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	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 Overseers	N	1000

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			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 Overseers	N	
			84-2765297				TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			86-2908291				TGA MH III Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Overseers	N	
			82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA MOB South Boerne LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Overseers	N	
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			83-1916152				TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2379583				Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Greenhouse, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Highway 521 Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Kemps Landing, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Midtown Atlanta, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

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							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4153778				TGA Near East LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-1291326				TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-4139835				TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4574378				TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-2859128				TGA NYCAHP I Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3740851				TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3759605				TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4774106				TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1934291				TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-3510351				TGA Octave Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-4396119				TGA Pacific Landing LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254652				TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254103				TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254979				TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Peaceable Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-3250233				TGA Pleasant Prairie Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285659				TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3830675				TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2938932				TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3487605				TGA Somerset IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3476142				TGA Somerset IC II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-2863856				TGA Sparrow Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Sparrow Realty Investment I LLC	DE	DS	TGA Sparrow Investor LLC	Ownership	95.000	TIAA Board of Overseers	N	
			86-1703020				SN SA LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-3330672				Sparrow Homes US LLC	DE	DS	Sparrow Realty Investment I LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2063402				TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2147240				TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Overseers	N	
			83-2123785				TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Overseers	N	
			83-1869400				MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			83-1869494				MPSP Ashwood MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2331138				MPSP Beltline Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2345909				MPSP Beltline Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2216330				MPSP Beltline MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1088601				MPSP Center Grove Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2290040				MPSP Center Grove Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1076792				MPSP Center Grove MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2158715				MPSP Colinas South Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2158791				MPSP Colinas South Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2169896				MPSP Colinas South MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2169973				MPSP Estancia Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2277681				MPSP Estancia Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1976109				MPSP Estancia MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4260197				MPSP Fairlane Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4283444				MPSP Fairlane Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4241248				MPSP Fairlane Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2290488				MPSP Lakeview Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2319726				MPSP Lakeview Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2199063				MPSP Lakeview MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1213262				MPSP Lemon Tree Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2548459				MPSP Lemon Tree MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1230821				MPSP Mobile Gardens Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1230714				MPSP Mobile Gardens MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2379528				MPSP Parker Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2389423				MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247177				MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2277774				MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			84-2290439				MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2198856				MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700633				MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725391				MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700544				MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428644				MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2436652				MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2261982				MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736822				MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736936				MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725560				MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2319873				MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2331064				MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2216156				MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2389479				MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428588				MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247220				MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2345969				MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361787				MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2239609				MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361842				MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2379481				MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2239646				MPSP Wildwood Village MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2848324				MPSP Windsong Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			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 Overseers	N	

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							TGA SS Self Storage Tranche I Venture LP	DE	DS	TGA SS Self Storage Portfolio Investor Member LLC	Ownership	96.000	TIAA Board of Overseers	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 Overseers	N	
			86-1623164				TGA SC Bonita Springs LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1623454				TGA SC Gainesville LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1623724				TGA SC Columbus Veterans LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1624012				TGA SC Columbus Ford LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1638763				TGA SC Global Indy I LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1638905				TGA SC Indianapolis 29th Street LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1639097				TGA SC Erie Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1639231				TGA SC Kensington LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1639333				TGA SC Germantown LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1676331				TGA SC Lancaster LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1676505				TGA SC Beaumont LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1676901				TGA SC Glenn Heights LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1677082				TGA SC Houston LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			86-1677222				TGA SC Hansboro Avenue LP	DE	DS	TGA SS Self Storage Portfolio Venture LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3255382				TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA TCA Durham Logistics Center Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA TCA Durham Logistics Center LLC	DE	DS	TGA TCA Durham Logistics Center Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
			85-3509669				TGA The Apartments at Blakeney LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3093962				TGA The Warehouse At CH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3055701				TGAP The Warehouse At CH LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Overseers	N	
			84-3055465				TGAP The Warehouse At CH Owner LLC	DE	DS	TGAP The Warehouse At CH LLC	Ownership	100.000	TIAA Board of Overseers	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 Overseers	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 Overseers	N	
							TGAP The Warehouse at CH II Owner LLC	DE	DS	TGAP The Warehouse at CH II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3759437				TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-3917654				TGA Twelve100 Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA University Parcels LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3830895				TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3441798				TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3527380				TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939589				TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-0723201				TGA Yorktown Apartments LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.700	TIAA Board of Overseers	N	

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			82-2826183				TIAA Administrative Services LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4900500			TIAA CLO I Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
				5049965			TIAA CLO I LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-1905731				TIAA CLO I Holding, LLC	DE	DS	TIAA CLO I Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO II Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO II LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			84-1921751				TIAA CLO II Holding, LLC	DE	DS	TIAA CLO II Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5157860			TIAA CLO III Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO III LLC	DE	DS	TIAA CLO III Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							TIAA CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							TIAA CLO V Ltd	CYM	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			13-4173396	4599203			TIAA CMBS I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4173396	4602774			TIAA CMBS I Trust	DE	DS	TIAA CMBS I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4570655	4900498			TIAA Diversified Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			90-0615674	3838857	1502749		TIAA FSB Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							Everbank Funding, LLC	DE	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			59-3531592	2735146			TIAA, FSB	US	DS	TIAA FSB Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			59-3547521	4318057			AMC Holding, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			43-1823879	4318066			Customerone Financial Network, Inc.	DE	DS	AMC Holding, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-1208070	4460817			Business Property Lending, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			11-3642567	4318178			Elite Lender Services, Inc.	FL	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			61-1560018	4318217	1436613		Tygris Commercial Financial Group, Inc.	DE	DS	TIAA, FSB	Ownership	100.000	TIAA Board of Overseers	N	
			20-0716627	4318226			TIAA Commercial Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-2483829	3867400			Tygris Asset Finance, Inc.	DE	DS	Tygris Commercial Financial Group, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			81-1241294	4979391			TIAA GBS Holding LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5003789			TIAA GBS Singapore Holding Company Pte. Ltd.	SGP	DS	TIAA GBS Holding LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5006838			TIAA Global Business Services (India) Private Limited	IND	DS	TIAA GBS Singapore Holding Company Pte. Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			27-5551198	4599267			TIAA Global Ag Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044364	4627124			Global Agriculture AIV (US), LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	98.100	TIAA Board of Overseers	N	
			45-1531685	4643580			Global Ag Properties USA LLC	DE	DS	Global Agriculture AIV (US), LLC	Management		TIAA Board of Overseers	N	
			80-0843991	4644877			Loma del Rio Vineyards, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	55.000	TIAA Board of Overseers	N	1900
			46-2577906	4643973			Sugarloaf Vineyard, LLC	DE	DS	Global Ag Properties USA LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1083514	4753582			Global Agriculture II AIV (US) LLC	DE	DS	TIAA Global Ag Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Ownership	50.000	TIAA Board of Overseers	N	
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Overseers	N	3900
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Overseers	N	4100
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000

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				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653981			Jatobá Propriedades Agrícolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	.0.010	TIAA Board of Overseers	N	3900
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	.0.010	TIAA Board of Overseers	N	4100
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber SA LLC	Ownership	85.480	TIAA Board of Overseers	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Overseers	N	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	99.000	TIAA Board of Overseers	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Overseers	N	
							Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
							Khaya Woods Investimentos Florestais LTDA.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
							Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4868422			EKO Topola Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
				4802800			Brusno Resort Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Overseers	N	

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 *
							A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Overseers	N	
							1867 NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							1867 Nouvelle Autoroute 30 Inc.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Overseers	N	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Overseers	N	
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Overseers	N	
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Biogas, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Solar, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Overseers	N	
							North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-3343718				TIAA Shared Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2755014	5011346			TIAA SMA Strategies, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3029655	4601197			TIAA-Stonepeak Investments I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3030923	4601245			TIAA-Stonepeak Investments II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164600	4601348			TIAA Super Regional Mall Member Sub, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3164764	4644055			T-C Super Regional Mall Venture, LLC	DE	DS	TIAA Super Regional Mall Member Sub, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-4623585	4801821	1614181		T-C International Plaza REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	N	
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	N	

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 *
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5631854	4314282			TIAA Endowment & Philanthropic Services, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4844163			UK PPP Investments, LP	GBR	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4848590			Wigg (Holdings) Limited	GBR	DS	UK PPP Investments, LP	Ownership	100.000	TIAA Board of Overseers	N	
				4848983			Wigg Investments Limited	GBR	DS	Wigg (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4849739			Merseylink (Holdings) Limited	GBR	DS	Wigg Investments Limited	Influence		TIAA Board of Overseers	N	
				4852298			Merseylink (Finance) Limited	GBR	DS	Merseylink (Holdings) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4860239			Merseylink Limited	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4858638			Merseylink (Issuer) plc	GBR	DS	Merseylink (Finance) Limited	Ownership	100.000	TIAA Board of Overseers	N	
			36-4932527				U.S. Cities Industrial Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			30-1108455				U.S. Cities Multifamily Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			82-3970010				U.S. Cities Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4016503				U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4069923				U.S. Cities Retail Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4037905				U.S. Cities Retail Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0750331	4612111			T-C 919 N. Michigan Avenue Retail, LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							USCRF KRG JV Investor Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			37-1904986				KRG USCRF Retail Portfolio LLC	DE	DS	USCRF KRG JV Investor Member LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG 951 & 41, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG Livingston Center, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							KRG-USCRF Plaza Volente, LLC	DE	DS	KRG USCRF Retail Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-3988257				U.S. Core-Plus Real Estate Debt Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			82-3760575				CRED REIT LLC	DE	DS	U.S. Core-Plus Real Estate Debt Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1938723				CRED REIT Holdco LLC	DE	DS	CRED REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2113010				CRED Glenhardie LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			85-1296109				CRED HQ LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2024014				CRED REIT Holdco Seller LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1392434				CRED REIT Holdco TRS LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			86-2266688				CRED REIT Holdco Velocity LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4800804				CRED REIT Manager LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-5347019				CRED REIT Member LP	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2267896				CRED Sawtelle LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-3184068				CRED Slabtown LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4107560				CRED West Coast Industrial LLC	DE	DS	CRED REIT Holdco LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3440905				Western A Midwest TN, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	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 Overseers	N	
			51-0141732	4599829			WRC Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

Asterisk	Explanation
0100	AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0200	Greenwood Resources Brasil, Ltda. is ultimately controlled and owned entirely by TIAA, with 99% owned by Greenwood Resources Forest Management, LLC and 1% owned by GreenWood Resources, Inc.
0300	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0400	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC
0500	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0600	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
0700	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0800	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0900	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1000	U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
1100	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 and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
2100	Global Real Estate Debt Partners Fund I (UK) 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%).

Asterisk	Explanation
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	Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.
3600	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%.
3700	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
3800	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%.
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.

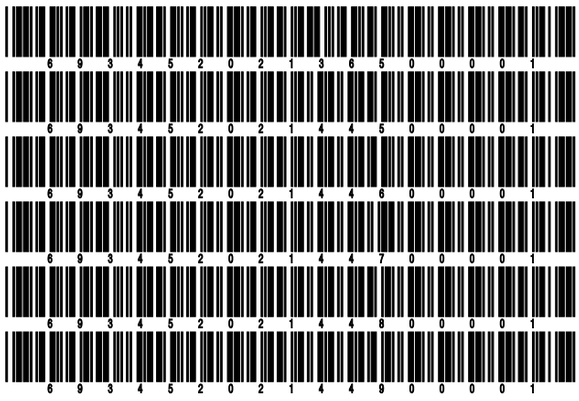
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Post retirement benefit obligation liability	(39,424,102)	(39,656,608)
2597. Summary of remaining write-ins for Line 25 from overflow page	(39,424,102)	(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	18,210,767	21,173,740	73,678,905
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	18,210,767	21,173,740	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	22,505,989	112,059,969
3.	Current year change in encumbrances	246,522	914,869
4.	Total gain (loss) on disposals	(7,664,265)	27,375,061
5.	Deduct amounts received on disposals	25,254,403	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	25,144,880	87,718,025
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,584,941,900	3,421,570,238
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,584,941,900	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	942,824,375	3,338,579,784
	2.2 Additional investment made after acquisition	178,757,992	166,788,957
3.	Capitalized deferred interest and other	85,692	47,068
4.	Accrual of discount	573,215	3,417,306
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		11,628
7.	Deduct amounts received on disposals	698,632,201	1,486,173,435
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,289,656	5,170,789
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	17,593,871	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)	35,086,588,158	34,646,674,869
12.	Total valuation allowance	(35,938,973)	
13.	Subtotal (Line 11 plus Line 12)	35,050,649,184	34,646,674,869
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	35,050,649,184	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	402,108,403	2,018,934,457
	2.2 Additional investment made after acquisition	705,618,162	2,242,770,557
3.	Capitalized deferred interest and other		
4.	Accrual of discount	6,529	25,144
5.	Unrealized valuation increase (decrease)	235,469,654	(608,115,537)
6.	Total gain (loss) on disposals	(1,562,361)	(50,347,751)
7.	Deduct amounts received on disposals	624,821,169	3,357,904,867
8.	Deduct amortization of premium and depreciation	44,244	171,361
9.	Total foreign exchange change in book/adjusted carrying value	(55,501,756)	(127,964,190)
10.	Deduct current year's other than temporary impairment recognized	203,351,217	487,376,152
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	31,605,139,545	31,147,217,543
12.	Deduct total nonadmitted amounts	304,975,722	317,007,464
13.	Statement value at end of current period (Line 11 minus Line 12)	31,300,163,823	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	8,338,908,266	42,691,612,292
3.	Accrual of discount	78,629,290	284,651,902
4.	Unrealized valuation increase (decrease)	91,110,579	27,898,729
5.	Total gain (loss) on disposals	158,974,077	1,756,545,369
6.	Deduct consideration for bonds and stocks disposed of	7,392,952,452	36,056,558,735
7.	Deduct amortization of premium	51,570,167	176,173,590
8.	Total foreign exchange change in book/adjusted carrying value	(99,473,055)	284,727,703
9.	Deduct current year's other than temporary impairment recognized	37,164,364	328,201,100
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	38,947,881	226,066,378
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	204,997,321,256	203,871,911,201
12.	Deduct total nonadmitted amounts	75,083,609	60,444,815
13.	Statement value at end of current period (Line 11 minus Line 12)	204,922,237,647	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)	122,552,535,452	3,514,372,731	5,542,503,355	(665,068,528)	119,859,336,300			122,552,535,452
2. NAIC 2 (a)	60,825,558,507	1,492,514,225	1,265,676,824	433,598,118	61,485,994,026			60,825,558,507
3. NAIC 3 (a)	9,321,422,283	512,374,869	469,154,417	(39,998,453)	9,324,644,282			9,321,422,283
4. NAIC 4 (a)	5,315,358,756	1,262,318,720	717,179,922	(127,763,468)	5,732,734,086			5,315,358,756
5. NAIC 5 (a)	1,742,511,403	107,958,109	249,739,070	160,403,524	1,761,133,966			1,742,511,403
6. NAIC 6 (a)	328,981,964	28,093,577	22,998,941	2,718,932	336,795,532			328,981,964
7. Total Bonds	200,086,368,365	6,917,632,231	8,267,252,529	(236,109,875)	198,500,638,192			200,086,368,365
PREFERRED STOCK								
8. NAIC 1	12,874,061				12,874,061			12,874,061
9. NAIC 2	114,770,393			6,254,607	121,025,000			114,770,393
10. NAIC 3								
11. NAIC 4	74,053,561	18,013,102		16,480,281	108,546,944			74,053,561
12. NAIC 5	154,898,716	512,000	21,595,678	31,452,914	165,267,952			154,898,716
13. NAIC 6	6,674,563			19,773,152	26,447,715			6,674,563
14. Total Preferred Stock	363,271,294	18,525,102	21,595,678	73,960,954	434,161,672			363,271,294
15. Total Bonds and Preferred Stock	200,449,639,659	6,936,157,333	8,288,848,207	(162,148,921)	198,934,799,864			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 $ 222,982,538 ; NAIC 2 $ 30,379,901 ; NAIC 3 $ NAIC 4 $ 39,953,424 ; NAIC 5 $ 34,780,443 ; NAIC 6 $ 4,210,101

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	289,988,901	XXX	248,981,525	2,008,299	

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	248,981,525	4,809,807,464
3.	Accrual of discount	491,431	989,892
4.	Unrealized valuation increase (decrease)	(789,899)	
5.	Total gain (loss) on disposals	(24,413,310)	36,838,882
6.	Deduct consideration received on disposals	1,777,508,959	3,540,005,856
7.	Deduct amortization of premium	458,622	2,813,916
8.	Total foreign exchange change in book/adjusted carrying value	(28,249,545)	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)	289,988,901	1,871,936,280
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	289,988,901	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	13,335,448
3.	Unrealized Valuation increase/(decrease)	(90,467,414)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(13,959,158)
6.	Considerations received/(paid) on terminations	(7,565,351)
7.	Amortization	(29,432,919)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	223,958,502
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	238,079,248
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	238,079,248

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	50,827,915	59,435,624	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	75,828	362,577	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,752,087	59,073,047
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1G	50,000,000	50,472,011	62,170,487	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	94,036	362,577	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,377,975	61,807,910
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1G	100,000,000	100,722,212	121,059,138	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	188,562	725,154	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	100,533,650	120,333,984
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1G	125,000,000	125,204,050	154,058,785	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	235,703	906,442	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	124,968,347	153,152,343
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1G	80,000,000	80,128,877	91,133,755	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	145,427	580,123	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	79,983,450	90,553,632
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1G	125,000,000	151,957,414	175,349,802	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	216,506	906,442	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1A	151,740,908	174,443,360
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,456,475	54,218,772	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,457,727	1,722,908	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1A	47,998,748	52,495,864
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,461,127	54,218,772	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,462,379	1,722,908	3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	1A	47,998,748	52,495,864
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,312,971	52,610,251	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,462,602	1,722,908	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1A	46,850,369	50,887,343
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	48,309,553	52,610,251	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,459,184	1,722,908	38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	1A	46,850,369	50,887,343
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,889,799	54,349,399	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,467,638	1,722,908	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1A	48,422,161	52,626,491
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1G	47,342,308	49,889,478	54,349,399	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	1,467,317	1,722,908	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	1A	48,422,161	52,626,491
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	31,346,584	36,796,776	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	188,007	408,156	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1A	31,158,577	36,388,620
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1G	30,000,000	30,754,770	33,124,686	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	180,481	408,156	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	1A	30,574,289	32,716,530
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,212,413	27,827,620	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	163,683	340,130	3137B2-BB-5	FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	1A	25,048,730	27,487,490
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	26,038,377	30,748,329	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	147,959	340,130	3137BD-SR-8	FHR 4385 HZ Z SEQ 3% due 09/15/2044	1A	25,890,418	30,408,199
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,558,111	28,972,108	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	146,177	340,130	3137BV-XQ-4	FHR 4661 GZ Z SEQ 3% due 02/15/2047	1A	25,411,934	28,631,978
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,416,433	27,794,683	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	136,371	340,130	3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	1A	25,280,062	27,454,553
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	26,205,198	29,161,433	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	134,017	340,130	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1A	26,071,181	28,821,303
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1G	75,000,000	29,887,286	34,423,299	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	428,863	1,020,390	3136AW-XM-4	FNR 2017-41 Z Z SEQ 3% due 06/25/2047	1A	29,458,423	33,402,909
				29,316,916	32,855,843						3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3% due 09/25/2044	1A	29,316,916	32,855,843
				16,698,064	18,749,321						3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3% due 03/25/2047	1A	16,698,064	18,749,321
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1G	25,000,000	25,252,569	27,117,143	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	142,954	340,130	3136A6-R3-0	FNR 2012-75 CE PAC-11 3% due 07/25/2042	1A	25,109,615	26,777,013
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1G	75,000,000	32,281,936	35,709,809	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	394,235	1,020,390	3137B9-FE-0	FHR 4314 GZ Z SEQ 3% due 03/15/2044	1A	31,887,701	34,689,419
				30,668,882	34,562,298						3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3% due 09/25/2044	1A	30,668,882	34,562,298
				13,295,892	15,908,295						38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1A	13,295,892	15,908,295
12518*YQ7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,592,044	28,222,994	10/04/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	217,104	431,690	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	25,374,940	27,791,304
12518*YR5	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,276,408	55,870,018	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	421,317	863,380	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	49,855,091	55,006,638

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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*YS3	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,132,602	31,953,175	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	210,003	431,690	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	24,922,599	31,521,485
12518*YT1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,305,423	28,242,427	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	201,477	431,690	3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	26,103,946	27,810,737
12518*YU8	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	51,282,347	58,774,834	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	388,720	863,380	3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	1A	50,893,627	57,911,454
12518*ZY9	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,564,708	34,678,487	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	200,268	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	25,364,440	34,246,797
12518*YV6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,899,554	29,672,050	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	188,183	431,690	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1A	25,711,371	29,240,360
12518*YW4	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,553,764	29,278,799	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	188,183	431,690	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1A	25,365,581	28,847,109
12518*YX2	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,034,589	28,903,370	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	184,988	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,849,601	28,471,680
12518*YY0	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,069,175	28,903,370	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	184,988	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,884,187	28,471,680
12518*YZ7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,354,020	28,903,370	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	177,086	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	25,176,934	28,471,680
12518*ZA1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,061,369	28,903,370	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	171,817	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,889,552	28,471,680
12518*ZB9	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,057,503	28,903,370	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	167,951	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,889,552	28,471,680
12518*ZC7	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,094,493	28,903,370	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	166,633	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	24,927,860	28,471,680
12518*ZF0	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,097,321	30,062,306	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	171,906	431,690	38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1A	25,925,415	29,630,616
12518*ZE3	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,782,716	29,821,756	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	171,905	431,690	3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1A	25,610,811	29,390,066
12518*ZG8	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	12,143,294	14,111,651	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	161,359	431,690	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	11,981,935	13,679,961
				13,663,429	14,964,548						3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1A	13,663,429	14,964,548
12518*ZD5	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,426,837	29,437,193	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	171,906	431,690	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1A	25,254,931	29,005,503
12518*ZH6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,161,405	28,535,670	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	178,206	431,690	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	1A	24,983,199	28,103,980
12518*ZJ2	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,166,026	28,535,670	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	182,827	431,690	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	1A	24,983,199	28,103,980
12518*ZZ6	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,637,247	28,903,370	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	182,827	431,690	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	25,454,420	28,471,680
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1D	71,744,712	45,379,048	49,674,367	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,694,550	9,355,603	3137B1-VG-4	FHR 4209 VZ Z SEQ 4% due 05/15/2043	1A	37,684,498	40,318,764
				36,442,136	40,670,520						3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4% due 07/25/2043	1A	36,442,136	40,670,520
12518*ZM5	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	49,716,863	59,361,413	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	376,607	863,380	38378P-F7-8	GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	1A	49,340,256	58,498,033
				1,007,966	1,073,871						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	1,007,966	1,073,871
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1C	47,829,808	54,749,985	60,225,653	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,159,106	6,237,069	3137AP-EN-6	FHR 4028 ZA Z SEQ 4% due 04/15/2042	1A	49,590,879	53,988,584
12518*ZP8	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,681,265	28,516,245	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	185,757	431,690	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1A	26,495,508	28,084,555
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	1C	71,744,712	65,831,046	72,526,830	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,709,588	9,355,603	38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042	1A	58,121,458	63,171,227

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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
				12,098,807	13,827,941						38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1A	12,098,807	13,827,941
12518*Z06	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,679,943	28,516,245	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	184,435	431,690	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1A	26,495,508	28,084,555
12518*ZR4	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	50,348,814	57,758,930	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	352,999	863,380	38376P-ZK-9	GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	1A	49,995,815	56,895,550
12518*ZS2	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	47,656,840	53,040,675	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	331,831	863,380	3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3% due 03/25/2047	1A	47,325,009	52,177,295
				2,620,712	2,792,065						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	2,620,712	2,792,065
12518*ZU7	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	11,060,551	13,173,046	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	342,593	863,380	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1A	10,717,958	12,309,666
				40,687,769	43,024,088						3137B2-P8-7	FHR 4212 ZX Z SEQ 4% due 06/15/2043	1A	40,687,769	43,024,088
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	58,280,802	64,721,589	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,265,018	12,474,137	3137B5-YC-1	FHR 4267 ZY Z SEQ 4.5% due 11/15/2043	1A	48,015,784	52,247,452
				46,455,262	50,263,944						3136A7-V9-0	FNR 2012-89 Z Z SEQ 4% due 08/25/2042	1A	46,455,262	50,263,944
				10,306,848	10,980,755						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	10,306,848	10,980,755
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	59,550,942	68,789,225	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,265,018	12,474,137	3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	1A	49,285,924	56,315,088
				38,530,237	42,043,333						38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4% due 08/20/2040	1A	38,530,237	42,043,333
				3,079,213	3,533,596						3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1A	3,079,213	3,533,596
12518*ZW3	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	12,558,358	14,548,542	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	361,685	863,380	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1A	12,196,673	13,685,162
				39,786,460	42,837,521						3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4% due 07/15/2042	1A	39,786,460	42,837,521
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,571,464	28,928,434	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	174,215	431,690	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1A	25,397,249	28,496,744
12518*A34	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	10,549,388	12,769,785	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,282,679	12,474,137	912810-FP-8	US TREASURY N/B United States Treasury Nt, 5.375% due 02/15/2031	1A	266,709	295,648
				94,071,365	126,269,763						912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1A	94,071,365	126,269,763
12518*A42	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	67,663,481	77,092,440	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,280,237	12,474,137	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	57,383,244	64,618,303
				39,766,557	48,402,827						912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	39,766,557	48,402,827
12518*A59	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	114,727,588	131,439,574	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,250,927	12,474,137	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	104,476,661	118,965,437
12518*A75	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,671,865	28,222,593	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	172,890	431,690	3137AP-BW-9	FHR 4033 ZE Z SEQ 4% due 04/15/2042	1A	25,498,975	27,790,903
12518*A67	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	22,652,677	27,100,061	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	172,890	431,690	3137AU-FJ-3	FHR 4107 HY EXCH PAC-11 3% due 09/15/2042	1A	22,479,787	26,668,371
				3,023,898	3,221,614						3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1A	3,023,898	3,221,614
12518*A83	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,100,402	30,469,546	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	170,238	431,690	3137BA-G6-3	FHR 4323 VZ Z SEQ 4% due 04/15/2044	1A	25,930,164	30,037,856
12518*B41	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	23,244,583	26,138,652	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	157,058	431,690	3137BW-P5-7	FHR 4666 VZ Z SEQ 3% due 03/15/2047	1A	23,087,525	25,706,962
				1,854,730	2,024,838						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	1,854,730	2,024,838
12518*B25	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	43,457,217	47,274,601	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,088,880	6,237,069	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1A	38,368,337	41,037,532
				12,056,177	13,489,167						3136AP-FS-6	FNR 2015-44 JL SEQ 3.5% due 07/25/2045	1A	12,056,177	13,489,167

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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*B58	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,198,627	49,543,279	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,081,543	6,237,069	3137AR-M2-9	FHR 4057 ZB Z SEQ 3.5% due 06/15/2042	1A	40,117,084	43,306,210
				7,840,560	8,434,434						3137BL-2V-9	FHR 4503 ZA Z SEQ 3.5% due 08/15/2045	1A	7,840,560	8,434,434
12518*B33	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,379,527	49,378,043	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,088,880	6,237,069	3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042	1A	40,290,647	43,140,974
				7,668,885	8,363,715						38377M-P9-1	GNR 2010-149 LB AD PAC-11 4.5% due 11/16/2040	1A	7,668,885	8,363,715
12518*B66	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,005,869	28,182,375	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	166,434	431,690	38377R-BJ-3	GNR 2010-158 DG PAC-11 4% due 12/20/2040	1A	24,839,435	27,750,685
12518*B82	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	44,743,318	48,990,132	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,108,523	6,237,069	3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4% due 07/25/2042	1A	39,634,795	42,753,063
				8,960,856	9,663,662						3136AV-FU-8	FNR 2017-13 AB PAC-11 3% due 02/25/2047	1A	8,960,856	9,663,662
12518*B74	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	51,389,066	57,046,353	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,221,938	12,474,137	38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042	1A	41,167,128	44,572,216
				42,219,803	45,280,372						3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.5% due 06/15/2048	1A	42,219,803	45,280,372
				14,585,707	15,885,047						3136AV-5T-2	FNR 2017-20 BP PAC 3.5% due 04/25/2047	1A	14,585,707	15,885,047
12518*C24	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,040,561	27,755,353	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	155,813	431,690	38377N-GC-2	GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	1A	24,884,748	27,323,663
12518*C32	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	72,605,225	79,349,467	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,195,027	12,474,137	3137BT-CW-9	FHR 4639 AZ Z SEQ 3% due 12/15/2046	1A	62,410,198	66,875,330
				31,437,536	34,042,780						38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.5% due 01/20/2042	1A	31,437,536	34,042,780
12518*C40	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	45,805,363	50,439,161	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,073,042	6,237,069	3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	1A	40,732,321	44,202,092
				8,268,757	9,246,241						3136AX-U7-8	FNR 2017-72 PZ Z PAC 3% due 09/25/2047	1A	8,268,757	9,246,241
12518*C81	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	28,240,635	30,929,376	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	317,101	863,380	3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	1A	27,923,534	30,065,996
				22,415,201	26,190,383						3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.5% due 12/25/2047	1A	22,415,201	26,190,383
12518*D23	CDX.NA.HY31 SR. TRANCHE	1F	47,829,808	30,020,007	35,162,140	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,097,750	6,237,069	3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3% due 10/25/2044	1A	24,922,257	28,925,071
				18,051,633	21,533,257						3137BA-3W-0	FHR 4329 KZ Z SEQ 3% due 04/15/2044	1A	18,051,633	21,533,257
12518*D49	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	29,182,669	32,283,534	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	285,358	863,380	3137BG-Y7-8	FHR 4447 ZX SC Z PT 4% due 01/15/2045	1A	28,897,311	31,420,154
				22,479,421	24,231,174						3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.5% due 03/25/2043	1A	22,479,421	24,231,174
12518*D31	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	29,367,202	33,948,832	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,068,357	6,237,069	38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	1A	24,298,845	27,711,763
				21,610,337	23,268,007						38380C-K7-7	GNR 2017-26 QL SC SEQ 3% due 02/20/2040	1A	21,610,337	23,268,007
12518*D56	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,386,485	29,365,987	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	158,881	431,690	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	25,227,604	28,934,297
12518*D64	CDX.NA.HY31 SR. TRANCHE	1G	95,659,616	100,422,066	114,986,867	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,203,133	12,474,137	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	90,218,933	102,512,730
12518*D72	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,941,030	29,493,141	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	146,974	431,690	3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044	1A	25,794,056	29,061,451
12518*D80	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	52,254,586	66,543,731	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,094,278	6,237,069	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	47,160,308	60,306,662
12518*E22	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	63,576,795	72,985,808	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,089,368	6,237,069	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1A	58,487,427	66,748,739
12518*D98	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	61,427,142	70,640,724	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	285,953	863,380	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1A	61,141,189	69,777,344

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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*E30	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,165,129	29,968,213	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	175,217	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	24,989,912	29,536,523
12518*J43	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,250,756	29,858,819	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	190,575	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,060,181	29,427,129
12518*E48	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,236,583	29,968,213	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	191,913	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,044,670	29,536,523
12518*J50	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,184,185	29,968,213	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	186,563	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	24,997,622	29,536,523
12518*J68	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,247,827	29,968,213	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	181,211	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,066,616	29,536,523
12518*J76	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,866,521	31,062,159	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	154,764	431,690	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	25,711,757	30,630,469
12518*J84	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	50,595,435	57,493,434	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,137,352	6,237,069	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	45,458,083	51,256,365
12518*J92	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	50,626,390	57,493,434	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,115,091	6,237,069	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	45,511,299	51,256,365
12518*K25	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,525,926	29,365,987	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	149,396	431,690	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	25,376,530	28,934,297
12518*K33	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,879,382	28,039,064	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	145,445	431,690	38378G-AF-5	GNR 2012-134 PM PAC-11 3% due 11/20/2042	1A	25,733,937	27,607,374
12518*K41	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,695,658	28,613,689	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	142,759	431,690	3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	1A	25,552,899	28,181,999
12518*K58	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,461,287	27,340,156	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	142,087	431,690	3136A7-FM-9	FNR 2012-70 HB PAC-11 3% due 07/25/2042	1A	25,319,200	26,908,466
12518*K66	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	20,582,892	23,141,637	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,080,511	6,237,069	3137AP-MM-9	FHR 4030 PE PAC-1-11 3.5% due 04/15/2042	1A	15,502,381	16,904,568
				32,920,395	35,884,196						3137AQ-JU-3	FHR 4050 CZ Z SEQ 4% due 05/15/2042	1A	32,920,395	35,884,196
12518*K74	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,845,990	27,178,271	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	127,979	431,690	3136A0-DQ-7	FNR 2011-77 PC PAC-11 4% due 08/25/2041	1A	25,718,011	26,746,581
				214,940	234,653						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	214,940	234,653
12518*K82	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	22,103,001	27,461,156	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	105,178	431,690	38378U-L2-1	GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043	1A	21,997,823	27,029,466
				3,030,619	3,308,576						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	3,030,619	3,308,576
12518*K90	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	25,515,838	28,413,566	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	202,281	863,380	3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	1A	25,313,557	27,550,186
				25,126,518	27,799,413						38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.25% due 11/16/2040	1A	25,126,518	27,799,413
12518*L24	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	26,030,533	28,258,688	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	93,064	431,690	3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	1A	25,937,469	27,826,998
12518*L32	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	48,269,521	55,139,307	11/17/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,058,320	6,237,069	38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5% due 04/20/2040	1A	43,211,201	48,902,238
				4,920,459	5,523,241						38377M-N4-4	GNR 2010-149 MB AD PAC-11 4.5% due 11/16/2040	1A	4,920,459	5,523,241
12518*L40	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	9,220,333	10,789,107	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	128,476	863,380	38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	9,091,857	9,925,727
				37,752,395	41,264,050						38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.5% due 07/20/2040	1A	37,752,395	41,264,050
				8,345,193	9,005,018						3136A5-HH-2	FNR 2012-31 MN PAC-11 3.5% due 04/25/2042	1A	8,345,193	9,005,018
12518*L65	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,355,943	28,048,213	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	59,511	431,690	38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	25,296,432	27,616,523

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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*L57	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	42,696,794	47,026,046	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,046,050	6,237,069	38376L-AH-2	GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040	1A	37,650,744	40,788,977
				11,149,962	12,180,588						3136AV-R6-8	FNR 2017-24 Z Z SEQ 3% due 04/25/2047	1A	11,149,962	12,180,588
12518*L73	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,085,843	28,767,910	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	50,055	431,690	38376P-4G-2	GNR 2009-127 PB PAC-1-11 5% due 12/20/2039	1A	25,035,788	28,336,220
12518*L81	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,951,110	28,547,710	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	44,650	431,690	3136A5-MB-9	FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	1A	25,906,460	28,116,020
12518*L99	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	25,446,758	27,550,887	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	67,708	863,380	3136A8-V9-8	FNR 2012-113 EM PAC-11 3% due 10/25/2042	1A	25,379,050	26,687,507
				25,233,070	26,894,340						3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4% due 09/25/2043	1A	25,233,070	26,894,340
12518*M23	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	25,565,754	29,407,749	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	33,854	431,690	3137B1-KL-5	FHR 4194 ZE Z SEQ 4% due 04/15/2043	1A	25,531,900	28,976,059
12518*M31	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	30,714,906	35,804,147	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,006,296	6,237,069	3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3% due 03/25/2047	1A	25,708,610	29,567,078
				19,138,286	20,611,250						3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3% due 08/25/2042	1A	19,138,286	20,611,250
12518*M49	CDX.NA.IG31 SR. TRANCHE	1G	75,000,000	75,281,441	97,120,384	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	76,196	1,295,071	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	75,205,245	95,825,313
12518*M64	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	47,574,687	54,957,674	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	23,101	431,690	38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	1A	47,551,586	54,525,984
12518*M72	CDX.NA.IG31 SR. TRANCHE	1G	50,000,000	27,831,854	31,152,575	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	46,203	863,380	3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	1A	27,785,651	30,289,195
				22,735,115	23,975,896						3137AR-MM-5	FHR 4068 CE PAC-1-11 3% due 06/15/2042	1A	22,735,115	23,975,896
12518*M56	CDX.NA.HY31 SR. TRANCHE	2A	95,659,616	104,267,559	138,560,075	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	10,062,780	12,474,137	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	94,204,779	126,085,938
12518*M80	CDX.NA.IG31 SR. TRANCHE	1G	25,000,000	24,083,203	27,961,622	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	6,808	431,690	38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	1A	24,076,395	27,529,932
				1,636,390	1,786,474						38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1A	1,636,390	1,786,474
12518*M98	CDX.NA.HY31 SR. TRANCHE	1G	71,744,712	83,282,302	110,224,353	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	7,487,185	9,355,603	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	75,795,117	100,868,750
12518*N22	CDX.NA.HY31 SR. TRANCHE	1G	23,914,904	26,069,846	30,158,666	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	2,495,728	3,118,534	38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	1A	23,574,118	27,040,132
12518*N30	CDX.NA.HY31 SR. TRANCHE	1G	47,829,808	20,394,281	23,616,244	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,036,459	6,237,069	38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5% due 11/20/2039	1A	15,357,822	17,379,175
				33,420,923	35,999,949						38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11 4.5% due 07/20/2040	1A	33,420,923	35,999,949
126076BQ2	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	55,302,439	62,933,822	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	541,339	752,181	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	54,761,100	62,181,641
126076BR0	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,803,691	63,450,306	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	538,267	752,181	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	50,265,424	62,698,125
126076BU3	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	35,398,664	44,532,488	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE ...	987,413	1,504,363	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	34,411,251	43,028,125
				13,835,248	17,211,250						912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	13,835,248	17,211,250
				49,842,190	63,042,969						912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	49,842,190	63,042,969
				928,204	1,260,859						912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	928,204	1,260,859

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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
126076BV1	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,667,532	58,139,290	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	490,894	752,181	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	50,176,638	57,387,109
126076CS7	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,434,724	58,310,345	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	430,533	752,181	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	50,004,191	57,558,164
126076CT5	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	50,901,448	70,300,071	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	394,714	752,181	912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1A	50,506,734	69,547,890
126076CV0	CDX.NA.IG33 SR. TRANCHE	1G	25,000,000	20,253,425	24,511,429	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	172,364	376,091	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	20,081,061	24,135,338
				4,930,287	6,468,359						912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1A	4,930,287	6,468,359
126076CU2	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	49,045,404	56,556,673	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	351,899	752,181	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1A	48,693,505	55,804,492
				1,740,094	2,398,203						912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1A	1,740,094	2,398,203
126076CW8	CDX.NA.IG33 SR. TRANCHE	1G	50,000,000	51,370,238	56,189,401	10/09/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	367,190	752,181	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	1A	51,003,048	55,437,220
126076DC1	CDX.NA.IG33 SR. TRANCHE	1G	100,000,000	100,691,089	115,821,648	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	777,908	1,504,363	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	99,913,181	114,317,285
126076DD9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,256,335	57,740,462	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	450,297	752,181	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1A	49,806,038	56,988,281
126076DE7	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	51,002,002	64,201,009	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	439,509	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,562,493	63,448,828
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	101,163,734	133,809,051	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,394,729	1,504,363	912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1A	99,769,005	132,304,688
126076EK2	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,870,743	62,013,118	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	695,440	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,175,303	61,260,937
126076EL0	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	123,679,209	141,059,051	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,457,397	1,504,363	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1A	122,221,812	139,554,688
126076EM8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,340,158	56,708,822	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	697,755	752,181	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	49,642,403	55,956,641
126076EN6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,908,457	60,919,173	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	631,979	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,276,478	60,166,992
126076EP1	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	100,646,963	112,954,987	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,388,547	1,504,363	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	99,258,416	111,450,624
126076EQ9	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	102,020,528	120,723,113	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,264,664	1,504,363	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	100,755,864	119,218,750
126076ER7	CDX.NA.IG33 SR. TRANCHE	1F	65,000,000	65,876,257	76,460,062	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	520,097	977,836	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	65,356,160	75,482,226
126076ES5	CDX.NA.IG33 SR. TRANCHE	1F	55,000,000	55,535,974	67,558,064	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	431,547	827,400	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	55,104,427	66,730,664
126076ET3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,320,388	55,457,650	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	446,622	752,181	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1A	49,873,766	54,705,469
126076EU0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,277,797	59,825,228	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	438,865	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	49,838,932	59,073,047

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076EV8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,506,849	60,919,173	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	334,297	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,172,552	60,166,992
126076EW6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,962,584	63,107,064	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	299,345	752,181	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1A	50,663,239	62,354,883
126076EX4	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	51,268,023	56,189,401	03/04/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	264,975	752,181	3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	1A	51,003,048	55,437,220
126076FA3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,863,543	57,549,134	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	218,490	752,181	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	50,645,053	56,796,953
126076EZ9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,442,824	55,738,147	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	175,599	752,181	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	2AFE	50,267,225	54,985,966
126076FE5	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	51,534,257	48,152,845	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	74,174	752,181	00206R-MF-6	AT&T INC SERIES 144A 2.55% due 12/01/2033	2BFE	51,460,083	47,400,664
126076FD7	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	106,225,887	125,867,644	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	335,597	1,504,363	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1A	105,890,290	124,363,281
126076EY2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	57,112,720	61,846,077	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,801,181	8,328,280	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028	1GFE	49,311,539	53,517,797
126076FB1	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	59,691,767	60,228,280	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,791,767	8,328,280	00775V-10-4	AEGON FUNDING CORP I NEW MONEY Preferred Stock	2FE	51,900,000	51,900,000
126076FC9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	57,020,416	61,576,208	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,708,877	8,328,280	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC 3.574% due 11/07/2028	1GFE	49,311,539	53,247,928
126076FG0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,595,190	58,620,774	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(410,586)	752,181	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1A	51,005,776	57,868,593
126076FF2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	56,729,405	61,993,114	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,471,282	8,328,280	49327M-2K-9	KEY BANK NA SR UNSEC 3.3% due 06/01/2025	1GFE	49,258,123	53,664,834
126076FH8	CDX.NA.HY33 SR. TRANCHE	1F	49,311,538	56,688,191	61,891,969	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,486,379	8,328,280	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT 4% due 01/15/2025	2CFE	49,201,812	53,563,689
126076FJ4	CDX.NA.HY33 SR. TRANCHE	1*	49,311,538	56,408,441	64,344,264	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,486,379	8,328,280	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	1FFE	48,922,062	56,015,984
126076FL9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	56,063,425	62,236,945	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,847,425	8,328,280	855244-AT-6	STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029	2BFE	49,216,000	53,908,665
126076FK1	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	48,710,479	54,419,687	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(1,225,655)	752,181	91913Y-AS-9	VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025	2BFE	49,936,134	53,667,506
126076FM7	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	55,343,303	79,976,993	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	5,553,165	8,328,280	822582-AD-4	SHELL INTERNATIONAL FIN CO.GUARNT 6.375% due 12/15/2038	1DFE	49,790,138	71,648,713
126076KM1	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	26,621,599	29,015,089	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	260,040	415,759	3137BG-FZ-7	FHR 4440 ZX SC Z PT 4% due 01/15/2045	1A	26,361,559	28,599,330
126076KN9	CDX.NA.IG35 SR. TRANCHE	1G	25,000,000	25,206,818	27,549,702	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	230,659	415,759	3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1A	24,976,159	27,133,943
126076KP4	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,588,305	56,558,263	10/16/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	422,702	831,518	38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1A	51,165,603	55,726,745
126076KQ2	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	51,374,807	58,448,840	10/20/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	411,884	831,518	3137BG-JS-9	FHR 4444 CZ Z SEQ 3% due 02/15/2045	1A	50,962,923	57,617,322
126076KR0	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	45,994,454	51,554,010	10/27/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	395,029	831,518	3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1A	45,599,425	50,722,492
				5,033,160	5,284,116						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	5,033,160	5,284,116
126076KS8	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,736,331	57,609,331	10/28/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	326,322	831,518	3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1A	50,410,009	56,777,813
126076KT6	CDX.NA.HY35 SR. TRANCHE	1*	100,000,000	112,531,574	146,320,053	10/29/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.HY35 SR. TRANCHE, REC. 5% FIXED RATE	18,446,426	20,234,115	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	94,085,148	126,085,938
126076KU3	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,780,923	68,917,925	10/31/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	59,874	831,518	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	50,721,049	68,086,407
126076KV1	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,852,090	67,657,065	11/21/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	470,035	831,518	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	50,382,055	66,825,547

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
126076KW9	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,511,824	56,042,030	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	482,568	831,518	3137BW-HK-3	FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	1A	50,029,256	55,210,512
126076KX7	CDX.NA.IG35 SR. TRANCHE	1G	50,000,000	50,554,116	57,145,366	12/22/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	520,404	831,518	3137BD-C5-3	FHR 4377 LZ Z SEQ 3% due 08/15/2044	1A	50,033,712	56,313,848
126076KY5	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	67,266,404	73,936,670	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	1,079,229	1,663,036	3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	1A	66,187,175	72,273,634
				34,415,949	37,045,286						3136AW-U8-8	FNR 2017-43 B SEQ 3.5% due 06/25/2047	1A	34,415,949	37,045,286
126076KZ2	CDX.NA.IG35 SR. TRANCHE	1G	100,000,000	49,194,685	54,742,751	12/23/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	946,730	1,663,036	3136AK-6N-8	FNR 2014-65 CB SEQ 3% due 10/25/2044	1A	48,247,955	53,079,715
				50,133,278	53,419,759						3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.5% due 08/25/2042	1A	50,133,278	53,419,759
				719,743	840,553						3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1A	719,743	840,553
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	48,165,444	53,724,058	01/28/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	1,276,954	1,663,036	38377W-BA-1	GNR 2011-73 LB PAC-11 4% due 05/20/2041	1A	46,888,490	52,061,022
				23,152,536	24,306,931						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	23,152,536	24,306,931
				30,247,656	32,538,796						3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	1A	30,247,656	32,538,796
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	37,927,232	42,958,474	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	629,173	831,518	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	1A	37,298,059	42,126,956
				35,712,297	41,443,308						3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.5% due 07/25/2043	1A	35,712,297	41,443,308
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,184,000	53,106,180	01/29/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	605,031	831,518	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	1A	49,578,969	52,274,662
				503,316	528,412						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	503,316	528,412
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	51,195,565	58,430,973	01/30/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	557,054	831,518	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	1A	50,638,511	57,599,455
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	60,880,146	69,659,572	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	1,417,894	1,663,036	3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	1A	59,462,252	67,996,536
				41,641,344	43,810,664						3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.5% due 03/15/2043	1A	41,641,344	43,810,664
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	32,526,851	36,439,009	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	710,035	831,518	3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	1A	31,816,816	35,607,491
				18,887,728	20,825,139						3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.5% due 11/25/2044	1A	18,887,728	20,825,139
TBD	CDX.NA.IG35 SR. TRANCHE	1*	100,000,000	28,779,469	30,471,603	02/23/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	1,429,861	1,663,036	38378F-T6-7	GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	1A	27,349,608	28,808,567
				23,103,968	26,937,563						3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3% due 08/25/2044	1A	23,103,968	26,937,563
				26,560,289	27,836,446						3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	1A	26,560,289	27,836,446
TBD	CDX.NA.IG35 SR. TRANCHE	1*	60,000,000	60,526,736	77,279,813	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	842,394	997,821	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	59,684,342	76,281,992
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	50,031,382	57,127,366	02/24/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	685,938	831,518	3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1A	49,345,444	56,295,848
				25,514,093	26,786,237						3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1A	25,514,093	26,786,237
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	42,553,649	46,298,399	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	344,033	415,759	3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	1A	42,209,616	45,882,640
TBD	CDX.NA.IG35 SR. TRANCHE	1*	180,000,000	34,741,709	39,044,514	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE ...	2,362,282	2,993,464	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	1A	32,379,427	36,051,050
				32,982,700	33,973,757						3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11 3.5% due 05/25/2042	1A	32,982,700	33,973,757
				38,615,688	44,173,389						3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	1A	38,615,688	44,173,389
				21,762,038	24,932,004						38377M-E9-3	GNR 2010-147 PB AD PAC-11 4% due 11/20/2040	1A	21,762,038	24,932,004
				39,568,441	47,783,788						38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.5% due 12/20/2043	1A	39,568,441	47,783,788

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
				20,945,227	23,154,637						3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1A	20,945,227	23,154,637
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	49,465,360	55,411,727	02/26/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	634,121	831,518	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	1A	48,831,239	54,580,209
				2,430,538	2,599,625						3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1A	2,430,538	2,599,625
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	32,461,130	38,086,371	03/05/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	611,990	831,518	38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	1A	31,849,140	37,254,853
				40,967,498	44,049,701						3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	1A	40,967,498	44,049,701
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	31,097,954	33,738,239	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	303,703	415,759	3136AW-KH-9	FNR 2017-31 GB PAC 3% due 05/25/2047	1A	30,794,251	33,322,480
TBD	CDX.NA.IG35 SR. TRANCHE	1*	50,000,000	29,398,020	31,368,470	03/06/2021	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	622,185	831,518	38377X-GA-4	GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	1A	28,775,835	30,536,952
				31,930,112	35,126,633						3136AB-2N-2	FNR 2013-11 Z Z SEQ 3% due 02/25/2043	1A	31,930,112	35,126,633
91283#AD5	10yr U.S. Treasury Note	1A	10,000,000	10,064,835	9,651,557	07/15/2016	07/15/2026	ASSET SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(1,276,698)	912828-S5-0	TSY INFL IX N/B United States Treasury In .1250.125% due 07/15/2026	1A	10,064,835	10,928,255
81379LA@5	Pay SOFR Receive 0.4565% due 08/28/2030	1A	25,000,000	29,362,099	35,559,059	08/28/2020	08/28/2030	INTEREST RATE SWAP Pay SOFR Receive 0.4565% due 08/28/2030		(2,266,722)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	29,362,099	37,825,781
81379LA*7	Pay SOFR Receive 0.476% due 08/28/2030	1A	25,000,000	27,891,938	35,528,141	08/28/2020	08/28/2030	INTEREST RATE SWAP Pay SOFR Receive 0.476% due 08/28/2030		(2,297,640)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1A	27,891,938	37,825,781
9999999999 - Totals				9,823,403,022	11,296,594,121	XXX	XXX	XXX	337,760,840	440,649,519	XXX	XXX	XXX	9,485,642,182	10,855,944,602

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	198	9,709,256,938							198	9,709,256,938
2. Add: Opened or Acquired Transactions	15	1,094,460,119							15	1,094,460,119
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							23	1,005,256,664
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	190	9,823,403,023							190	9,823,403,023

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	238,079,253	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		238,079,253
4.	Part D, Section 1, Column 6	631,886,138	
5.	Part D, Section 1, Column 7	(393,785,998)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(20,887)

			Fair Value Check
7.	Part A, Section 1, Column 16	111,389,563	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		111,389,563
10.	Part D, Section 1, Column 9	748,060,747	
11.	Part D, Section 1, Column 10	(636,671,170)	
12	Total (Line 9 minus Line 10 minus Line 11)		(14)

			Potential Exposure Check
13.	Part A, Section 1, Column 21	9,315,340,975	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	9,315,340,967	
16.	Total (Line 13 plus Line 14 minus Line 15)		8

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	469,002,497	7,627,260,990
3.	Accrual of discount	5,867	530,404
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(3,420,015)	(9,409,223)
6.	Deduct consideration received on disposals	821,848,408	7,225,462,237
7.	Deduct amortization of premium	28,758	631,199
8.	Total foreign exchange change in book/adjusted carrying value	(753,004)	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)	35,999,919	393,041,740
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	35,999,919	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
One Brickell Square	Miami	FL	08/28/2002	Various				422,396
Otto's South Vineyard LLC	Napa	CA	08/05/2020	Treasury Wine Estates Americas Company				1,067,159
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				67,583
Cobia Distribution Center	Miami	FL	02/06/2013	Various				398,752
Empire Landing	Burbank	CA	04/30/2013	Various				(1,202)
Cyan PDX	Portland	OR	05/21/2013	Various				30,591
Lennox Distribution Center	Eastvale	CA	11/19/2014	Various				42,425
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				31,250
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				427,455
Baltimore IC	Baltimore	MD	10/04/2019	Various				127,424
Hollins End	Halethorpe	MD	10/04/2019	Various				3,552
Landover DC	Landover	MD	10/04/2019	Various				2,278
Vista Point South	Coppell	TX	10/04/2019	Various				900
Park 55	Bolingbrook	IL	10/04/2019	Various				4,024
Bedford Park	Bedford Park	IL	10/04/2019	Various				5,866
Freeport DC	Coppell	TX	10/04/2019	Various				83,349
1201-1205, 1211, & 1231 North Miller Street	Anaheim	CA	11/15/2012	Various				106,801
Emerald Corporate Park	Auburn	WA	08/23/2005	Various				889
Auburn Business Park - Kent Valley IP	Auburn	WA	12/30/2002	Various				57,427
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				290,303
Van Dorens West - Kent Valley IP	Ken	WA	12/30/2002	Various				73,724
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				35,350
Franklin 299	Redwood City	CA	06/03/2016	Various				91,815
600-650 College Road	Princeton	NJ	11/03/2016	Various				(20,259)
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				45,319
Yorktown Apartments	Dallas	TX	07/25/2018	Various				42,341
Oak View Mall	Omaha	NE	11/01/2018	Various				212,755
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				(2,255)
Near East Distribution Center Corporate	Houston	TX	01/22/2020	Various				306,192
730 Third Avenue	New York	NY	01/01/1973	Various				16,486,241
OHare Logistics Center IV Corporate	Elk Grove Village	IL	05/08/2020	Various				3,675,680
Octave Apartments Corporate	Nashville	TN	10/30/2020	Various				12,117
South Boerne MOB Corporate	Boerne	TX	10/27/2020	Various	68,928			
Apartments at Blakeney Corporate	Charlotte	NC	11/02/2020	Various				7,534
Pacific Landing Industrial Corporate	Salt Lake City	UT	01/29/2021	First American Exchange Company LLC	61,326,559			
Bridge Creek Apartments Corporate	Wilsonville	OR	01/12/2021	Gemini Bridge Creek Fee Owner LLC	72,148,481			
Boulder Creek Apartments Corporate	Wilsonville	OR	01/12/2021	Gemini Boulder Creek Fee Owner LLC	65,138,731			
0199999. Acquired by Purchase					198,682,699			24,135,776
Beckwith Farms Corporate	Mount Juliet	TN	10/04/2019	Various				(1,000,000)
33D North Apartments Corporate	Denton	TX	06/23/2015	Various		(83,024)		(259,206)
Millennium One Apartments Corporate	Charlotte	NC	10/15/2015	Various		(163,498)		(57,701)
The Rocks Apartments Corporate	East Lansing	MI	05/10/2016	Various				(312,883)
0299999. Acquired by Internal Transfer						(246,522)		(1,629,790)
0399999 - Totals					198,682,699	(246,522)		22,505,986

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Oak View Mall	Omaha	NE	02/24/2021	Omaha Mall Realty Holding LLC	20,709,866	212,755	19,215,233	12,868			(12,868)		19,415,120	7,523,419		(11,891,701)	(11,891,701)	500,405	956,464
Near East Distribution Center Corporate	Houston	TX	03/22/2021	8404 E Fwy LLC	13,503,549	306,192	13,220,910	23,553			(23,553)		13,503,549	17,730,984		4,227,436	4,227,436		534,648
0199999. Property Disposed					34,213,415	518,947	32,436,143	36,421			(36,421)		32,918,669	25,254,403		(7,664,265)	(7,664,265)	500,405	1,491,112
0399999 - Totals					34,213,415	518,947	32,436,143	36,421			(36,421)		32,918,669	25,254,403		(7,664,265)	(7,664,265)	500,405	1,491,112

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0923400	Milpitas	CA		01/13/2021	3.100	59,000,000		93,800,000
0720500	SUWANEE	GA		12/17/2015	3.700		136,000,000	1,080,000,000
0926400	Frisco	TX		01/14/2021	2.900	53,200,000		76,300,000
0926800	Fairburn	GA		02/05/2021	2.500	210,570,000		364,000,000
0927800	Washington	DC		03/19/2021	3.030	92,070,000		153,900,000
0927900	Cambridge	MA		02/17/2021	2.590	88,000,000		195,400,000
0928000	Fontana	CA		03/16/2021	2.580	202,600,000		344,950,000
0928800	Washington	DC		03/19/2021	3.030	88,000,000		147,000,000
0930900	Boynton Beach	FL		01/29/2021	2.700	84,000,000		142,700,000
0931300	Denver	CO		02/26/2021	2.700	51,450,000		84,750,000
0909101	El Segundo	CA		12/23/2019	2.360		1,043,388	7,167,914
0919400	Boston	MA		09/24/2020	3.500		9,139,010	423,000,000
0920700 (EUR 27,500,000)	Frankfurt	DEU		10/07/2020	3.200		32,344,125	433,368,165
0599999. Mortgages in good standing - Commercial mortgages-all other						928,890,000	178,526,523	3,546,336,079
0848301	New York	NY		12/13/2017	6.360		214,466	174,800,000
0920101	Pennsauken	NJ		07/31/2020	6.800	13,934,375	17,002	21,277,499
0699999. Mortgages in good standing - Mezzanine Loans						13,934,375	231,468	196,077,499
0899999. Total Mortgages in good standing						942,824,375	178,757,992	3,742,413,578
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						942,824,375	178,757,992	3,742,413,578

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
							8	9	10	11	12	13					
Loan Number	2 City	3 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
0587001	SEATTLE	WA		03/30/2011	03/09/2021	36,236,791							36,124,676	36,124,676			
0680500	DALLAS	TX		12/23/2010	03/17/2021	22,506,743							22,370,989	22,370,989			
0699500	Houston	TX		09/06/2013	03/30/2021	105,158,926							104,416,073	104,416,073			
0702900	Glendale	CA		07/30/2014	03/17/2021	41,028,127							32,714,214	32,714,214			
0720501	FAIRBURN	GA		12/31/2020	01/28/2021	136,000,000							136,000,000	136,000,000			
0844300	Cambridge	MA		08/03/2017	03/09/2021	114,192,925							114,192,925	114,192,925			
0920100	Pennsauken	NJ		07/31/2020	01/26/2021	13,934,375							13,934,375	13,934,375			
EB1143015254	CHATHAM	NJ		12/16/2016	02/12/2021	659,940		5,747			5,747		664,310	664,310			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016	03/13/2021	439,226		351			351		437,802	437,802			
EB1170011354	MARINA DEL REY	CA		08/07/2015	01/08/2021	566,502		1,535			1,535		563,665	563,665			
EB1171010825	SNOQUALMIE	WA		07/17/2015	03/13/2021	431,965		(2,491)			(2,491)		426,628	426,628			
EB1171011107	SNOQUALMIE	WA		10/09/2015	02/12/2021	400,710		(3,304)			(3,304)		396,612	396,612			
EB1171011491	BOTHELL	WA		12/18/2015	03/13/2021	393,340		(2,887)			(2,887)		389,615	389,615			
EB1216002172	MIAMI	FL		07/30/2015	03/13/2021	599,268		(1,461)			(1,461)		595,294	595,294			
EB1221060185	TAMPA	FL		09/18/2015	03/17/2021	567,200		(5,152)			(5,152)		559,704	559,704			
EB1221063073	JACKSONVILLE	FL		09/25/2015	03/13/2021	1,104,797		(4,928)			(4,928)		1,095,203	1,095,203			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016	02/12/2021	378,642		(374)			(374)		376,332	376,332			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016	02/12/2021	486,292		(1,715)			(1,715)		483,466	483,466			
EB1222530047	BOCA RATON	FL		08/07/2015	03/13/2021	836,867		4,611			4,611		837,981	837,981			
EB1222543094	RICHMOND	TX		10/12/2016	01/08/2021	422,080		2,815			2,815		424,895	424,895			
EB1247002743	JUPITER	FL		12/18/2015	01/08/2021	1,211,805		(7,248)			(7,248)		1,204,558	1,204,558			
EB1247002862	BOCA RATON	FL		12/18/2015	03/13/2021	118,685		(42)			(42)		109,284	109,284			
EB1249002396	NAPLES	FL		06/24/2016	02/12/2021	485,128		118			118		484,287	484,287			

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					
EB1259000940	TELLURIDE	CO		10/09/2015	01/08/2021	883,060		(7,280)			(7,280)		875,780	875,780			
EB1259001331	AVON	CO		07/17/2015	03/13/2021	474,068		(2,941)			(2,941)		97,373	97,373			
EB1259001421	EDWARDS	CO		08/07/2015	02/12/2021	630,662		3,447			3,447		632,774	632,774			
EB1341001635	PARKLAND	FL		12/18/2015	03/13/2021	627,881		2,436			2,436		627,757	627,757			
EB1341001961	BOCA RATON	FL		06/24/2016	01/08/2021	910,634		(3,838)			(3,838)		906,796	906,796			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015	02/12/2021	497,353		(4,670)			(4,670)		491,697	491,697			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015	03/13/2021	591,791		(684)			(684)		587,778	587,778			
EB1353004874	RANDOLPH	NJ		08/07/2015	02/12/2021	509,912		2,809			2,809		511,665	511,665			
EB1357000557	BROOKLINE	MA		07/17/2015	01/08/2021	674,447		(371)			(371)		674,076	674,076			
EB1367011253	VALLEY CENTER	CA		08/07/2015	03/13/2021	414,175		1,130			1,130		414,459	414,459			
EB1367015328	CARLSBAD	CA		12/16/2016	03/13/2021	417,817		3,080			3,080		410,922	410,922			
EB1369002632	USEPPA ISLAND	FL		12/18/2015	02/12/2021	528,002		2,012			2,012		525,997	525,997			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015	02/12/2021	436,275		(931)			(931)		434,455	434,455			
EB1386000417	OAK HILL	VA		11/20/2015	03/13/2021	497,807		(4,674)			(4,674)		491,145	491,145			
EB1389004582	PHILADELPHIA	PA		08/19/2016	01/08/2021	414,235		495			495		414,730	414,730			
EB1393005777	NEWTOWN	CT		09/18/2015	02/12/2021	449,374		(3,990)			(3,990)		444,200	444,200			
EB1400001470	SCOTTSDALE	AZ		07/30/2015	01/08/2021	705,083		(1,719)			(1,719)		701,896	701,896			
EB1400003015	PHOENIX	AZ		12/18/2015	03/13/2021	812,626		(6,038)			(6,038)		804,947	804,947			
EB1400004257	SCOTTSDALE	AZ		12/16/2016	02/12/2021	829,750		(4,651)			(4,651)		821,888	821,888			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015	02/12/2021	525,286		2,871			2,871		527,045	527,045			
EB1540092791	CANONSBURG	PA		10/09/2015	01/08/2021	457,637		(496)			(496)		457,141	457,141			
EB1540092861	CENTER VALLEY	PA		12/18/2015	02/12/2021	500,838		(3,724)			(3,724)		496,051	496,051			
EB1540093049	NAPLES	FL		10/09/2015	03/13/2021	1,214,014		(4,121)			(4,121)		1,202,655	1,202,655			
EB1540093068	WARRINGTON	PA		11/20/2015	02/12/2021	494,138		(2,021)			(2,021)		490,747	490,747			
EB1540093090	PITTSBURGH	PA		12/18/2015	02/12/2021	359,753		(2,800)			(2,800)		355,713	355,713			
EB1540093754	ENGLEWOOD	FL		12/18/2015	03/13/2021	1,088,170		(13,881)			(13,881)		1,070,207	1,070,207			
EB1540094121	CLARKSVILLE	MD		06/24/2016	03/13/2021	847,099		(3,599)			(3,599)		840,205	840,205			
EB1540094137	MARTINEZ	CA		06/24/2016	03/13/2021	1,108,062		(5,624)			(5,624)		1,098,110	1,098,110			
EB1540094189	WARRINGTON	PA		08/19/2016	03/17/2021	480,890		6,347			6,347		483,089	483,089			
EB1540094216	CHANTILLY	VA		12/16/2016	03/17/2021	585,272		(8,049)			(8,049)		573,784	573,784			
EB1540094291	HADDONFIELD	NJ		06/24/2016	03/17/2021	702,522		(8,738)			(8,738)		689,118	689,118			
EB1541037414	AUSTIN	TX		09/18/2015	02/12/2021	669,977		(8,265)			(8,265)		660,380	660,380			
EB1541037903	SCOTTSDALE	AZ		09/18/2015	01/08/2021	6,562		(3)			(3)		6,559	6,559			
EB1541037969	SAN ANTONIO	TX		07/30/2015	03/13/2021	545,749		(1,553)			(1,553)		541,823	541,823			
EB1541038468	NORTH HUNTINGDON	PA		10/09/2015	02/12/2021	506,649		(6,245)			(6,245)		500,403	500,403			
EB1541038819	NISSWA	MN		08/07/2015	01/08/2021	1,106,860		(8,960)			(8,960)		1,095,758	1,095,758			
EB1541038886	WINTER PARK	CO		09/25/2015	03/13/2021	279,022		(2,978)			(2,978)		167,332	167,332			
EB1541039016	TUJUNGA	CA		10/09/2015	01/08/2021	1,026,898		(12,822)			(12,822)		1,014,075	1,014,075			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015	01/08/2021	901,792		(2,131)			(2,131)		899,661	899,661			
EB1541039448	AUSTIN	TX		12/18/2015	01/08/2021	516,408		(1,099)			(1,099)		515,309	515,309			
EB1541039889	EVERGREEN	CO		12/18/2015	01/08/2021	440,630		(5,614)			(5,614)		434,175	434,175			
EB1541040272	TEMECULA	CA		06/24/2016	03/13/2021	420,364		(5,376)			(5,376)		414,153	414,153			
EB1541040454	HOUSTON	TX		08/19/2016	02/12/2021	913,257		(10,646)			(10,646)		899,029	899,029			
EB1541040483	BRENTWOOD	TN		10/12/2016	03/13/2021	688,306		513			513		681,688	681,688			
EB1541040750	LEANDER	TX		12/16/2016	01/08/2021	421,682		(6,859)			(6,859)		414,822	414,822			
EB1541040845	PACIFICA	CA		12/16/2016	02/12/2021	472,823		(9,784)			(9,784)		461,023	461,023			
EB1564000229	DENVER	CO		07/30/2015	02/12/2021	368,268		(897)			(897)		366,599	366,599			
EB1564000620	FORT COLLINS	CO		08/07/2015	01/08/2021	786,469		(66)			(66)		786,404	786,404			
EB1564001132	DENVER	CO		12/16/2016	03/13/2021	579,025		692			692		577,018	577,018			
EB1567001956	LOS ANGELES	CA		12/16/2016	02/12/2021	804,377		1,037			1,037		803,833	803,833			
EB1567001968	FORT COLLINS	CO		12/16/2016	02/12/2021	564,590		7,570			7,570		569,806	569,806			
EB1596048348	MOORESVILLE	NC		12/18/2015	02/12/2021	548,552		(6,864)			(6,864)		540,591	540,591			
EB1596049199	BELMONT	CA		03/24/2016	02/12/2021	428,579		(7,987)			(7,987)		419,745	419,745			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016	03/13/2021	638,101		(11,394)			(11,394)		622,948	622,948			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015	01/08/2021	689,675		3,622			3,622		693,298	693,298			
EB1596051112	SAN DIEGO	CA		11/20/2015	03/17/2021	846,275		(7,961)			(7,961)		834,883	834,883			
EB1596051241	COTO DE CEZA	CA		10/09/2015	03/13/2021	1,002,009		(8,246)			(8,246)		989,760	989,760			
EB1596051448	CAMARILLO	CA		09/25/2015	01/08/2021	661,210		612			612		661,822	661,822			
EB1596051712	LONE TREE	CO		06/24/2016	03/17/2021	641,299		(15,199)			(15,199)		624,592	624,592			
EB1596052025	SCOTTSDALE	AZ		12/18/2015	01/08/2021	658,751		(8,375)			(8,375)		650,377	650,377			

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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					
EB1596053037	SAN CLEMENTE	CA		06/24/2016	01/08/2021	1,281,982		(20,261)			(20,261)		1,261,721	1,261,721			
EB1596053229	LONE TREE	CO		08/19/2016	03/13/2021	515,604		(4,437)			(4,437)		509,181	509,181			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016	01/08/2021	573,706		(8,009)			(8,009)		565,697	565,697			
EB1596053538	MISSION VIEJO	CA		08/17/2016	03/13/2021	1,001,344		(13,155)			(13,155)		984,408	984,408			
EB1596053822	SEATTLE	WA		12/16/2016	03/13/2021	583,039		(1,771)			(1,771)		578,830	578,830			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016	03/13/2021	928,631		(12,538)			(12,538)		911,172	911,172			
EB1596053993	CALABASAS	CA		12/16/2016	01/08/2021	936,446		(16,247)			(16,247)		920,199	920,199			
EB1725001382	NEWPORT BEACH	CA		12/18/2015	03/17/2021	595,875		(7,594)			(7,594)		584,592	584,592			
EB1725002355	LADERA RANCH	CA		07/17/2015	03/13/2021	838,899		(3,403)			(3,403)		832,093	832,093			
EB1725002424	PALM SPRINGS	CA		08/07/2015	02/12/2021	393,561		(2,147)			(2,147)		390,619	390,619			
EB1725002983	PALM SPRINGS	CA		06/24/2016	01/08/2021	400,424		(3,392)			(3,392)		397,031	397,031			
EB1725003460	LADERA RANCH	CA		12/16/2016	02/12/2021	472,098		6,295			6,295		476,411	476,411			
EB1771001383	LAKE FOREST	CA		06/24/2016	01/08/2021	659,972		(8,440)			(8,440)		651,531	651,531			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016	02/12/2021	1,235,312		3,963			3,963		1,232,165	1,232,165			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015	03/13/2021	879,513		(2,144)			(2,144)		630,228	630,228			
EB1784002168	SAN FRANCISCO	CA		11/20/2015	03/13/2021	997,149		1,547			1,547		994,462	994,462			
EB1784002384	REDWOOD CITY	CA		07/17/2015	01/08/2021	809,386		(442)			(442)		808,944	808,944			
EB1784003112	MENLO PARK	CA		03/24/2016	03/13/2021	563,980		(3,898)			(3,898)		558,952	558,952			
EB1784003367	REDWOOD CITY	CA		10/12/2016	01/08/2021	687,225		(8,911)			(8,911)		678,314	678,314			
EB1784003514	SAN JOSE	CA		03/24/2016	03/17/2021	558,001		(1,091)			(1,091)		554,387	554,387			
EB1784003944	SAN CARLOS	CA		12/16/2016	01/08/2021	610,955		(1,807)			(1,807)		609,148	609,148			
EB1784004122	SAN FRANCISCO	CA		08/17/2016	02/12/2021	920,221		(8,669)			(8,669)		909,770	909,770			
EB1784004497	SEBASTOPOL	CA		12/16/2016	01/08/2021	699,980		(3,846)			(3,846)		694,637	694,637			
EB1784004502	MENLO PARK	CA		12/16/2016	02/12/2021	740,212		(5,158)			(5,158)		733,626	733,626			
EB1784004856	SAN FRANCISCO	CA		12/16/2016	02/12/2021	866,999		1,070			1,070		865,268	865,268			
EB1785003522	E PALO ALTO	CA		08/07/2015	01/08/2021	523,434		(1,235)			(1,235)		522,198	522,198			
EB1785004879	SANTA CRUZ	CA		12/16/2016	02/12/2021	662,422		(8,030)			(8,030)		651,892	651,892			
EB1785004925	SANTA CRUZ	CA		12/16/2016	03/13/2021	697,781		4,000			4,000		698,934	698,934			
EB1786002896	NOVATO	CA		03/24/2016	03/13/2021	595,188		(1,158)			(1,158)		591,619	591,619			
EB1786003720	BELMONT	CA		12/16/2016	02/12/2021	1,181,139		6,772			6,772		1,183,091	1,183,091			
EB1787003208	HAYWARD	CA		06/24/2016	03/17/2021	451,415		(5,796)			(5,796)		443,111	443,111			
EB1787003319	MILPITAS	CA		12/16/2016	01/08/2021	622,371		1,998			1,998		624,369	624,369			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015	03/13/2021	505,822		469			469		504,181	504,181			
EB1789003698	SUNNYVALE	CA		08/07/2015	01/08/2021	761,906		(61)			(61)		761,845	761,845			
EB1789003722	SUNNYVALE	CA		07/17/2015	01/08/2021	553,518		(3,440)			(3,440)		550,077	550,077			
EB1789003958	BURLINGAME	CA		06/24/2016	03/13/2021	582,215		(6,164)			(6,164)		572,620	572,620			
EB1789004148	BURLINGAME	CA		06/24/2016	03/13/2021	785,861		(6,628)			(6,628)		776,208	776,208			
EB1789004300	SAN JOSE	CA		06/24/2016	01/08/2021	649,777		3,951			3,951		653,727	653,727			
EB1789004375	HAYWARD	CA		10/12/2016	02/12/2021	1,091,340		7,199			7,199		1,095,858	1,095,858			
EB1789004553	THE WOODLANDS	TX		12/16/2016	01/08/2021	1,058,222		8,130			8,130		1,064,239	1,064,239			
EB1789004565	SAN JOSE	CA		08/17/2016	01/08/2021	336,378		(1,691)			(1,691)		334,686	334,686			
EB1791002772	RESTON	VA		08/07/2015	02/12/2021	1,009,053		5,303			5,303		1,011,219	1,011,219			
EB1793000749	VOORHEESVILLE	NY		12/18/2015	01/08/2021	491,446		(3,600)			(3,600)		487,846	487,846			
EB1793001647	MC LEAN	VA		12/16/2016	02/12/2021	595,835		(4,629)			(4,629)		589,907	589,907			
EB1794003753	NORTH POTOMAC	MD		06/24/2016	03/13/2021	592,336		3,588			3,588		590,513	590,513			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015	02/12/2021	493,537		(4,529)			(4,529)		487,748	487,748			
FR125687686	PALO ALTO	CA		10/07/2016	03/18/2021	1,045,149		4,720			4,720		1,045,637	1,045,637			
FR125692728	SAN DIEGO	CA		10/07/2016	03/18/2021	609,792		1,871			1,871		609,197	609,197			
FR125698675	WELLESLEY	MA		10/07/2016	01/14/2021	628,601		2,585			2,585		631,186	631,186			
FR125705470	DANA POINT	CA		11/18/2016	02/13/2021	564,711		1,960			1,960		565,196	565,196			
FR125719471	BURLINGAME	CA		11/18/2016	01/14/2021	753,442		3,274			3,274		756,716	756,716			
FR125755467	BURLINGAME	CA		11/18/2016	03/18/2021	855,512		3,326			3,326		855,428	855,428			
FR125758883	ORINDA	CA		11/04/2016	01/14/2021	1,195,901		4,755			4,755		1,200,657	1,200,657			
FR125758941	MORAGA	CA		12/02/2016	03/18/2021	890,998		4,455			4,455		891,894	891,894			
FR125767272	BROOKLINE	MA		12/02/2016	01/14/2021	497,696		2,032			2,032		499,728	499,728			
FR125767314	LEXINGTON	MA		12/02/2016	01/14/2021	609,821		2,490			2,490		612,311	612,311			
FR125769872	LOS ALTOS	CA		12/02/2016	02/13/2021	739,441		890			890		738,884	738,884			
FR125778337	SAN RAFAEL	CA		12/22/2016	02/13/2021	1,138,994		5,212			5,212		1,141,953	1,141,953			
FR125806799	SAN FRANCISCO	CA		12/22/2016	03/18/2021	1,176,156		3,300			3,300		1,175,063	1,175,063			
PH7118864581	HALF MOON BAY	CA		08/07/2015	03/16/2021	776,285		(9,136)			(9,136)		762,651	762,651			

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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					
PH7118927438	BELMONT	CA		08/01/2014	01/13/2021	711,267		(4,680)			(4,680)		705,114	705,114			
PH7119129091	SAN FRANCISCO	CA		05/22/2015	01/13/2021	608,491		(4,035)			(4,035)		603,199	603,199			
PH7130881704	FLOWER MOUND	TX		08/01/2014	02/12/2021	453,041		(1,557)			(1,557)		449,629	449,629			
PH7131573060	KERNERSVILLE	NC		08/28/2014	03/16/2021	438,865		(591)			(591)		435,460	435,460			
PH7131649621	DALLAS	TX		08/28/2014	03/16/2021	423,642		(1,285)			(1,285)		417,758	417,758			
PH7132397063	ISSAQUAH	WA		11/21/2014	01/13/2021	269,038		(613)			(613)		266,174	266,174			
PH7132735106	CONROE	TX		03/13/2015	01/13/2021	409,575		531			531		409,244	409,244			
PH7133027941	SHREWSBURY	MA		06/05/2015	01/13/2021	395,142		(1,603)			(1,603)		392,529	392,529			
PH7133126412	MCKINNEY	TX		04/10/2015	01/13/2021	436,695		1,971			1,971		437,722	437,722			
PH7133305800	SCOTTSDALE	AZ		04/24/2015	02/12/2021	468,237		(2,512)			(2,512)		463,737	463,737			
PH7133788401	SPRING	TX		06/05/2015	01/13/2021	579,299		(2,606)			(2,606)		575,519	575,519			
PH7133866298	WYNNEWOOD	PA		07/24/2015	03/16/2021	589,050		(729)			(729)		584,692	584,692			
PH7134142632	LAKE BLUFF	IL		10/16/2015	03/16/2021	479,603		(763)			(763)		475,984	475,984			
PH7134678882	PRINCETON	NJ		12/11/2015	02/12/2021	498,737		(2,398)			(2,398)		494,368	494,368			
PH7135240666	NAPLES	FL		03/11/2016	01/13/2021	444,389		2,094			2,094		445,616	445,616			
PH7135338999	SCOTTSDALE	AZ		01/15/2016	01/13/2021	561,984		(1,737)			(1,737)		559,154	559,154			
PH7135353089	AURORA	CO		03/25/2016	03/16/2021	466,187		(471)			(471)		463,013	463,013			
PH7135941057	NEEDHAM	MA		02/12/2016	01/13/2021	607,805		(1,991)			(1,991)		604,568	604,568			
0199999. Mortgages closed by repayment						569,278,182		(341,189)			(341,189)		558,604,209	558,604,209			
0416002	BOSTON	MA		07/23/2014		38,849,313							219,442	219,442			
0433901	ST PETERSBURG	FL		12/13/2002		1,582,444							188,111	188,111			
0433902	ST PETERSBURG	FL		12/13/2002		6,013,287							714,821	714,821			
0433903	ST PETERSBURG	FL		01/30/2004		4,404,504							523,610	523,610			
0450203	CORALVILLE	IA		08/03/2012		94,916,718							567,876	567,876			
0463803	ARLINGTON	TX		08/03/2012		230,290,377							1,089,664	1,089,664			
0473203	FRIENDSWOOD	TX		08/03/2012		230,130,638							1,097,062	1,097,062			
0499002	LEXINGTON	KY		04/26/2011		70,690,589							853,841	853,841			
0524201	SACRAMENTO	CA		01/28/2011		23,449,971							560,840	560,840			
0534705	PALMYRA	PA		10/15/2013		49,638,858							242,296	242,296			
0534706	DALLAS	TX		10/15/2013		37,355,344							182,338	182,338			
0545702	SAN DIEGO	CA		02/11/2013		70,926,242							434,952	434,952			
0548901	Atlanta	GA		05/03/2013		66,423,203							430,400	430,400			
0552604	RICHMOND	VA		08/30/2013		90,968,931							469,162	469,162			
0552701	NEW YORK	NY		09/13/2013		45,499,087							508,796	508,796			
0553801	COLUMBUS	OH		02/11/2013		221,991,064							1,022,664	1,022,664			
0553802	COLUMBUS	OH		03/04/2016		15,333,365							63,774	63,774			
0582812	DFW Airport	TX		06/03/2014		54,569,977							286,001	286,001			
0582813	Southaven	MS		06/03/2014		17,450,632							91,459	91,459			
0582814	San Bernardino	CA		06/03/2014		48,102,818							252,107	252,107			
0582815	San Bernardino	CA		06/03/2014		43,960,630							230,398	230,398			
0584501	Seattle	WA		12/29/2011		69,562,166							416,249	416,249			
0584502	Seattle	WA		12/29/2011		35,865,413							272,440	272,440			
0587001	SEATTLE	WA		03/30/2011		36,236,791							112,115	112,115			
0606801	Willow Grove	PA		09/21/2015		76,426,220							459,984	459,984			
0611500	LAS VEGAS	NV		09/27/2005		6,400,320							292,324	292,324			
0613100	LAS VEGAS	NV		12/20/2006		8,178,914							282,469	282,469			
0624600	CHICAGO	IL		01/03/2006		92,864,718							424,092	424,092			
0626400	LANSDOWNE	VA		05/30/2007		29,656,647							275,018	275,018			
0628401	SECAUCUS	NJ		11/12/2015		65,000,000							281,897	281,897			
0635601	SAN ANTONIO	TX		09/05/2007		7,444,324							187,855	187,855			
0642800	HOUSTON	TX		09/27/2007		33,729,891							268,057	268,057			
0642801	HOUSTON	TX		07/28/2016		2,263,457							17,988	17,988			
0663700	NEW YORK	NY		04/01/2008		27,712,869							482,114	482,114			
0677101	San Diego	CA		08/27/2013		87,058,193							531,418	531,418			
0677102	San Diego	CA		12/20/2017		28,450,035							141,885	141,885			
0680500	DALLAS	TX		12/23/2010		22,506,743							135,754	135,754			
0682700	Atlanta	GA		04/02/2012		36,735,798							230,340	230,340			
0683100	NORFOLK	VA		05/06/2011		50,047,186							336,754	336,754			
0686400	Annapolis	MD		12/30/2011		20,528,518							151,374	151,374			
0686700	Dallas	TX		11/07/2011		38,051,387							159,178	159,178			

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0687100	New York	NY		12/05/2011		193,683,775							1,307,637	1,307,637			
0688000	Charlotte	NC		12/29/2011		68,571,062							445,605	445,605			
0688600	Ventura	CA		03/30/2012		114,975,466							858,244	858,244			
0689300	Durham	NC		04/06/2012		113,966,299							704,083	704,083			
0689700	Philadelphia	PA		09/27/2012		22,673,173							230,840	230,840			
0689800	HOUSTON	TX		09/28/2012		77,500,629							811,202	811,202			
0690400	POTOMAC	MD		09/14/2012		18,495,655							98,997	98,997			
0691200	CHERRY HILL	NJ		08/15/2012		131,625,192							1,120,697	1,120,697			
0691300	HOUSTON	TX		02/21/2013		67,769,422							595,893	595,893			
0691700	Los Angeles	CA		08/22/2012		38,529,084							247,747	247,747			
0693900	Dallas	TX		12/21/2012		32,456,069							235,868	235,868			
0694300	NEW YORK	NY		03/06/2013		49,797,764							158,503	158,503			
0694400	FAIRFAX	VA		02/28/2013		76,676,211							490,832	490,832			
0695000	FORT WORTH	TX		04/08/2013		54,424,784							250,497	250,497			
0696400	NEW YORK	NY		07/31/2013		80,863,587							478,774	478,774			
0696500	NEW YORK	NY		07/31/2013		71,878,744							425,577	425,577			
0696900	Los Angeles	CA		06/27/2013		119,046,166							645,019	645,019			
0697600	New York	NY		08/01/2013		18,903,242							123,764	123,764			
0698800	McLean	VA		08/30/2013		243,103,470							1,941,332	1,941,332			
0698900	RICHMOND	TX		11/04/2013		18,531,858							86,887	86,887			
0699300	DENVER	CO		10/30/2013		71,072,394							451,407	451,407			
0699500	Houston	TX		09/06/2013		105,158,926							742,853	742,853			
0699800	BLOOMFIELD	CT		01/13/2014		32,091,635							130,458	130,458			
0700300	ANDOVER	MA		12/20/2013		34,525,332							182,342	182,342			
0700800	BROOMFIELD	CO		11/08/2013		100,870,127							579,656	579,656			
0701500	PHILADELPHIA	PA		12/06/2013		45,861,447							237,609	237,609			
0702500	WARWICK	RI		01/13/2014		21,394,423							86,972	86,972			
0702900	Glendale	CA		07/30/2014		41,028,127							8,313,913	8,313,913			
0703600	New York	NY		03/12/2014		67,303,108							274,346	274,346			
0703700	MCLEAN	VA		04/29/2014		93,548,623							552,654	552,654			
0703900	Glenview	IL		07/01/2014		39,489,051							251,002	251,002			
0704400	Portland	OR		07/07/2014		36,336,573							12,012,323	12,012,323			
0704700	STAMFORD	CT		06/19/2014		78,289,090							314,500	314,500			
0704800	Houston	TX		05/30/2014		241,429,665							983,196	983,196			
0706100	BOLTON	GBR		07/10/2014		137,493,597							910,278	910,278			
0706800	Boston	MA		08/20/2014		168,166,183							809,460	809,460			
0707600	Atlanta	GA		10/10/2014		58,000,000							17,162,500	17,162,500			
0708400	Manteca	CA		08/19/2014		4,731,534							24,239	24,239			
0708401	San Juan Capistrano	CA		08/19/2014		1,619,361							10,262	10,262			
0708402	Los Angeles	CA		08/19/2014		1,930,705							13,011	13,011			
0708403	Los Angeles	CA		08/19/2014		1,289,262							8,936	8,936			
0708404	San Diego	CA		08/19/2014		860,174							7,308	7,308			
0708405	Healsburg	CA		08/19/2014		358,609							13,833	13,833			
0708406	Sanger	CA		10/16/2014		431,311							4,466	4,466			
0708407	Van Nuys	CA		10/16/2014		4,514,234							22,441	22,441			
0708408	Gainesville	GA		09/29/2015		2,113,258							10,293	10,293			
0708800	Austin	TX		10/14/2014		78,232,490							448,915	448,915			
0709100	CHICAGO	IL		12/17/2014		170,000,000							468,416	468,416			
0711100	BEL AIR	MD		12/05/2014		46,512,241							244,747	244,747			
0712200	Weehawken	NJ		02/27/2015		207,240,258							938,435	938,435			
0712900	Fountain Valley	CA		06/05/2015		112,647,393							518,072	518,072			
0713000	Alexandria	VA		02/17/2015		33,039,575							169,708	169,708			
0713700	New York	NY		02/05/2015		53,906,464							250,009	250,009			
0714100	Newton	MA		07/31/2015		134,211,114							598,507	598,507			
0714201	Charlotte	NC		07/10/2017		80,880,052							422,553	422,553			
0715100	Austin	TX		06/09/2015		19,592,119							96,967	96,967			
0715200	KEARNY	NJ		10/21/2015		40,593,176							239,058	239,058			
0716400	Walnut Creek	CA		08/26/2015		95,922,821							475,932	475,932			
0716600	Frisco	TX		08/10/2015		43,974,917							210,962	210,962			
0717300	Coppell	TX		08/28/2015		64,720,098							282,739	282,739			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0717700	ARLINGTON	VA		11/04/2015		64,906,347							282,837	282,837			
0717800	Mandan	ND		10/08/2015		987,048							7,936	7,936			
0717900	Austin	TX		08/11/2015		29,422,514							139,499	139,499			
0718200	Orlando	FL		09/16/2015		41,800,689							205,704	205,704			
0719200	Manhasset	NY		11/20/2015		162,500,000							487,509	487,509			
0719500	Woodland Hills	CA		11/18/2015		43,500,000							199,605	199,605			
0719600	BOSTON	MA		11/17/2015		318,340,506							1,500,405	1,500,405			
0719700	CAMBRIDGE	GBR		12/11/2015		65,359,628							665,894	665,894			
0720000	PORTLAND	OR		10/29/2015		179,900,377							1,167,680	1,167,680			
0721000	Seattle	WA		01/20/2016		52,500,000							76,591	76,591			
0721300	THE COLONY	TX		03/15/2016		63,750,439							286,296	286,296			
0721700	Durham	NC		03/30/2016		39,018,816							183,563	183,563			
0721800	FRISCO	TX		03/11/2016		38,139,056							188,337	188,337			
0722400	Kansas City	MO		03/28/2016		310,532,468							1,816,552	1,816,552			
0722500	Alpharetta	GA		05/20/2016		48,285,001							240,108	240,108			
0802500	Falls Church	VA		11/10/2016		88,219,723							421,329	421,329			
0803100	AUSTIN	TX		09/07/2016		32,887,022							193,909	193,909			
0803200	Pottstown	PA		11/02/2016		57,122,782							297,484	297,484			
0833600	Harrisburg	PA		12/29/2016		47,678,867							227,775	227,775			
0833800	ATLANTA	GA		12/20/2016		43,278,714							223,430	223,430			
0833900	ATLANTA	GA		12/22/2016		40,950,000							130,204	130,204			
0837000	Tysons	VA		06/05/2017		198,713,329							784,082	784,082			
0838500	Frederick	MD		05/11/2017		115,686,673							570,539	570,539			
0839500	Boston	MA		05/22/2017		101,087,099							463,072	463,072			
0843600	Mt Arlington	NJ		09/19/2017		71,799,824							302,905	302,905			
0850500	Charlotte	NC		12/22/2017		43,265,883							204,685	204,685			
0851000	Metuchen	NJ		12/29/2017		70,000,000							205,669	205,669			
0853300	Novi	MI		03/14/2018		96,013,668							561,811	561,811			
0856300	Hackensack	NJ		05/22/2018		41,048,649							206,065	206,065			
0857000	Hopkins	MN		06/26/2018		50,150,897							212,457	212,457			
0863400	Kirkland	WA		08/01/2018		47,938,270							232,923	232,923			
A881619	NORMAN	OK		04/18/1997		50,292							2,045	2,045			
EB1027549259	CHARLOTTE	NC		12/16/2016		470,821							2,691	2,691			
EB1028548196	VENTURA	CA		12/16/2016		579,799							3,374	3,374			
EB1028600849	SIMI VALLEY	CA		10/07/2016		501,494							4,004	4,004			
EB1028601459	MOORPARK	CA		12/16/2016		588,721							3,365	3,365			
EB1104004417	FORT WORTH	TX		12/18/2015		388,697							2,407	2,407			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		598,084							3,899	3,899			
EB1143010864	WARREN	NJ		07/17/2015		568,725							2,372	2,372			
EB1143010869	ROSELAND	NJ		08/07/2015		424,688							1,801	1,801			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		426,277							806	806			
EB1143013484	WYCKOFF	NJ		12/16/2016		588,113							2,473	2,473			
EB1143014124	ALEXANDRIA	VA		08/19/2016		397,511							1,559	1,559			
EB1143015254	CHATHAM	NJ		12/16/2016		659,940							1,377	1,377			
EB1144000089	NEW YORK	NY		08/07/2015		968,714							6,137	6,137			
EB1144000105	NEW YORK	NY		08/07/2015		707,106							2,999	2,999			
EB1144000106	NEW YORK	NY		06/24/2016		244,055							2,222	2,222			
EB1144000136	BROOKLYN	NY		11/20/2015		376,814							1,547	1,547			
EB1144000183	NEW YORK	NY		12/18/2015		480,027							2,861	2,861			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		568,068							2,351	2,351			
EB1144000257	NEW YORK	NY		12/18/2015		718,372							9,346	9,346			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		439,226							1,775	1,775			
EB1144000435	NEW YORK	NY		06/24/2016		473,225							2,780	2,780			
EB1170011354	MARINA DEL REY	CA		08/07/2015		566,502							4,371	4,371			
EB1170015086	VANCOUVER	WA		12/16/2016		289,148							3,321	3,321			
EB1171010551	BELLEVUE	WA		10/09/2015		543,184							2,256	2,256			
EB1171010808	SEATTLE	WA		07/17/2015		397,693							3,858	3,858			
EB1171010825	SNOQUALMIE	WA		07/17/2015		431,965							2,846	2,846			
EB1171010943	SEATTLE	WA		07/17/2015		761,640							4,847	4,847			
EB1171011107	SNOQUALMIE	WA		10/09/2015		400,710							795	795			

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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					
EB1171011283	BELLEVUE	WA		12/18/2015		337,226							1,759	1,759			
EB1171011491	BOTHELL	WA		12/18/2015		393,340							838	838			
EB1171012158	BOTHELL	WA		12/18/2015		393,383							1,618	1,618			
EB1171012415	BOTHELL	WA		12/18/2015		310,285							3,994	3,994			
EB1171012482	BELLEVUE	WA		12/18/2015		509,185							6,086	6,086			
EB1171013196	SEATTLE	WA		06/24/2016		603,078							2,370	2,370			
EB1171013474	SEATTLE	WA		03/24/2016		554,561							2,022	2,022			
EB1171014557	BELLEVUE	WA		08/19/2016		433,099							1,920	1,920			
EB1171014892	BELLEVUE	WA		10/12/2016		898,382							3,816	3,816			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,091,624							3,970	3,970			
EB1171015379	GREENBANK	WA		12/16/2016		565,451							3,130	3,130			
EB1171015609	KIRKLAND	WA		12/16/2016		924,770							3,828	3,828			
EB1171015700	BOTHELL	WA		12/16/2016		499,707							2,092	2,092			
EB1171015727	KIRKLAND	WA		12/16/2016		389,204							1,667	1,667			
EB1215001434	ISLAMORADA	FL		12/18/2015		537,413							3,410	3,410			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		456,744							3,190	3,190			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		427,702							2,225	2,225			
EB1215003152	MIAMI BEACH	FL		03/24/2016		558,197							2,227	2,227			
EB1216002172	MIAMI	FL		07/30/2015		599,268							2,514	2,514			
EB1216002421	CORAL GABLES	FL		09/25/2015		147,594							4,489	4,489			
EB1216002512	MIAMI	FL		07/17/2015		517,633							3,220	3,220			
EB1216002726	CORAL GABLES	FL		12/18/2015		732,602							3,170	3,170			
EB1216002733	TAVERNIER	FL		12/18/2015		846,946							6,386	6,386			
EB1216002934	CORAL GABLES	FL		06/24/2016		378,779							1,523	1,523			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		528,528							2,965	2,965			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		486,350							3,038	3,038			
EB1216003368	CORAL GABLES	FL		08/19/2016		425,295							1,699	1,699			
EB1216003433	CORAL GABLES	FL		12/16/2016		401,613							153,582	153,582			
EB1216003655	COCONUT GROVE	FL		12/16/2016		421,245							1,605	1,605			
EB1216003663	HILTON HEAD	SC		12/16/2016		438,169							1,793	1,793			
EB1216003667	MIAMI	FL		12/16/2016		989,314							6,053	6,053			
EB1221058703	JACKSONVILLE	FL		12/18/2015		454,319							2,307	2,307			
EB1221060185	TAMPA	FL		09/18/2015		567,200							2,343	2,343			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		755,195							4,616	4,616			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		447,276							2,697	2,697			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		587,660							3,598	3,598			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,104,797							4,666	4,666			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		591,020							3,834	3,834			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		380,187							1,548	1,548			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		288,157							2,332	2,332			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		609,631							3,704	3,704			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		692,229							3,184	3,184			
EB1221064680	JACKSONVILLE	FL		11/20/2015		944,250							5,950	5,950			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		687,784							4,072	4,072			
EB1221065631	JACKSONVILLE	FL		12/18/2015		388,971							2,754	2,754			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		378,642							1,937	1,937			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		474,537							1,950	1,950			
EB1221066003	JACKSONVILLE	FL		06/24/2016		323,830							1,273	1,273			
EB1221066207	JACKSONVILLE	FL		06/24/2016		554,426							3,526	3,526			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		578,903							3,525	3,525			
EB1221066985	JACKSONVILLE	FL		06/24/2016		549,000							4,316	4,316			
EB1221067634	JACKSONVILLE	FL		08/19/2016		370,771							16,132	16,132			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		486,292							1,111	1,111			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		416,796							2,372	2,372			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		255,854							12,694	12,694			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		471,792							1,872	1,872			
EB1222530047	BOCA RATON	FL		08/07/2015		836,867							3,496	3,496			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,029,821							6,413	6,413			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		594,953							3,602	3,602			
EB1222531773	WESTPORT	CT		08/07/2015		547,750							2,437	2,437			

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EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		948,643							3,811	3,811			
EB1222532516	HIGHLANDS	NC		08/07/2015		442,962							2,767	2,767			
EB1222532592	CHATHAM	MA		12/18/2015		543,445							2,138	2,138			
EB1222532623	LA QUINTA	CA		06/24/2016		433,679							2,628	2,628			
EB1222532870	MILTON	DE		12/18/2015		487,065							2,706	2,706			
EB1222534409	MORRISTOWN	NJ		12/18/2015		545,590							3,192	3,192			
EB1222535686	TENAFLY	NJ		12/18/2015		484,241							1,263	1,263			
EB1222535815	FOSTER CITY	CA		10/12/2016		498,125							2,938	2,938			
EB1222535958	NEW ORLEANS	LA		12/18/2015		422,321							2,183	2,183			
EB1222536927	CHILMARK	MA		12/18/2015		403,623							2,191	2,191			
EB1222538558	SAINT CHARLES	IL		06/24/2016		511,306							3,103	3,103			
EB1222539405	BELLEVUE	WA		03/24/2016		660,127							2,520	2,520			
EB1222540366	ALBANY	CA		10/12/2016		526,343							2,009	2,009			
EB1222541566	SEATTLE	WA		08/19/2016		572,770							2,236	2,236			
EB1222545020	SAN DIEGO	CA		08/17/2016		565,210							2,243	2,243			
EB1222546150	CARLSBAD	CA		08/17/2016		599,954							2,381	2,381			
EB1222546556	GLENDALE	CA		10/12/2016		785,834							5,324	5,324			
EB1222549417	NASHVILLE	TN		12/16/2016		377,489							7,865	7,865			
EB1222550563	LOS ANGELES	CA		12/16/2016		713,884							2,809	2,809			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		656,985							7,840	7,840			
EB1223010400	COCOA	FL		12/18/2015		434,031							1,708	1,708			
EB1223010541	MELBOURNE	FL		06/24/2016		141,109							6,969	6,969			
EB1223010648	MALABAR	FL		11/20/2015		440,516							1,790	1,790			
EB1223010671	COCOA BEACH	FL		12/18/2015		336,104							3,785	3,785			
EB1223011951	MALABAR	FL		08/19/2016		643,578							2,518	2,518			
EB1223012170	OAK HILL	VA		12/16/2016		877,406							3,615	3,615			
EB1223012229	INDIALANTIC	FL		10/12/2016		464,539							2,736	2,736			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		581,752							3,681	3,681			
EB1223013138	ORLANDO	FL		12/16/2016		434,740							1,779	1,779			
EB1247002613	BOCA RATON	FL		10/09/2015		395,464							2,412	2,412			
EB1247002648	DAVIE	FL		07/17/2015		376,330							2,366	2,366			
EB1247002667	DELRAY BEACH	FL		07/17/2015		391,503							1,811	1,811			
EB1247002767	BOCA RATON	FL		11/20/2015		879,461							3,791	3,791			
EB1247002781	PARKLAND	FL		07/17/2015		601,568							2,453	2,453			
EB1247002803	BOCA RATON	FL		07/17/2015		467,474							3,418	3,418			
EB1247002862	BOCA RATON	FL		12/18/2015		118,685							9,359	9,359			
EB1247003086	DAVIE	FL		12/18/2015		402,033							1,539	1,539			
EB1249002270	NAPLES	FL		11/20/2015		541,276							3,281	3,281			
EB1249002396	NAPLES	FL		06/24/2016		485,128							959	959			
EB1249002805	VENICE	FL		08/19/2016		397,365							2,992	2,992			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,025,719							7,084	7,084			
EB1249003388	NAPLES	FL		12/16/2016		886,913							5,231	5,231			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		755,363							2,937	2,937			
EB1249003962	NAPLES	FL		12/16/2016		417,742							2,490	2,490			
EB1249003968	PUNTA GORDA	FL		12/16/2016		681,735							4,892	4,892			
EB1259001254	VAIL	CO		09/25/2015		1,133,583							6,978	6,978			
EB1259001331	AVON	CO		07/17/2015		474,068							373,754	373,754			
EB1259001363	ASPEN	CO		08/07/2015		899,788							3,734	3,734			
EB1259001421	EDWARDS	CO		08/07/2015		630,662							1,335	1,335			
EB1259001548	EAGLE	CO		12/18/2015		391,383							1,566	1,566			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		532,640							2,120	2,120			
EB1259001827	PARK CITY	UT		12/18/2015		483,561							2,221	2,221			
EB1259002143	MINTURN	CO		06/24/2016		1,116,545							4,419	4,419			
EB1259002243	ASPEN	CO		08/19/2016		1,789,370							6,893	6,893			
EB1259002337	PARK CITY	UT		08/19/2016		405,549							1,590	1,590			
EB1259002374	WASHINGTON	DC		08/19/2016		456,693							2,691	2,691			
EB1259002723	NAPERVILLE	IL		12/16/2016		417,655							2,597	2,597			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		684,298							2,657	2,657			
EB1259002866	ROCKVILLE	MD		12/16/2016		592,693							3,977	3,977			
EB1259002907	EAGLE	CO		12/16/2016		537,601							2,144	2,144			

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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					
EB1259002939	AVON	CO		12/16/2016		633,319							2,390	2,390			
EB1341001587	PARKLAND	FL		12/18/2015		393,427							303	303			
EB1341001635	PARKLAND	FL		12/18/2015		627,881							2,559	2,559			
EB1341001770	PARKLAND	FL		12/18/2015		487,797							3,067	3,067			
EB1341001773	DAVIE	FL		12/18/2015		538,187							3,265	3,265			
EB1341001869	DELRAY BEACH	FL		12/16/2016		677,908							4,042	4,042			
EB1349001031	MIAMI	FL		12/18/2015		399,321							1,563	1,563			
EB1351002030	NEW YORK	NY		07/30/2015		655,293							4,168	4,168			
EB1351002305	EAST MEADOW	NY		07/30/2015		368,981							2,416	2,416			
EB1351002957	BROOKLYN	NY		10/09/2015		508,464							3,227	3,227			
EB1351003190	BROOKLYN	NY		08/07/2015		830,153							3,363	3,363			
EB1351003265	NEW YORK	NY		10/09/2015		591,055							5,603	5,603			
EB1351003327	BROOKLYN	NY		08/07/2015		1,045,608							6,214	6,214			
EB1351003524	NEW YORK	NY		11/20/2015		755,136							3,122	3,122			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		542,833							3,739	3,739			
EB1351003611	NEW YORK	NY		07/17/2015		461,049							2,887	2,887			
EB1351003676	NEW YORK	NY		11/20/2015		385,711							2,407	2,407			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		522,774							2,234	2,234			
EB1351003774	NEW YORK	NY		11/20/2015		515,806							4,103	4,103			
EB1351003811	MANHASSET	NY		08/07/2015		1,085,154							6,729	6,729			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		316,558							3,964	3,964			
EB1351003847	NEW YORK	NY		11/20/2015		1,368,297							5,655	5,655			
EB1351003899	NEW YORK	NY		12/18/2015		1,269,514							4,967	4,967			
EB1351003905	NEW YORK	NY		08/07/2015		506,992							3,069	3,069			
EB1351003915	NEW YORK	NY		12/18/2015		990,628							4,037	4,037			
EB1351003930	NEW YORK	NY		11/20/2015		2,370,660							15,054	15,054			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		497,353							986	986			
EB1351004102	NEW YORK	NY		10/12/2016		658,721							2,527	2,527			
EB1351004168	TRURO	MA		12/18/2015		426,461							2,492	2,492			
EB1351004235	HOWARD BEACH	NY		12/18/2015		388,190							2,321	2,321			
EB1351004353	NEW YORK	NY		12/18/2015		1,145,414							6,898	6,898			
EB1351004649	BROOKLYN	NY		06/24/2016		679,143							2,796	2,796			
EB1351004683	BELLMORE	NY		06/24/2016		477,935							24,395	24,395			
EB1351004817	STATEN ISLAND	NY		08/19/2016		765,951							2,890	2,890			
EB1351005094	NEW YORK	NY		06/24/2016		915,896							3,646	3,646			
EB1351005144	NEW YORK	NY		08/19/2016		1,717,189							10,117	10,117			
EB1351005342	NEW YORK	NY		08/19/2016		593,141							2,712	2,712			
EB1351005791	ARLINGTON	VA		12/16/2016		605,970							2,374	2,374			
EB1351005922	PLAINVIEW	NY		12/16/2016		414,046							1,732	1,732			
EB1352003839	REMSENBURG	NY		07/17/2015		880,883							5,358	5,358			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,743,867							507,096	507,096			
EB1352003934	SETAUKET	NY		11/20/2015		451,977							1,814	1,814			
EB1352004188	QUIOGUE	NY		12/18/2015		880,199							5,263	5,263			
EB1352004264	STONY BROOK	NY		12/18/2015		723,799							3,945	3,945			
EB1352004267	LARCHMONT	NY		12/18/2015		915,495							7,539	7,539			
EB1352004379	DOUGLASTON	NY		06/24/2016		911,839							3,547	3,547			
EB1352004398	HOBOKEN	NJ		06/24/2016		451,446							6,943	6,943			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		616,720							2,476	2,476			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		384,437							1,583	1,583			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		527,307							2,228	2,228			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		591,791							3,329	3,329			
EB1353004683	MENDHAM	NJ		08/07/2015		522,193							3,502	3,502			
EB1353004874	RANDOLPH	NJ		08/07/2015		509,912							1,056	1,056			
EB1353005038	AUSTIN	TX		08/07/2015		534,726							2,184	2,184			
EB1353005122	DENVILLE	NJ		12/18/2015		588,732							2,317	2,317			
EB1353005230	ALBERTSON	NY		11/20/2015		325,697							1,841	1,841			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		566,921							2,418	2,418			
EB1353005303	CRANFORD	NJ		12/18/2015		783,026							4,860	4,860			
EB1353006638	MADISON	NJ		12/16/2016		403,215							1,604	1,604			
EB1353006687	TOWACO	NJ		12/16/2016		644,896							2,710	2,710			

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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					
EB1354012258	RIVERSIDE	CT		11/20/2015		567,458							3,368	3,368			
EB1357000692	NEWTON	MA		11/20/2015		768,361							3,083	3,083			
EB1357000849	MARSHFIELD	MA		12/18/2015		382,809							3,747	3,747			
EB1357000907	BEDFORD	MA		12/18/2015		466,210							1,946	1,946			
EB1357000940	NEWTON	MA		10/12/2016		523,861							3,209	3,209			
EB1357000968	LEXINGTON	MA		06/24/2016		1,491,468							8,875	8,875			
EB1357000970	UPTON	MA		06/24/2016		394,256							828	828			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		880,979							5,456	5,456			
EB1357001084	BROOKLINE	MA		08/19/2016		671,136							2,694	2,694			
EB1357001173	BROOKLINE	MA		12/16/2016		583,610							2,450	2,450			
EB1365004217	LUCAS	TX		09/18/2015		674,856							2,791	2,791			
EB1367010379	SAN DIEGO	CA		11/20/2015		916,362							3,871	3,871			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,188,571							5,079	5,079			
EB1367011253	VALLEY CENTER	CA		08/07/2015		414,175							846	846			
EB1367011403	SAN DIEGO	CA		03/24/2016		478,835							2,879	2,879			
EB1367012826	SAN DIEGO	CA		03/24/2016		537,392							3,241	3,241			
EB1367013146	CARLSBAD	CA		03/24/2016		474,409							2,850	2,850			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		524,465							2,997	2,997			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,177,747							6,303	6,303			
EB1367014476	SAN DIEGO	CA		08/17/2016		689,154							2,862	2,862			
EB1367014488	SAN DIEGO	CA		08/17/2016		674,376							2,751	2,751			
EB1367014513	VISTA	CA		10/12/2016		536,542							3,335	3,335			
EB1367015025	SAN DIEGO	CA		08/17/2016		823,108							3,267	3,267			
EB1367015277	SAN DIEGO	CA		12/16/2016		571,136							2,223	2,223			
EB1367015328	CARLSBAD	CA		12/16/2016		417,817							9,975	9,975			
EB1369002397	SARASOTA	FL		07/17/2015		442,428							1,878	1,878			
EB1369002572	SARASOTA	FL		12/18/2015		478,255							1,836	1,836			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		528,002							4,018	4,018			
EB1369003121	SARASOTA	FL		08/19/2016		438,749							1,804	1,804			
EB1369003522	SARASOTA	FL		12/16/2016		478,889							2,728	2,728			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		792,201							5,100	5,100			
EB1371004891	CHATHAM	NJ		11/20/2015		475,616							2,885	2,885			
EB1371005172	FAIRFAX	VA		08/07/2015		404,561							1,699	1,699			
EB1371005596	ASHBURN	VA		11/20/2015		456,512							2,738	2,738			
EB1373010395	CHEVY CHASE	MD		08/07/2015		513,136							4,171	4,171			
EB1373010876	NORWALK	CT		12/18/2015		663,892							4,931	4,931			
EB1373011773	BRONX	NY		11/20/2015		679,242							2,712	2,712			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		595,459							3,562	3,562			
EB1380003155	LAVALLETTE	NJ		12/16/2016		706,791							4,193	4,193			
EB1381009632	LINWOOD	NJ		08/07/2015		419,534							1,910	1,910			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		436,275							889	889			
EB1381010210	PHILADELPHIA	PA		12/18/2015		583,728							2,424	2,424			
EB1381010223	MOORESTOWN	NJ		06/24/2016		589,059							3,461	3,461			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,339,894							5,266	5,266			
EB1382002217	SAN DIEGO	CA		12/18/2015		620,516							3,886	3,886			
EB1382002319	SAN MARCOS	CA		07/30/2015		419,487							2,644	2,644			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		900,424							5,420	5,420			
EB1382002751	DEL MAR	CA		07/17/2015		326,971							2,702	2,702			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		853,896							5,194	5,194			
EB1382002872	SAN DIEGO	CA		03/24/2016		576,206							2,369	2,369			
EB1382003035	WALNUT CREEK	CA		03/24/2016		569,435							3,832	3,832			
EB1382003174	FRESNO	CA		12/16/2016		786,294							4,517	4,517			
EB1382003273	PHOENIX	AZ		12/16/2016		502,169							2,027	2,027			
EB1382003292	AUSTIN	TX		12/16/2016		496,681							2,965	2,965			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		789,030							3,147	3,147			
EB1382003322	REDONDO BEACH	CA		12/16/2016		479,387							1,965	1,965			
EB1386000417	OAK HILL	VA		11/20/2015		497,807							1,987	1,987			
EB1389003067	RICHBORO	PA		12/18/2015		380,823							1,579	1,579			
EB1389004187	HOLLAND	PA		12/18/2015		405,714							3,120	3,120			
EB1393005777	NEWTOWN	CT		09/18/2015		449,374							1,183	1,183			

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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					
EB1393006607	STAMFORD	CT		12/18/2015		371,450							2,312	2,312			
EB1393008998	BROOKLYN	NY		06/24/2016		630,216							3,769	3,769			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		445,288							1,778	1,778			
EB1393009862	IRVINGTON	NY		12/16/2016		876,438							5,370	5,370			
EB1395005332	WALPOLE	MA		12/18/2015		378,969							1,585	1,585			
EB1400000584	GILBERT	AZ		09/18/2015		687,472							2,843	2,843			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		517,735							3,223	3,223			
EB1400001351	PEORIA	AZ		09/18/2015		667,104							2,759	2,759			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		705,083							1,468	1,468			
EB1400002166	PHOENIX	AZ		09/25/2015		761,059							4,565	4,565			
EB1400003015	PHOENIX	AZ		12/18/2015		812,626							1,641	1,641			
EB1400003481	CAVE CREEK	AZ		06/24/2016		453,880							1,797	1,797			
EB1400003619	CAVE CREEK	AZ		08/19/2016		511,196							1,959	1,959			
EB1400003749	CAVE CREEK	AZ		08/19/2016		477,094							2,863	2,863			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		396,505							1,604	1,604			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		383,646							27,341	27,341			
EB1400004234	PHOENIX	AZ		12/16/2016		595,466							2,363	2,363			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		829,750							3,211	3,211			
EB1518004686	MECHANICSBURG	PA		12/18/2015		678,339							3,857	3,857			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,284,774							6,679	6,679			
EB1538115814	CINCINNATI	OH		12/18/2015		815,080							5,357	5,357			
EB1538516620	HOUSTON	TX		07/30/2015		437,318							2,741	2,741			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		525,286							1,112	1,112			
EB1538542524	HOUSTON	TX		12/16/2016		28,517							4,629	4,629			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		693,770							4,288	4,288			
EB1540091681	JAMAICA	NY		09/18/2015		644,937							4,008	4,008			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,107,648							8,260	8,260			
EB1540092407	NEW YORK	NY		10/09/2015		894,306							5,474	5,474			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		583,564							2,330	2,330			
EB1540092761	PHILADELPHIA	PA		12/18/2015		659,385							2,505	2,505			
EB1540092773	MCKEES ROCK	PA		09/25/2015		332,985							5,118	5,118			
EB1540092836	BOTHELL	WA		10/09/2015		507,519							2,562	2,562			
EB1540092861	CENTER VALLEY	PA		12/18/2015		500,838							1,063	1,063			
EB1540092960	HOLLISTON	MA		06/24/2016		373,378							204,446	204,446			
EB1540093049	NAPLES	FL		10/09/2015		1,214,014							7,238	7,238			
EB1540093068	WARRINGTON	PA		11/20/2015		494,138							1,370	1,370			
EB1540093085	WINDERMERE	FL		11/20/2015		577,240							7,627	7,627			
EB1540093090	PITTSBURGH	PA		12/18/2015		359,753							1,240	1,240			
EB1540093103	ARLINGTON	VA		10/09/2015		554,507							10,370	10,370			
EB1540093115	SANIBEL	FL		10/09/2015		475,524							9,516	9,516			
EB1540093119	WILMINGTON	DE		12/18/2015		366,902							90,556	90,556			
EB1540093146	JENKS	OK		09/25/2015		381,132							11,079	11,079			
EB1540093153	WHITE STONE	VA		08/07/2015		496,000							4,555	4,555			
EB1540093154	CANTON	MA		10/07/2016		617,725							2,316	2,316			
EB1540093178	MARS	PA		09/25/2015		606,115							2,470	2,470			
EB1540093211	SHARON	MA		10/09/2015		526,196							3,225	3,225			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		468,506							4,279	4,279			
EB1540093224	FALLS CHURCH	VA		08/07/2015		592,666							2,426	2,426			
EB1540093238	CHANTILLY	VA		08/07/2015		585,845							3,801	3,801			
EB1540093251	NEW YORK	NY		08/07/2015		730,781							15,554	15,554			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		786,999							7,406	7,406			
EB1540093290	SWARTHMORE	PA		08/07/2015		422,996							3,662	3,662			
EB1540093300	CANONSBURG	PA		08/07/2015		470,531							2,872	2,872			
EB1540093310	EAST GREENWICH	RI		08/07/2015		388,568							1,587	1,587			
EB1540093368	PLYMOUTH	MN		11/20/2015		138,387							7,681	7,681			
EB1540093370	SPANISH FORT	AL		08/07/2015		396,717							1,616	1,616			
EB1540093412	CHANTILLY	VA		11/20/2015		891,434							4,971	4,971			
EB1540093419	NAPLES	FL		10/09/2015		573,864							4,169	4,169			
EB1540093571	FRISCO	TX		06/24/2016		667,955							3,729	3,729			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,088,170							4,081	4,081			

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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
EB1540093775	KATY	TX		12/18/2015		516,955							2,107	2,107			
EB1540093776	BLUFFTON	SC		12/18/2015		524,578							2,155	2,155			
EB1540093780	ANDOVER	MA		12/18/2015		794,983							4,676	4,676			
EB1540093798	GLEN ALLEN	VA		08/19/2016		458,186							2,217	2,217			
EB1540093807	PALMETTO BAY	FL		12/18/2015		272,670							4,468	4,468			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		716,029							3,653	3,653			
EB1540094013	MARS	PA		12/18/2015		492,333							7,661	7,661			
EB1540094121	CLARKSVILLE	MD		06/24/2016		847,099							3,295	3,295			
EB1540094137	MARTINEZ	CA		06/24/2016		1,108,062							4,328	4,328			
EB1540094189	WARRINGTON	PA		08/19/2016		480,890							4,148	4,148			
EB1540094196	WINTER PARK	FL		06/24/2016		951,773							13,251	13,251			
EB1540094216	CHANTILLY	VA		12/16/2016		585,272							3,439	3,439			
EB1540094221	INDIALANTIC	FL		06/24/2016		418,169							3,328	3,328			
EB1540094291	HADDONFIELD	NJ		06/24/2016		702,522							4,666	4,666			
EB1540094353	NEW YORK	NY		08/19/2016		852,132							3,229	3,229			
EB1540094354	SAN DIEGO	CA		10/12/2016		698,771							3,850	3,850			
EB1540094366	AVON	NC		08/19/2016		453,323							2,512	2,512			
EB1540094368	INDIALANTIC	FL		08/19/2016		704,330							3,945	3,945			
EB1540094372	DALLAS	TX		08/19/2016		1,007,467							7,644	7,644			
EB1540094384	WARRINGTON	PA		12/16/2016		722,282							2,823	2,823			
EB1540094392	DALLAS	TX		08/19/2016		749,132							3,975	3,975			
EB1540094399	MERCER ISLAND	WA		08/17/2016		870,470							7,937	7,937			
EB1540094402	BRADENTON	FL		08/17/2016		504,320							6,848	6,848			
EB1540094405	EAST HAMPTON	NY		08/19/2016		393,531							1,535	1,535			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,106,138							6,312	6,312			
EB1540094410	CYPRESS	TX		08/19/2016		905,120							3,652	3,652			
EB1540094428	SARASOTA	FL		08/19/2016		466,796							3,503	3,503			
EB1540094439	BOCA RATON	FL		08/17/2016		659,840							2,473	2,473			
EB1540094622	TAMPA	FL		12/16/2016		573,858							2,378	2,378			
EB1540094628	IRVING	TX		12/16/2016		477,723							2,008	2,008			
EB1540094630	ORLANDO	FL		12/16/2016		501,427							2,506	2,506			
EB1540094649	CARROLLTON	TX		12/16/2016		415,450							1,683	1,683			
EB1540094657	NAPLES	FL		12/16/2016		782,352							2,953	2,953			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		820,533							7,865	7,865			
EB1540094693	NAPLES	FL		12/16/2016		441,446							2,602	2,602			
EB1541035350	HEATH	TX		12/18/2015		57,417							12,475	12,475			
EB1541037328	SEDONA	AZ		12/18/2015		509,718							3,068	3,068			
EB1541037414	AUSTIN	TX		09/18/2015		669,977							1,332	1,332			
EB1541037784	NASHVILLE	TN		10/09/2015		539,769							2,159	2,159			
EB1541037893	AUSTIN	TX		12/18/2015		594,224							3,701	3,701			
EB1541037934	MONTGOMERY	TX		09/18/2015		791,152							5,430	5,430			
EB1541037969	SAN ANTONIO	TX		07/30/2015		545,749							2,372	2,372			
EB1541038051	PALM SPRINGS	CA		03/24/2016		418,206							2,425	2,425			
EB1541038421	DALLAS	TX		10/09/2015		551,511							2,174	2,174			
EB1541038819	NISSWA	MN		08/07/2015		1,106,860							2,143	2,143			
EB1541038886	WINTER PARK	CO		09/25/2015		279,022							108,712	108,712			
EB1541039039	NASHVILLE	TN		10/09/2015		973,635							5,968	5,968			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		463,564							3,800	3,800			
EB1541039088	DEERFIELD	IL		08/19/2016		847,146							5,140	5,140			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,242,944							380,861	380,861			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		570,674							2,331	2,331			
EB1541039250	HOUSTON	TX		08/07/2015		593,425							3,548	3,548			
EB1541039265	BRENTWOOD	TN		10/09/2015		383,794							1,558	1,558			
EB1541039282	ARCADIA	OK		10/09/2015		1,392,190							7,691	7,691			
EB1541039287	WILMETTE	IL		10/09/2015		1,276,775							8,702	8,702			
EB1541039289	KATY	TX		08/07/2015		625,688							2,546	2,546			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		715,197							2,918	2,918			
EB1541039356	NASHVILLE	TN		10/09/2015		442,795							6,547	6,547			
EB1541039357	BRENTWOOD	TN		11/20/2015		462,825							1,857	1,857			
EB1541039365	WAXHAW	NC		08/07/2015		794,832							3,290	3,290			

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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
EB1541039380	SANTA FE	NM		12/18/2015		748,930							4,297	4,297			
EB1541039497	ROXBORO	NC		08/19/2016		741,044							4,044	4,044			
EB1541039627	MONACA	PA		11/20/2015		437,437							1,878	1,878			
EB1541039644	LAKE FOREST	IL		12/18/2015		652,541							3,851	3,851			
EB1541039674	SPICEWOOD	TX		12/18/2015		489,406							1,922	1,922			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,287,585							4,763	4,763			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		519,767							2,042	2,042			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		544,177							2,153	2,153			
EB1541039760	PITTSBURGH	PA		12/18/2015		531,458							2,087	2,087			
EB1541039816	TELLURIDE	CO		12/18/2015		824,718							3,093	3,093			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		576,672							3,537	3,537			
EB1541039889	EVERGREEN	CO		12/18/2015		440,630							841	841			
EB1541040031	MAGNOLIA	TX		12/18/2015		498,633							1,938	1,938			
EB1541040248	HOUSTON	TX		06/24/2016		1,085,677							4,286	4,286			
EB1541040272	TEMECULA	CA		06/24/2016		420,364							834	834			
EB1541040297	CLEMMONS	NC		06/24/2016		531,904							2,962	2,962			
EB1541040302	PLANO	TX		06/24/2016		838,944							9,444	9,444			
EB1541040428	RIDGEFIELD	CT		08/19/2016		410,915							2,741	2,741			
EB1541040437	DALLAS	TX		08/19/2016		838,064							9,937	9,937			
EB1541040454	HOUSTON	TX		08/19/2016		913,257							3,581	3,581			
EB1541040459	SUGAR LAND	TX		08/19/2016		467,654							1,834	1,834			
EB1541040460	VESTAVIA	AL		08/19/2016		493,992							3,035	3,035			
EB1541040473	LEAGUE CITY	TX		08/19/2016		571,022							3,399	3,399			
EB1541040477	NASHVILLE	TN		08/19/2016		829,994							6,418	6,418			
EB1541040483	BRENTWOOD	TN		10/12/2016		688,306							7,131	7,131			
EB1541040488	PLYMOUTH	MN		08/19/2016		473,154							2,907	2,907			
EB1541040501	SARASOTA	FL		08/17/2016		645,774							3,582	3,582			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		634,629							2,489	2,489			
EB1541040509	FAIRVIEW	TN		08/19/2016		451,138							3,044	3,044			
EB1541040517	SEATTLE	WA		08/17/2016		538,050							3,971	3,971			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,012,261							6,107	6,107			
EB1541040527	AUSTIN	TX		08/17/2016		486,401							1,846	1,846			
EB1541040637	KEMAH	TX		10/07/2016		392,683							2,219	2,219			
EB1541040688	SARASOTA	FL		12/16/2016		531,108							2,940	2,940			
EB1541040698	PROSPER	TX		12/16/2016		602,003							153,955	153,955			
EB1541040740	NASHVILLE	TN		12/16/2016		628,943							2,405	2,405			
EB1541040757	FAIRFIELD	CT		12/16/2016		722,834							4,152	4,152			
EB1541040764	EDMOND	OK		12/16/2016		814,672							2,951	2,951			
EB1541040767	FRANKLIN	TN		12/16/2016		544,140							3,012	3,012			
EB1541040778	MALVERN	PA		12/16/2016		532,829							2,231	2,231			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		445,411							1,539	1,539			
EB1541040845	PACIFICA	CA		12/16/2016		472,823							2,017	2,017			
EB1541040861	THE WOODLANDS	TX		12/16/2016		650,706							2,468	2,468			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		489,287							2,564	2,564			
EB1564000229	DENVER	CO		07/30/2015		368,268							772	772			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		641,671							3,937	3,937			
EB1564000519	DENVER	CO		12/18/2015		498,520							1,962	1,962			
EB1564000599	DENVER	CO		11/20/2015		445,825							1,808	1,808			
EB1564000618	DENVER	CO		08/07/2015		719,499							2,861	2,861			
EB1564000716	FRASER	CO		12/18/2015		332,546							2,474	2,474			
EB1564000993	DENVER	CO		08/19/2016		476,465							1,982	1,982			
EB1564001065	DENVER	CO		12/16/2016		603,966							2,490	2,490			
EB1564001105	DENVER	CO		12/16/2016		549,937							2,155	2,155			
EB1564001132	DENVER	CO		12/16/2016		579,025							2,699	2,699			
EB1564001170	ERIE	CO		12/16/2016		444,641							6,244	6,244			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		585,388							3,415	3,415			
EB1567001695	CASTLE ROCK	CO		06/24/2016		570,676							3,395	3,395			
EB1567001956	LOS ANGELES	CA		12/16/2016		804,377							1,580	1,580			
EB1567001968	FORT COLLINS	CO		12/16/2016		564,590							2,353	2,353			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,246,174							4,970	4,970			

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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					
EB1596048348	MOORESVILLE	NC		12/18/2015		548,552							1,097	1,097			
EB1596048401	YORBA LINDA	CA		12/18/2015		752,311							3,080	3,080			
EB1596048822	CARLSBAD	CA		12/18/2015		522,342							3,369	3,369			
EB1596049199	BELMONT	CA		03/24/2016		428,579							847	847			
EB1596049353	TAHOE CITY	CA		06/24/2016		464,677							2,701	2,701			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		595,512							5,189	5,189			
EB1596050604	SAN RAMON	CA		10/09/2015		1,216,427							4,630	4,630			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		907,179							5,256	5,256			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		638,101							3,759	3,759			
EB1596050829	FOLSOM	CA		09/25/2015		443,255							2,240	2,240			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,245,599							12,181	12,181			
EB1596050979	PARKTON	MD		10/09/2015		342,681							6,688	6,688			
EB1596050986	LOS ANGELES	CA		09/25/2015		678,827							4,171	4,171			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		934,227							5,829	5,829			
EB1596051083	REDWOOD CITY	CA		09/25/2015		712,180							2,902	2,902			
EB1596051112	SAN DIEGO	CA		11/20/2015		846,275							3,432	3,432			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		463,458							2,764	2,764			
EB1596051186	CALABASAS	CA		10/09/2015		762,979							3,251	3,251			
EB1596051197	DALLAS	TX		10/09/2015		1,601,240							6,385	6,385			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,002,009							4,003	4,003			
EB1596051434	HALEIWA	HI		08/07/2015		772,396							3,082	3,082			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		862,778							5,834	5,834			
EB1596051556	GIG HARBOR	WA		10/09/2015		906,442							3,526	3,526			
EB1596051712	LONE TREE	CO		06/24/2016		641,299							1,508	1,508			
EB1596051978	SEATTLE	WA		12/18/2015		592,237							2,983	2,983			
EB1596052367	SEATTLE	WA		12/18/2015		568,024							2,158	2,158			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		441,341							13,534	13,534			
EB1596052803	UNION CITY	CA		10/12/2016		925,010							5,296	5,296			
EB1596052956	NAPLES	FL		06/24/2016		447,500							3,245	3,245			
EB1596053057	GILROY	CA		06/24/2016		500,220							5,372	5,372			
EB1596053071	LAKEWOOD	CO		10/07/2016		490,261							2,820	2,820			
EB1596053210	CAREFREE	AZ		06/24/2016		610,479							2,244	2,244			
EB1596053229	LONE TREE	CO		08/19/2016		515,604							1,986	1,986			
EB1596053283	MALIBU	CA		10/12/2016		1,375,621							8,132	8,132			
EB1596053366	ALTADENA	CA		08/17/2016		824,743							4,550	4,550			
EB1596053368	LOS ANGELES	CA		10/12/2016		931,760							5,439	5,439			
EB1596053381	AURORA	CO		08/19/2016		547,354							2,142	2,142			
EB1596053388	MIDWAY	UT		08/19/2016		448,378							2,586	2,586			
EB1596053391	BLUFFDALE	UT		08/17/2016		409,800							2,365	2,365			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,109,755							4,121	4,121			
EB1596053430	ENGLEWOOD	CO		08/19/2016		581,443							4,448	4,448			
EB1596053434	SANTA BARBARA	CA		10/12/2016		936,715							7,903	7,903			
EB1596053482	AQUA DULCE	CA		08/17/2016		722,881							4,331	4,331			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		755,392							3,885	3,885			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		670,828							2,619	2,619			
EB1596053514	CARMEL	CA		08/17/2016		497,967							1,830	1,830			
EB1596053516	SANTA FE	NM		08/17/2016		553,520							2,142	2,142			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,001,344							3,781	3,781			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		916,537							3,479	3,479			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		916,501							3,468	3,468			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,188,263							4,393	4,393			
EB1596053766	DUCK	NC		12/16/2016		671,956							3,952	3,952			
EB1596053818	CULVER CITY	CA		12/16/2016		953,315							5,685	5,685			
EB1596053821	ERIE	CO		12/16/2016		516,363							3,026	3,026			
EB1596053822	SEATTLE	WA		12/16/2016		583,039							2,439	2,439			
EB1596053825	LONG BEACH	CA		12/16/2016		949,232							23,850	23,850			
EB1596053836	GLENDALE	CA		12/16/2016		930,745							3,895	3,895			
EB1596053850	LOS ANGELES	CA		12/16/2016		815,522							2,906	2,906			
EB1596053855	FOSTER CITY	CA		12/16/2016		514,526							1,785	1,785			
EB1596053910	DENVER	CO		12/16/2016		1,100,007							6,088	6,088			

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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					
EB1596053911	BOTHELL	WA		12/16/2016		651,932							2,829	2,829			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		928,631							4,922	4,922			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		535,299							4,159	4,159			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		474,204							1,690	1,690			
EB1596053960	PACIFICA	CA		12/16/2016		622,116							2,428	2,428			
EB1596053967	GUALALA	CA		12/16/2016		583,333							2,137	2,137			
EB1596053974	PHOENIX	AZ		12/16/2016		648,537							2,353	2,353			
EB1596054004	DENVER	CO		12/16/2016		854,346							3,336	3,336			
EB1596054021	LOS ANGELES	CA		12/16/2016		907,612							5,553	5,553			
EB1596054061	SANTA CLARA	CA		12/16/2016		739,885							4,151	4,151			
EB1596054080	SOLANA BEACH	CA		12/16/2016		880,631							4,784	4,784			
EB1706505057	BEVERLY	MA		12/18/2015		453,649							1,711	1,711			
EB1706505305	SUGAR LAND	TX		12/18/2015		487,074							2,915	2,915			
EB1706542026	CLARKSVILLE	MD		08/19/2016		781,528							4,689	4,689			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		455,357							3,887	3,887			
EB1723001151	ENCINITAS	CA		08/07/2015		572,770							1,232	1,232			
EB1723001157	LOS ANGELES	CA		07/17/2015		495,191							2,066	2,066			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,456,844							5,851	5,851			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		595,875							3,690	3,690			
EB1725002337	PALM DESERT	CA		07/17/2015		395,057							1,831	1,831			
EB1725002346	PALM SPRINGS	CA		11/20/2015		401,191							4,072	4,072			
EB1725002355	LADERA RANCH	CA		07/17/2015		838,899							3,403	3,403			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,309,460							17,339	17,339			
EB1725002424	PALM SPRINGS	CA		08/07/2015		393,561							796	796			
EB1725002836	LOS ANGELES	CA		06/24/2016		399,396							3,048	3,048			
EB1725003376	SAN DIEGO	CA		12/16/2016		965,923							5,657	5,657			
EB1725003460	LADERA RANCH	CA		12/16/2016		472,098							1,981	1,981			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		960,382							6,211	6,211			
EB1771000666	SANTA ANA	CA		09/18/2015		613,873							3,794	3,794			
EB1771001018	LA MIRADA	CA		07/17/2015		458,997							1,862	1,862			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		827,373							3,488	3,488			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		899,072							5,513	5,513			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,235,312							7,110	7,110			
EB1784001085	WALNUT CREEK	CA		07/30/2015		734,103							3,079	3,079			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		879,513							247,142	247,142			
EB1784001925	BELMONT	CA		06/24/2016		1,132,260							7,004	7,004			
EB1784002144	REDWOOD CITY	CA		09/25/2015		822,474							3,370	3,370			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		997,149							4,234	4,234			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		476,499							1,952	1,952			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		895,221							6,476	6,476			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,179,898							9,734	9,734			
EB1784002358	EMERALD HILLS	CA		07/17/2015		617,668							3,549	3,549			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,043,791							4,221	4,221			
EB1784002442	PALO ALTO	CA		08/07/2015		1,133,641							4,683	4,683			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		373,470							5,597	5,597			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		756,114							3,014	3,014			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		513,542							2,278	2,278			
EB1784002902	MORGAN HILL	CA		03/24/2016		501,010							1,954	1,954			
EB1784002958	MENLO PARK	CA		06/24/2016		496,553							1,982	1,982			
EB1784003112	MENLO PARK	CA		03/24/2016		563,980							1,130	1,130			
EB1784003157	LA CRESCENTA	CA		06/24/2016		377,325							1,500	1,500			
EB1784003417	NOVATO	CA		06/24/2016		495,610							1,884	1,884			
EB1784003436	SANTA ROSA	CA		06/24/2016		465,376							1,739	1,739			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		592,188							2,413	2,413			
EB1784003514	SAN JOSE	CA		03/24/2016		558,001							2,523	2,523			
EB1784003927	SAN JOSE	CA		06/24/2016		929,077							3,859	3,859			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		885,298							3,513	3,513			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		453,024							2,658	2,658			
EB1784004040	CORTE MADERA	CA		08/17/2016		638,259							3,786	3,786			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		609,647							3,572	3,572			

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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					
EB1784004122	SAN FRANCISCO	CA		08/17/2016		920,221							1,783	1,783			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		623,757							2,388	2,388			
EB1784004245	TIBURON	CA		12/16/2016		681,555							2,714	2,714			
EB1784004395	FAIRFAX	CA		12/16/2016		968,436							3,764	3,764			
EB1784004497	SEBASTOPOL	CA		12/16/2016		699,980							1,497	1,497			
EB1784004502	MENLO PARK	CA		12/16/2016		740,212							1,428	1,428			
EB1784004539	SAN MATEO	CA		12/16/2016		976,415							5,046	5,046			
EB1784004587	CORTE MADERA	CA		12/16/2016		337,327							2,729	2,729			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		705,830							2,815	2,815			
EB1784004775	BELMONT	CA		12/16/2016		808,413							6,298	6,298			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		927,677							7,009	7,009			
EB1784004781	BURLINGAME	CA		12/16/2016		1,286,197							7,684	7,684			
EB1784004784	SAN RAFAEL	CA		12/16/2016		580,115							2,314	2,314			
EB1784004785	BURLINGAME	CA		12/16/2016		1,247,958							4,953	4,953			
EB1784004840	OAKLAND	CA		12/16/2016		961,906							3,817	3,817			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		866,999							2,801	2,801			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		535,919							5,830	5,830			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		683,691							5,949	5,949			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,061,208							4,330	4,330			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,290,224							5,427	5,427			
EB1784004910	SAN RAFAEL	CA		12/16/2016		835,310							3,232	3,232			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		469,221							1,825	1,825			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		704,345							3,110	3,110			
EB1785003246	LOS ANGELES	CA		03/24/2016		481,873							3,751	3,751			
EB1785003252	NEWARK	CA		10/09/2015		408,805							1,922	1,922			
EB1785003289	LINDEN	CA		10/09/2015		489,922							2,242	2,242			
EB1785003407	SAN JOSE	CA		07/17/2015		726,626							4,497	4,497			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		432,702							2,900	2,900			
EB1785003601	LOS GATOS	CA		06/24/2016		816,878							4,820	4,820			
EB1785004180	FREMONT	CA		06/24/2016		712,692							4,219	4,219			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		650,970							2,766	2,766			
EB1785004673	SAN JOSE	CA		10/07/2016		1,037,001							4,017	4,017			
EB1785004879	SANTA CRUZ	CA		12/16/2016		662,422							2,499	2,499			
EB1785004925	SANTA CRUZ	CA		12/16/2016		697,781							2,847	2,847			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		542,849							4,370	4,370			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,581,011							6,478	6,478			
EB1786002511	BELMONT	CA		03/24/2016		872,208							10,533	10,533			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,236,562							5,214	5,214			
EB1786002708	TRUCKEE	CA		11/20/2015		517,420							2,208	2,208			
EB1786002719	MENLO PARK	CA		07/17/2015		697,148							2,964	2,964			
EB1786002720	EL GRANADA	CA		11/20/2015		837,428							5,341	5,341			
EB1786002896	NOVATO	CA		03/24/2016		595,188							2,412	2,412			
EB1786003297	LOS ALTOS	CA		10/07/2016		840,073							3,241	3,241			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,522,840							8,234	8,234			
EB1786003544	BELMONT	CA		10/12/2016		903,108							3,682	3,682			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		711,861							4,257	4,257			
EB1786003598	FOSTER CITY	CA		08/17/2016		873,048							6,101	6,101			
EB1786003610	SAN MATEO	CA		12/16/2016		1,022,172							4,233	4,233			
EB1786003623	SAN MATEO	CA		12/16/2016		1,181,939							4,870	4,870			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		804,817							3,194	3,194			
EB1786003720	BELMONT	CA		12/16/2016		1,181,139							4,819	4,819			
EB1786003745	BELMONT	CA		12/16/2016		783,718							3,273	3,273			
EB1786003774	REDWOOD CITY	CA		12/16/2016		735,703							2,924	2,924			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		619,785							2,370	2,370			
EB1786003969	SAN MATEO	CA		12/16/2016		941,949							3,658	3,658			
EB1786003970	SAN MATEO	CA		12/16/2016		881,831							4,999	4,999			
EB1786004135	PALO ALTO	CA		12/16/2016		851,403							95,942	95,942			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		565,826							2,343	2,343			
EB1787002772	NOVATO	CA		07/17/2015		575,235							2,340	2,340			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		583,906							6,010	6,010			

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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					
EB1787003208	HAYWARD	CA		06/24/2016		451,415							2,508	2,508			
EB1787003214	WALNUT CREEK	CA		03/24/2016		751,221							2,914	2,914			
EB1787003346	DANVILLE	CA		06/24/2016		377,587							1,503	1,503			
EB1787003434	UNION CITY	CA		10/12/2016		624,651							2,499	2,499			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,053,228							5,114	5,114			
EB1787003934	LIVERMORE	CA		12/16/2016		588,558							3,549	3,549			
EB1787003938	SAN JOSE	CA		12/16/2016		411,183							1,591	1,591			
EB1787003973	DUBLIN	CA		12/16/2016		572,398							2,336	2,336			
EB1787004002	PENNGROVE	CA		12/16/2016		637,290							3,887	3,887			
EB1787004076	ORINDA	CA		12/16/2016		1,060,574							4,230	4,230			
EB1787004136	DUBLIN	CA		12/16/2016		400,336							2,387	2,387			
EB1789003029	REDWOOD CITY	CA		06/24/2016		678,500							2,740	2,740			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,283,457							5,393	5,393			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		399,267							2,473	2,473			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		471,936							2,024	2,024			
EB1789003454	APTOS	CA		06/24/2016		624,269							3,865	3,865			
EB1789003531	SUNNYVALE	CA		10/12/2016		565,498							2,285	2,285			
EB1789003549	SAN MATEO	CA		06/24/2016		873,701							4,593	4,593			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		505,822							2,109	2,109			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		904,342							4,365	4,365			
EB1789003629	BELMONT	CA		11/20/2015		672,854							3,402	3,402			
EB1789003676	SANTA CLARA	CA		08/07/2015		467,061							2,292	2,292			
EB1789003711	SANTA CRUZ	CA		10/12/2016		606,570							3,747	3,747			
EB1789003958	BURLINGAME	CA		06/24/2016		582,215							3,431	3,431			
EB1789003985	SAN CARLOS	CA		06/24/2016		613,177							3,603	3,603			
EB1789004148	BURLINGAME	CA		06/24/2016		785,861							3,025	3,025			
EB1789004328	DANVILLE	CA		12/16/2016		991,021							4,042	4,042			
EB1789004375	HAYWARD	CA		10/12/2016		1,091,340							2,682	2,682			
EB1789004398	REDWOOD CITY	CA		06/24/2016		959,321							3,797	3,797			
EB1789004486	ALCOA	TN		08/19/2016		489,745							2,953	2,953			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,068,255							4,338	4,338			
EB1789004521	BURLINGAME	CA		08/17/2016		933,053							6,604	6,604			
EB1789004549	SAN JOSE	CA		08/17/2016		336,378							3,684	3,684			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,058,222							2,113	2,113			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		653,909							3,812	3,812			
EB1789004848	SAN JOSE	CA		12/16/2016		801,164							4,887	4,887			
EB1789004889	REDWOOD CITY	CA		12/16/2016		275,247							11,728	11,728			
EB1789004890	BELMONT	CA		12/16/2016		1,028,963							5,981	5,981			
EB1789004944	SAN JOSE	CA		12/16/2016		588,261							2,566	2,566			
EB1789004950	SAN JOSE	CA		12/16/2016		534,858							2,133	2,133			
EB1790002216	ALEXANDRIA	VA		09/25/2015		892,323							3,753	3,753			
EB1790002986	WASHINGTON	DC		10/12/2016		585,670							2,352	2,352			
EB1791002772	RESTON	VA		08/07/2015		1,009,053							3,138	3,138			
EB1791002786	MCLEAN	VA		08/07/2015		713,366							2,956	2,956			
EB1793000950	VIENNA	VA		10/09/2015		1,032,093							6,440	6,440			
EB1793000960	ARLINGTON	VA		07/17/2015		710,742							2,892	2,892			
EB1793001367	WASHINGTON	DC		10/07/2016		952,636							3,801	3,801			
EB1793001647	MC LEAN	VA		12/16/2016		595,835							1,299	1,299			
EB1793001664	DARIEN	CT		12/16/2016		581,484							2,373	2,373			
EB1794002440	SEVERN	MD		07/30/2015		445,596							3,183	3,183			
EB1794002606	ARLINGTON	VA		09/18/2015		828,635							8,149	8,149			
EB1794003329	NOKESVILLE	VA		12/18/2015		611,531							5,266	5,266			
EB1794003388	ANNANDALE	VA		08/07/2015		521,231							4,029	4,029			
EB1794003584	ANNANDALE	VA		06/24/2016		488,909							1,976	1,976			
EB1794003597	FALLS CHURCH	VA		06/24/2016		941,361							3,623	3,623			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		592,336							5,410	5,410			
EB1795000799	WESTFIELD	NJ		09/18/2015		550,409							3,402	3,402			
EB1795001038	STATEN ISLAND	NY		12/18/2015		480,766							1,850	1,850			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		493,537							1,260	1,260			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		395,442							1,650	1,650			

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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					
EB1795001267	GLEN RIDGE	NJ		11/20/2015		617,257							2,535	2,535			
EB1795001484	OCEANPORT	NJ		12/18/2015		446,502							4,061	4,061			
EB1795001933	ROCKAWAY	NJ		12/16/2016		638,692							2,477	2,477			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		634,075							6,006	6,006			
FR121181213	ESSEX FELLS	NJ		09/23/2016		636,731							3,871	3,871			
FR125686555	SAN RAFAEL	CA		09/09/2016		922,690							5,539	5,539			
FR125687686	PALO ALTO	CA		10/07/2016		1,045,149							4,233	4,233			
FR125689476	DANVILLE	CA		10/07/2016		412,816							2,424	2,424			
FR125690953	LEXINGTON	MA		09/09/2016		546,086							3,318	3,318			
FR125692355	ORINDA	CA		10/07/2016		997,232							6,029	6,029			
FR125692496	SAN FRANCISCO	CA		10/07/2016		890,532							5,384	5,384			
FR125692728	SAN DIEGO	CA		10/07/2016		609,792							2,466	2,466			
FR125693304	HINGHAM	MA		11/04/2016		792,769							4,797	4,797			
FR125693379	SAN FRANCISCO	CA		09/09/2016		814,241							4,949	4,949			
FR125693742	ALAMO	CA		09/23/2016		753,077							4,532	4,532			
FR125694955	WELLESLEY	MA		09/23/2016		1,152,435							6,935	6,935			
FR125695028	KENSINGTON	CA		09/23/2016		957,612							5,850	5,850			
FR125695481	HILLSBOROUGH	CA		10/07/2016		618,955							3,744	3,744			
FR125697404	SAN FRANCISCO	CA		11/04/2016		628,876							3,805	3,805			
FR125697446	WELLESLEY	MA		10/07/2016		683,262							4,135	4,135			
FR125697743	SAN DIEGO	CA		10/07/2016		870,865							5,268	5,268			
FR125698089	SAN MATEO	CA		09/23/2016		905,106							5,505	5,505			
FR125698386	ALISO VIEJO	CA		10/07/2016		538,608							3,259	3,259			
FR125698956	BURLINGAME	CA		11/18/2016		815,544							4,935	4,935			
FR125699384	SAN RAMON	CA		12/02/2016		800,679							4,765	4,765			
FR125699483	NOVATO	CA		11/04/2016		589,825							3,573	3,573			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		621,857							3,763	3,763			
FR125700224	WELLESLEY	MA		10/07/2016		546,139							3,321	3,321			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,070,305							6,366	6,366			
FR125704960	SAN FRANCISCO	CA		11/18/2016		870,530							5,188	5,188			
FR125704978	SAN FRANCISCO	CA		09/23/2016		538,146							8,780	8,780			
FR125705470	DANA POINT	CA		11/18/2016		564,711							1,475	1,475			
FR125705868	MENLO PARK	CA		10/07/2016		1,003,540							6,025	6,025			
FR125706197	SHERMAN OAKS	CA		10/21/2016		812,240							4,899	4,899			
FR125708359	LEXINGTON	MA		12/02/2016		771,469							4,646	4,646			
FR125709076	SONOMA	CA		11/18/2016		701,963							4,066	4,066			
FR125709688	PASADENA	CA		11/18/2016		649,783							3,709	3,709			
FR125713748	LOS ANGELES	CA		11/04/2016		634,906							3,743	3,743			
FR125713839	SAN FRANCISCO	CA		10/21/2016		496,931							5,303	5,303			
FR125716451	PLEASANTON	CA		11/04/2016		547,521							3,299	3,299			
FR125716923	NEWTON	MA		11/18/2016		753,766							4,517	4,517			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		917,969							5,542	5,542			
FR125717814	NEWTON	MA		10/21/2016		649,027							3,917	3,917			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		549,813							3,278	3,278			
FR125718614	LA JOLLA	CA		12/02/2016		1,131,406							6,761	6,761			
FR125718697	SANTA MONICA	CA		12/22/2016		866,418							5,182	5,182			
FR125718747	SAN JOSE	CA		12/02/2016		993,719							6,175	6,175			
FR125718754	SAN JOSE	CA		10/21/2016		1,104,155							6,925	6,925			
FR125720016	NEEDHAM	MA		11/18/2016		891,524							5,325	5,325			
FR125722053	DANVILLE	CA		11/04/2016		596,965							3,585	3,585			
FR125722418	HALEIWA	HI		12/02/2016		1,178,998							6,957	6,957			
FR125725346	SAN FRANCISCO	CA		11/18/2016		730,693							4,369	4,369			
FR125727805	TIBURON	CA		11/04/2016		1,703,417							10,232	10,232			
FR125727854	NEEDHAM	MA		11/04/2016		401,615							18,450	18,450			
FR125750369	WESTON	MA		11/18/2016		1,450,304							8,602	8,602			
FR125751169	BOSTON	MA		11/18/2016		1,005,807							22,147	22,147			
FR125755467	BURLINGAME	CA		11/18/2016		855,512							3,410	3,410			
FR125755640	LOS ANGELES	CA		11/18/2016		913,675							5,461	5,461			
FR125757133	PIEDMONT	CA		11/18/2016		1,159,962							6,966	6,966			
FR125758941	MORAGA	CA		12/02/2016		890,998							3,558	3,558			

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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					
FR125760210	VALLEY VILLAGE	CA		11/18/2016		822,121							4,915	4,915			
FR125762810	MILL VALLEY	CA		11/04/2016		944,840							5,694	5,694			
FR125763826	BOSTON	MA		11/04/2016		621,252							3,714	3,714			
FR125765219	WELLESLEY	MA		12/22/2016		627,929							3,898	3,898			
FR125765375	SAN FRANCISCO	CA		12/02/2016		668,158							3,975	3,975			
FR125768064	SAN FRANCISCO	CA		12/02/2016		610,004							7,372	7,372			
FR125768239	BOSTON	MA		12/02/2016		562,450							3,363	3,363			
FR125768932	POUND RIDGE	NY		12/22/2016		644,214							3,837	3,837			
FR125769161	EL CERRITO	CA		12/02/2016		628,458							3,783	3,783			
FR125769815	SAN FRANCISCO	CA		12/02/2016		810,237							4,819	4,819			
FR125769872	LOS ALTOS	CA		12/02/2016		739,441							1,447	1,447			
FR125770821	SAN MATEO	CA		12/02/2016		1,120,291							6,604	6,604			
FR125771639	SAN FRANCISCO	CA		12/02/2016		844,679							5,086	5,086			
FR125772785	CORTE MADERA	CA		12/22/2016		1,211,683							7,293	7,293			
FR125772843	SAN FRANCISCO	CA		12/02/2016		968,250							5,828	5,828			
FR125773668	BOSTON	MA		12/02/2016		768,586							4,605	4,605			
FR125774310	SAN FRANCISCO	CA		12/02/2016		715,911							4,310	4,310			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,643,711							14,870	14,870			
FR125776182	OAKLAND	CA		12/22/2016		611,576							3,621	3,621			
FR125778337	SAN RAFAEL	CA		12/22/2016		1,138,994							2,253	2,253			
FR125799077	CAMBRIDGE	MA		12/22/2016		622,456							3,597	3,597			
FR125806799	SAN FRANCISCO	CA		12/22/2016		1,176,156							4,393	4,393			
FR125819057	REDWOOD CITY	CA		02/17/2017		598,911							12,710	12,710			
FR125875240	SAN FRANCISCO	CA		06/08/2017		725,023							3,876	3,876			
FR125941489	BERKELEY	CA		09/15/2017		831,670							4,543	4,543			
FR225706346	WATER MILL	NY		10/21/2016		1,822,168							11,029	11,029			
PH5041132977	SANIBEL	FL		05/08/2015		1,188,703							7,474	7,474			
PH7118585004	HARVARD	MA		10/10/2014		469,802							2,859	2,859			
PH7118593339	GROTON	MA		12/29/2014		445,093							2,715	2,715			
PH7118595441	ACTON	MA		12/29/2014		411,840							2,625	2,625			
PH7118598668	BLAINE	MN		01/29/2015		739,963							12,739	12,739			
PH7118677595	MINNETONKA	MN		02/26/2015		549,961							5,585	5,585			
PH7118770002	LIVERMORE	CA		06/19/2015		415,016							2,781	2,781			
PH7118778682	LAFAYETTE	CA		07/24/2015		889,361							5,195	5,195			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		401,685							2,396	2,396			
PH7118864581	HALF MOON BAY	CA		08/07/2015		776,285							4,498	4,498			
PH7118865950	SAN MATEO	CA		08/21/2015		914,156							5,119	5,119			
PH7118866214	GILROY	CA		09/18/2015		621,781							3,481	3,481			
PH7118927438	BELMONT	CA		08/01/2014		711,267							1,472	1,472			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		792,271							4,858	4,858			
PH7118931331	FAIRFAX	VA		09/26/2014		508,020							3,243	3,243			
PH7118953657	POTOMAC	MD		01/28/2016		932,057							5,300	5,300			
PH7118959878	MENLO PARK	CA		12/11/2015		1,234,875							7,262	7,262			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		345,270							6,881	6,881			
PH7119108293	LAKE BLUFF	IL		01/29/2015		694,244							4,284	4,284			
PH7119108798	SCITUATE	MA		12/29/2014		462,821							2,856	2,856			
PH7119111347	CALABASAS	CA		03/13/2015		234,468							15,579	15,579			
PH7119117104	PRINCETON	MA		05/08/2015		660,840							4,815	4,815			
PH7119119472	LOS GATOS	CA		04/24/2015		916,824							5,536	5,536			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,024,186							14,624	14,624			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		608,491							1,257	1,257			
PH7119133564	LA JOLLA	CA		09/18/2015		466,174							9,951	9,951			
PH7119213721	FALLS CHURCH	VA		08/21/2015		763,233							4,453	4,453			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		400,033							2,541	2,541			
PH7119305063	ANNAPOLIS	MD		12/11/2015		694,072							3,891	3,891			
PH7129144932	CERRITOS	CA		11/21/2014		609,310							12,384	12,384			
PH7130881704	FLOWER MOUND	TX		08/01/2014		453,041							1,855	1,855			
PH7130919397	SUMMIT	NJ		08/28/2014		622,227							3,854	3,854			
PH7131264066	HOUSTON	TX		08/01/2014		472,642							5,801	5,801			
PH7131272168	SHREWSBURY	MA		10/24/2014		531,827							4,647	4,647			

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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					
PH7131356037	SIERRA MADRE	CA		09/12/2014		612,861							3,790	3,790			
PH7131390259	SEVERNA PARK	MD		08/15/2014		540,340							3,466	3,466			
PH7131399508	LANTANA	FL		08/15/2014		298,595							34,514	34,514			
PH7131399961	STOW	MA		08/15/2014		520,245							3,271	3,271			
PH7131431731	SOUTHLAKE	TX		09/12/2014		613,459							3,844	3,844			
PH7131433901	WEXFORD	PA		08/28/2014		483,778							3,143	3,143			
PH7131436474	SAN DIEGO	CA		09/12/2014		494,810							3,385	3,385			
PH7131438264	PALMETTO BAY	FL		08/28/2014		469,460							2,977	2,977			
PH7131573060	KERNERSVILLE	NC		08/28/2014		438,865							2,814	2,814			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		441,443							2,728	2,728			
PH7131574340	LARCHMONT	NY		09/26/2014		636,829							3,916	3,916			
PH7131592391	WOODINVILLE	WA		09/12/2014		514,933							3,204	3,204			
PH7131648391	NEEDHAM	MA		09/26/2014		446,968							2,721	2,721			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		919,014							5,682	5,682			
PH7131649621	DALLAS	TX		08/28/2014		423,642							4,599	4,599			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		594,364							3,663	3,663			
PH7131731312	PARK CITY	UT		09/26/2014		563,539							3,487	3,487			
PH7131736733	MAHWAH	NJ		06/19/2015		618,235							4,615	4,615			
PH7131845898	SAN JOSE	CA		10/24/2014		429,928							2,581	2,581			
PH7131846680	EVERGREEN	CO		09/26/2014		621,224							3,785	3,785			
PH7131884665	PHILADELPHIA	PA		10/10/2014		420,844							2,604	2,604			
PH7131892015	MIDLAND	TX		11/07/2014		477,982							2,942	2,942			
PH7131930971	PHILADELPHIA	PA		10/24/2014		402,840							2,478	2,478			
PH7132211116	DENVER	CO		06/19/2015		429,438							2,618	2,618			
PH7132237574	WESTFORD	MA		10/24/2014		460,698							3,605	3,605			
PH7132279568	SOUTHLAKE	TX		11/07/2014		987,826							6,364	6,364			
PH7132314662	COLLEYVILLE	TX		11/07/2014		462,374							3,395	3,395			
PH7132320412	ARLINGTON	VA		11/07/2014		671,543							4,446	4,446			
PH7132365243	WESTFIELD	NJ		08/21/2015		933,987							5,664	5,664			
PH7132397063	ISSAQUAH	WA		11/21/2014		269,038							2,252	2,252			
PH7132398855	SOUTHBURY	CT		12/29/2014		390,307							2,454	2,454			
PH7132439873	PITTSBURGH	PA		12/29/2014		422,260							3,626	3,626			
PH7132441713	RYE BROOK	NY		12/12/2014		709,967							4,317	4,317			
PH7132481578	SCARSDALE	NY		01/29/2015		823,216							5,091	5,091			
PH7132483319	KELLER	TX		01/16/2015		786,930							4,670	4,670			
PH7132517579	SEATTLE	WA		12/29/2014		559,475							3,372	3,372			
PH7132522348	WESTFIELD	NJ		12/29/2014		632,906							4,290	4,290			
PH7132693693	GAITHERSBURG	MD		02/13/2015		467,577							2,850	2,850			
PH7132698379	PHILADELPHIA	PA		01/16/2015		375,767							3,372	3,372			
PH7132732681	BEDFORD	NY		01/29/2015		491,760							3,052	3,052			
PH7132735106	CONROE	TX		03/13/2015		409,575							861	861			
PH7132735130	WASHINGTON	DC		01/16/2015		642,009							4,006	4,006			
PH7132833976	PELHAM	NY		02/13/2015		594,367							3,613	3,613			
PH7132846259	NAPERVILLE	IL		04/10/2015		467,467							2,898	2,898			
PH7132968541	COLUMBUS	OH		02/26/2015		419,876							9,856	9,856			
PH7132976726	GLENSIDE	PA		05/08/2015		643,383							3,935	3,935			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		399,002							2,517	2,517			
PH7133027941	SHREWSBURY	MA		06/05/2015		395,142							1,009	1,009			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		403,037							2,637	2,637			
PH7133124458	SOUTH LYON	MI		04/24/2015		492,950							3,450	3,450			
PH7133126412	MCKINNEY	TX		04/10/2015		436,695							944	944			
PH7133128608	NATICK	MA		05/08/2015		496,613							3,085	3,085			
PH7133166889	MONTVILLE	NJ		07/24/2015		693,550							4,240	4,240			
PH7133170196	UPTON	MA		04/24/2015		413,503							10,972	10,972			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		746,519							4,643	4,643			
PH7133300769	FRISCO	TX		09/18/2015		476,772							2,813	2,813			
PH7133303037	NAPERVILLE	IL		08/21/2015		434,625							2,644	2,644			
PH7133305354	SEATTLE	WA		05/08/2015		771,756							4,962	4,962			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		468,237							1,988	1,988			
PH7133340690	AUSTIN	TX		06/05/2015		682,694							4,246	4,246			

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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					
PH7133343231	WOODINVILLE	WA		04/24/2015		525,680							3,247	3,247			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		552,031							3,451	3,451			
PH7133421086	HOUSTON	TX		06/05/2015		818,155							5,090	5,090			
PH7133425574	SUMMIT	NJ		05/22/2015		826,709							5,047	5,047			
PH7133461942	CRANBURY	NJ		02/12/2016		622,028							3,519	3,519			
PH7133467899	BELLAIRE	TX		05/22/2015		668,987							4,106	4,106			
PH7133512777	DAVIS	CA		07/10/2015		488,764							3,041	3,041			
PH7133513403	SAN DIEGO	CA		08/07/2015		541,516							6,470	6,470			
PH7133548417	CARY	NC		06/19/2015		375,180							2,379	2,379			
PH7133549670	MONTCLAIR	NJ		06/19/2015		452,187							2,950	2,950			
PH7133701495	ACTON	MA		09/18/2015		608,629							3,559	3,559			
PH7133704077	NAPLES	FL		01/15/2016		588,509							3,521	3,521			
PH7133739461	MILLBRAE	CA		07/10/2015		973,855							22,757	22,757			
PH7133740048	CHANDLER	AZ		06/19/2015		389,397							11,199	11,199			
PH7133740170	GLEN ROCK	NJ		07/24/2015		600,134							3,675	3,675			
PH7133741137	MEDFORD	NJ		08/21/2015		422,525							2,513	2,513			
PH7133785928	WESTFIELD	NJ		08/21/2015		485,565							2,901	2,901			
PH7133788401	SPRING	TX		06/05/2015		579,299							1,175	1,175			
PH7133823513	SOUTHLAKE	TX		06/05/2015		401,053							10,840	10,840			
PH7133827027	PORTSMOUTH	RI		07/24/2015		411,589							2,475	2,475			
PH7133827191	MANHASSET	NY		08/07/2015		726,027							4,668	4,668			
PH7133827720	COLLEYVILLE	TX		07/10/2015		430,418							2,670	2,670			
PH7133829791	FLOWER MOUND	TX		07/10/2015		404,182							2,488	2,488			
PH7133864400	INDIAN LAND	SC		07/10/2015		372,011							3,210	3,210			
PH7133866298	WYNNEWOOD	PA		07/24/2015		589,050							3,629	3,629			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		487,368							2,865	2,865			
PH7134019533	HOLMDEL	NJ		09/18/2015		714,658							4,251	4,251			
PH7134020176	TROPHY CLUB	TX		07/24/2015		441,213							2,662	2,662			
PH7134022768	SMITHTOWN	NY		09/18/2015		561,243							3,356	3,356			
PH7134065601	DAVIE	FL		08/21/2015		645,221							5,394	5,394			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		375,508							2,430	2,430			
PH7134069736	MENDHAM	NJ		08/21/2015		575,555							13,878	13,878			
PH7134102461	WESTFIELD	NJ		08/21/2015		792,010							4,645	4,645			
PH7134103667	PRINCETON	NJ		10/16/2015		860,998							5,047	5,047			
PH7134107569	WEST CHESTER	PA		09/18/2015		424,028							2,536	2,536			
PH7134142632	LAKE BLUFF	IL		10/16/2015		479,603							2,856	2,856			
PH7134162812	REDMOND	WA		08/21/2015		537,265							3,218	3,218			
PH7134163687	RYE BROOK	NY		09/18/2015		807,068							4,792	4,792			
PH7134221402	SUMMIT	NJ		09/29/2015		1,191,046							13,369	13,369			
PH7134254395	WESTMINSTER	CO		12/11/2015		453,180							2,559	2,559			
PH7134271498	WINTER GARDEN	FL		09/18/2015		413,993							2,627	2,627			
PH7134271704	WESTFIELD	NJ		09/18/2015		542,348							3,704	3,704			
PH7134272678	PARAMUS	NJ		09/18/2015		662,698							5,277	5,277			
PH7134275929	FREMONT	CA		10/29/2015		493,692							2,803	2,803			
PH7134310114	SAN RAMON	CA		10/16/2015		681,481							3,890	3,890			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		401,780							2,445	2,445			
PH7134457956	RALEIGH	NC		09/18/2015		526,360							3,105	3,105			
PH7134522817	ANDOVER	MA		02/12/2016		295,102							5,182	5,182			
PH7134674477	STAMFORD	CT		11/13/2015		800,829							4,974	4,974			
PH7134676084	COMMACK	NY		11/13/2015		474,957							2,797	2,797			
PH7134676589	CENTENNIAL	CO		09/29/2015		558,484							3,284	3,284			
PH7134678882	PRINCETON	NJ		12/11/2015		498,737							1,971	1,971			
PH7134714778	TUCSON	AZ		10/16/2015		471,512							4,384	4,384			
PH7134723019	WESTPORT	CT		12/23/2015		799,727							4,902	4,902			
PH7134723191	HOWELL	MI		12/11/2015		434,059							3,635	3,635			
PH7134723431	PARKER	CO		10/29/2015		426,661							2,523	2,523			
PH7134800122	WESTFIELD	NJ		12/11/2015		485,657							2,851	2,851			
PH7134842876	ARLINGTON	VA		11/13/2015		509,565							3,466	3,466			
PH7134953244	MALVERN	PA		12/11/2015		488,004							2,902	2,902			
PH7135019193	ARLINGTON	VA		01/15/2016		858,441							5,141	5,141			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
PH7135056070	TRAFFORD	PA		04/22/2016		497,030							6,004	6,004			
PH7135074651	HOCKLEY	TX		03/25/2016		394,984							6,603	6,603			
PH7135211105	PLEASANTON	CA		12/11/2015		691,567							4,248	4,248			
PH7135240666	NAPLES	FL		03/11/2016		444,389							867	867			
PH7135288749	NEEDHAM	MA		12/23/2015		739,487							4,695	4,695			
PH7135338270	PLANDOME	NY		12/11/2015		907,563							5,356	5,356			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		561,984							1,093	1,093			
PH7135353089	AURORA	CO		03/25/2016		466,187							2,702	2,702			
PH7135362676	FLEMINGTON	NJ		04/08/2016		581,646							3,407	3,407			
PH7135399710	SUMMIT	NJ		01/15/2016		655,650							3,947	3,947			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		689,893							3,961	3,961			
PH7135941057	NEEDHAM	MA		02/12/2016		607,805							1,246	1,246			
PH7136100851	CAMBRIA	CA		04/08/2016		604,430							3,348	3,348			
PH7136358939	BOCA RATON	FL		03/25/2016		521,322							6,594	6,594			
0299999. Mortgages with partial repayments						9,644,706,515							94,982,998	94,982,998			
0919600	Cypress	CA		07/15/2020	03/30/2021	45,045,000							45,045,000	45,045,000			
0399999. Mortgages disposed						45,045,000							45,045,000	45,045,000			
0599999 - Totals						10,259,029,697		(341,189)			(341,189)		698,632,207	698,632,207			

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
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA		01/31/2009			106,326,072			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									106,326,072			XXX
000000-00-0	Trench Safety Solutions Holdings, LLC	Wilmington	DE	Trench Plate Rental Company		12/03/2020	3		1,642,764			1.667
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									1,642,764			XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			36,634			100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									36,634			XXX
000000-00-0	AA Equity Co-Investment	WILMINGTON	DE	Anne Arundel Dermatology		01/29/2021	3	4,355,000				380.000
000000-00-0	ACP Charger Co-Invest, LLC	Wilmington	DE	ACP Charger Co-Invest LLC		02/24/2020	3		23,343			14.103
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			1,030,147			18.158
000000-00-0	ARCH Venture Fund X Overage, L.P.	Wilmington	DE	ARCH Venture Partners		08/28/2020	1		450,000		2,700,000	0.910
000000-00-0	ARCH Venture Fund X, L.P.	Wilmington	DE	ARCH Venture Partners		09/23/2020	1		400,000		2,825,000	0.910
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			1,957,500		2,988,239	26.740
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			41,927		862,050	7.050
000000-00-0	Alpine Investors VII, LP	Wilmington	DE	Alpine Investors		08/26/2020	3		672,824		6,421,867	2.167
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		103,968		24,216,576	2.500
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		70,916		1,176,418	6.040
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			183,180		444,609	6.121
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		124,677		24,009,764	1.773
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/18/2013	3		(3,194,665)			3.780
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3		23,387		4,225,262	3.270
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		03/22/2021	3	39,077,592			7,303,431	5.100
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		16,889		5,933,913	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		94,121		10,353,368	5.050
000000-00-0	Avista Capital Partners V, L.P.	Wilmington	DE	Avista Capital Holdings		03/23/2021	3	17,077,166			22,922,834	5.161
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			221,683			7.550
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011			53,043			1.875
000000-00-0	Bain Capital Asia Fund II, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	3		62,500		4,832,148	0.250
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Bain Capital Partners, LLC		07/01/2020	3		905,869		3,774,004	0.209
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Bain Capital		11/16/2018	1		495,000		40,000	0.800
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital		01/02/2019	1		1,837,500		1,637,751	0.770
000000-00-0	Bain Capital Venture Fund 2021 LP	George Town	CYM	Bain Capital		03/19/2021	1	200,000	687,500		4,112,500	0.551
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3		124,805		1,176,864	5.960
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		32,504		338,452	0.337
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Bertram Growth Capital IV GP, L.P.		11/09/2020	3		50,277		31,160,034	6.154
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		2,442,943		8,835,746	7.810
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Audax Group		08/01/2019	3		(4,287,500)			0.866
000000-00-0	Blue Point Capital Partners IV, L.P.	Wilmington	DE	Blue Point Capital Partners, LLC		08/24/2018	3		3,515,218		13,523,371	6.740
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3		1,731,107		17,513,007	9.621
000000-00-0	Bond Capital Fund, LP	Wilmington	DE	Bond Capital		08/26/2020	1		600,000		2,373,617	0.538
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		554,531		544,722	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		169,748		15,442,386	3.182
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			532,765		15,413,765	0.150
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC		09/15/2020	3		4,452			0.490
000000-00-0	COMP Capital Investors III, LP	Wilmington	DE	COMP Capital Advisors, LLC		08/14/2014	3		153,398		5,619,585	1.192
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	CIP Management		08/18/2016	3		909,546		2,895,365	11.730
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital		04/25/2016	3		857,558		686,249	7.430
000000-00-0	Calera XXII, LLC	Wilmington	DE	Calera Capital Investors V, L.P.		03/17/2020	3		(2,960,568)			14.550
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		5,556		1,224,311	5.555
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Capital Today		08/26/2020	1		347,327		224,738	0.667
000000-00-0	Carolina Foods (Common Equity)	Wilmington	DE	Carolina Foods		03/29/2021		8,433,735				15.680
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3		23,868		312,874	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		113,584		4,348,388	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		6,957,885		4,395,233	7.500
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners		09/30/2013	3		185,010		537,802	3.571
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		233,029		9,430,881	2.976
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3		423,639		1,265,998	0.600

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							
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	CenterOak Equity Fund II, L.P.	Dover	DE	CenterOak Partners, LLC		01/14/2021	3	612,538	3,710,966		45,676,496	8.696
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		131,463		23,417,363	5.000
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			152,514		8,493,576	16.526
000000-00-0	Class A-1 Pref.	Wilmington	DE	HEPACO		02/16/2021		47,369				1.410
000000-00-0	Class Valuation Equity Co-Invest	Wilmington	DE	Class Valuation		03/31/2021	2	4,142,857				3.290
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	Grand Cayman	CYM	Clayton, Dubilier & Rice, LLC		08/26/2020	3		5,275,811			0.105
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Closed Loop Partners		02/13/2020			2,309,904		10,935,713	81.301
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Cornell Capital LLC		03/19/2021	3	10,000,000			50,000,000	3.333
000000-00-0	Cornell Capital Partners II CCT LP	Wilmington	DE	Trustaff/HSS (CCRR)		03/05/2021	3	17,141,000				4.750
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Cornell Capital LLC		06/12/2018	3		111,726		12,701,927	3.200
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		63,748		2,697,667	2.682
000000-00-0	Court Square Capital Partners IV, L.P.	Wilmington	DE	Court Square Capital Partners		11/04/2019	3		5,393,496		32,659,140	1.429
000000-00-0	Creation Investments Social Ventures Fund IV	Wilmington	DE	Creation Investments Capital Management, LLC		04/09/2018			1,500,000		6,250,000	14.286
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	DIF Management B.V.		03/31/2020			3,204,086		55,476,280	2.000
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		6,663			4.325
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Ecosystem Investment Partners		08/21/2020			1,001,819		6,432,448	4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners		07/16/2020			1,037,500		7,633,269	2.430
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020			28,196		1,920,809	0.935
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			147,998		6,322,625	2.290
000000-00-0	Evadata, LLC	New York	NY	TIAA		02/26/2020			470,000			20.000
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		98,920		34,196,017	4.350
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2		12,050,976		11,943,907	3.200
000000-00-0	Falcon Structured Equity Partners, LP	Wilmington	DE	Falcon Investment Advisors, LLC		05/06/2019	2		1,513,440		9,027,719	10.900
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		120,000		2,058,453	10.901
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate		06/05/2019			2,186,558		15,293,921	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		1,469,485		4,241,427	9.900
000000-00-0	Finalsite - Preferred Equity	Wilmington	DE	Finalsite		03/19/2021	3	11,567,503				9.640
000000-00-0	Fitzmark - Common Equity	Wilmington	DE	Fitzmark		01/04/2021		4,505,918				2,950.000
000000-00-0	Foresight Energy Infrastructure Partners S.C.Sp	Munsbach	LUX	Foresight Energy Infrastructure Partners GP S.A R.L.		02/18/2021	3	4,063,891			55,094,122	10.000
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fortress Credit Opportunities Advisors LLC		08/04/2010			15,781		2,870,808	1.449
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1		350,000		3,250,000	0.410
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		1,070,800		4,580,937	4.161
000000-00-0	GF Parent LLC	Wilmington	DE	GF Parent LLC		06/28/2018	3		8		907,355	0.761
000000-00-0	GHK Fund I LP	Wilmington	DE	GHK Capital Partners LP		10/08/2020	3		2,300,517		16,436,418	5.714
000000-00-0	GI Partners Fund VI	Wilmington	DE	Valet Living		01/06/2021	3	16,046,422				364.000
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		551,808		2,071,752	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		1,974,655		13,168,446	6.667
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		552,834		1,049,301	1.905
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		67,376		23,231,559	10.000
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Golub Capital		08/26/2020			1,080,000		795,000	2.337
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		534,257		5,172,775	7.900
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		327,521		13,161,708	11.200
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		41,753		13,842,810	7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		41,147		11,122,543	4.706
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			1,353,311		4,567,602	13.265
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	H.I.G. Advisors, L.L.C.		07/12/2004			324,000		37,520	4.000
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		2,005,184		1,042,504	10.636
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		7,583,627		7,834,470	7.630
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020			691,085		13,145,884	20.492
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		197,487		17,468,747	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			25,087		2,643,622	6.689
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		26,595		4,318,264	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		164,586		9,612,781	3.750
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		428,747		1,462,405	11.624
000000-00-0	InvestIndustrial V L.P.	London	GBR	InvestIndustrial Inc.		07/01/2020	3					0.670
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	JLL Partners Inc.		01/06/2006	3		15,000		651,195	3.000

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	Kaizen Private Equity II Pte. Ltd.	Singapore	SGP	Kaizen Management Advisors		03/23/2017			296,457		2,907,327	18.209
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3		23,470		789,721	1.000
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		113,882		14,889,389	2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		102,122		3,978,242	2.060
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		8,508,310		17,563,128	1.890
000000-00-0	Kelso X PIE Co-investment, L.P.	Wilmington	DE	Ferraro Foods		03/31/2021		14,000,000			1,400,000	0.000
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Khosla Ventures		08/21/2020	1		190,000		2,954,239	1.111
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		08/26/2020	1		15,000		25,000	0.191
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1		225,000		1,400,000	0.830
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		1,012,721		2,832,590	12.950
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		2,378,231		9,882,723	14.313
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		84,327		2,252,482	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		3,404,082		16,569,805	1.818
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			257,114		442,100	5.263
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Lime Rock Management LP		08/26/2020			8,622		6,556,872	1.210
000000-00-0	Lime Rock Resources IV-A, L.P.	George Town	CYM	Lime Rock Resources		06/13/2016			389,142		1,438,556	5.740
000000-00-0	Lime Rock Resources IV-C, L.P.	Wilmington	DE	Lime Rock Management LP		07/06/2020			194,571		1,014,458	1.660
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC		07/08/2020	2		3,520,259		7,502,523	8.000
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010			6,543		2,081,645	4.141
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		7,377		8,410,142	5.882
000000-00-0	MPGC II FRG Co-Investment, L.P.	Wilmington	DE	Main Post Growth Management II, LLC		12/09/2019	3		3,580,606		5,192,451	9.520
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		850,257		6,595,989	0.902
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		749,830		6,424,331	7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			61,717		224,984	38.610
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			39,464		7,957,259	21.320
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Merit Energy Company, LLC		08/26/2020			282,113		4,174,961	1.340
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3		3,413,646		13,543,857	3.318
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	Great Mill Rock LLC		08/21/2020	3		5,133,333			49.553
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1		3,432,429		4,856,938	2.500
000000-00-0	Mosaci Capital Investors II, LP	Wilmington	DE	Mosaic Capital Investors, LLC		01/20/2021	2	12,616,092			7,383,908	10.000
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3		3,058,879		555,714	7.595
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		331,241		3,489,909	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		1,107,722		5,336,490	0.569
000000-00-0	New Mountain Partners VI, LP	Wilmington	DE	New Mountain Investments VI, L.L.C.		03/10/2021		212,156			14,787,844	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	170,201	2,022,037		17,807,762	2.837
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		2,998,346		4,467,189	2.286
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		38,702		7,675,813	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		470,906		18,998,930	2.570
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		8,744,369		5,531,483	5.623
000000-00-0	PPC Fund III, LP	Wilmington	DE	PPC Partners		03/24/2021		15,159,158			44,840,842	2.300
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3		191,496		4,369,634	6.616
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		202,652		7,024,626	6.010
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		128,098		3,641,710	3.503
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3		469,694		4,920,807	5.385
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Pamlico Capital Management, LP		12/20/2017	3		2,720,040			4.396
000000-00-0	Patamar Fund II LP	Grand Cayman	CYM	Patamar Capital LLC		12/08/2020			800,000		7,000,000	18.182
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		234,692			6.413
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			423,397		3,137,929	1.030
000000-00-0	Platinum Equity Capital Partners, LP	Wilmington	DE	Platinum Equity Advisors LLC		07/23/2004			373,225		9,057,644	4.286
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Providence Equity Partners		04/04/2005	3		332		7,493,916	1.996
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		7,152,533		5,968,329	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3		4,883,525		27,054,455	0.833
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		97,792			3.478
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		958,860		6,183,078	2.192
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Quad-C Management L.P.		04/26/2017	3		2,919,782		6,620,104	2.699
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			150,000		24,044,777	12.150
000000-00-0	REGED TOPCO, LP	Charlotte	NC	Falfurrias Capital Partners		07/02/2015	3		682,981			6.869

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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	REP SEKO Holdings, L.P.	WILMINGTON	DE	SEKO		02/26/2021	2	4,531,922				7.081
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	RRE Investors		09/26/2017	1		62,499		3,509,666	3.894
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3		9,955,444		2,085,203	0.000
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3		6,047,131		7,155,085	1.250
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		710,316		16,549,494	5.602
000000-00-0	Ridgemont Equity Partners Energy Opportunity Fund, L.P.	Wilmington	DE	Ridgemont Equity Partners		06/19/2017	3		250,000		4,954,525	3.361
000000-00-0	Ridgemont Equity Partners I, LP	Wilmington	DE	Ridgemont Equity Partners		03/29/2012	3		454,378		2,197,241	12.464
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Riverside Co.		04/22/2019	3		6,170,551		16,712,813	6.693
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		1,909,124		6,567,159	7.568
000000-00-0	Rohrer Equity Co-Invest	Wilmington	DE	Rohrer		03/15/2021	2	2,071,000				4.310
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		415,821		5,450,275	10.000
000000-00-0	SP Fund - 2019	Ebene	MUS	Sabre Partners Managers Limited		12/16/2019			329,487		8,662,901	26.042
000000-00-0	Searchlight Capital III, LP	Wilmington	DE	Searchlight Capital Partners		08/26/2020	3		92,742		6,362,661	0.333
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1		500,000		7,500,000	4.610
000000-00-0	Siris Partners IV, L.P.	Wilmington	DE	Siris Capital Group		08/26/2020	3		45,480		5,968,530	0.417
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		1,604,899		7,520,556	4.380
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		1,359,910		7,291,837	6.667
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		550,000			7.036
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	TA Associates		08/26/2020	3		1,500,000		5,330,620	0.177
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		867,744		3,878,133	2.000
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3		308,375		994,217	5.710
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		916,661		17,404,028	2.834
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		2,430,095		2,157,401	3.240
000000-00-0	TranSystems (Common Equity)	Wilmington	DE	TranSystems		03/31/2021	2	1,906,000				2.850
000000-00-0	Transtar - Common Equity	Wilmington	DE	Transtar		01/20/2021		23,000,000				1,255.000
000000-00-0	Trident VI, L.P.	George Town	CYM	Stone Point Capital LLC		09/12/2014	3		190,151		2,747,954	1.244
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3		197,452		2,774,726	2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		99,847		4,666,429	14.244
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		258,728		14,490,699	7.407
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Upfront Ventures		07/24/2020	1		12,814		1,794,244	2.570
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1		115,357		1,035,722	2.560
000000-00-0	Vertical Venture Partners II, L.P.	Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1		1,500,000		3,000,000	13.896
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		603,923		44,043,656	7.333
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Wind Point Investors IX, L.P.		01/10/2020	3		115,175			1.635
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Waterton Global Resource Management		08/26/2020			205,411		8,215,386	1.241
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3		4,366,749		16,187,472	2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		343,485		1,299,656	0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			280,373		3,144,171	1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy		10/30/2009			25,302		14,027,707	12.160
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		2,427,968		37,439,736	4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		221,110		10,280,384	4.186
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		120,274		2,667,536	7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		145,132		24,309,570	4.615
1999999. Joint Venture Interests - Common Stock - Unaffiliated								210,937,520	209,865,647		1,598,581,723	XXX
000000-00-0	Digital Colony Partners II	WILMINGTON	DE	Digital Bridge		02/12/2021	2	20,000			49,980,000	0.833
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010						100.000
000000-00-0	Landed Educator Retention Fund	Dover	DE	Landed Management Company, LLC		10/21/2019			3,750,000		67,975	55.560
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			289,705		44,674,048	100.000
000000-00-0	NBPT Aggregator LLC	WILMINGTON	DE	Physical Rehabilitation Network		02/01/2021	2	2,652,467			1,326,233	700.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			85,587			100.000
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020			32,280,839		28,552,927	33.333
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			4,569,445		9,213,399	100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020			21,278,306		71,469,642	25.000

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, 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	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			73,981			100.000
000000-00-0	PC Creekside Village, LLC	Newark	DE	Peak Capital		06/01/2020			479,750		2,064,574	95.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			56,184			100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			25,800,000			100.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020			295,110			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		12/27/2012			65,000,000			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			12,986		26,366	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			99,452			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			665,828			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			67,014		192,198	100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			119,044			100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			461,104			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								2,672,467	155,384,335		207,567,362	XXX
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC		08/26/2020			3,143,392		1,533,202	2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands	JEY	Activum SG		07/23/2020			473,914		8,105,220	2.230
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			1,461,422		33,605,396	27.966
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020			930,000		3,787,712	0.620
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC		08/26/2020			139,296		4,468,697	1.040
000000-00-0	Meadow Real Estate Fund IV LP	Wilmington	DE	Meadow Partners LLC		08/14/2020			221,156		3,710,630	1.730
000000-00-0	Meadow Real Estate Fund V LP	Wilmington	DE	Meadow Partners LLC		08/26/2020			2,144,496		1,317,370	3.391
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020			41,719		4,382,701	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020			20,010		2,691,398	0.610
000000-00-0	Outlook Nine Mile	Wilmington	DE	Peaceable Street Capital		02/05/2021	3	2,365,170	1,780,807		5,854,022	14.200
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.		08/26/2020			480,731		4,354,821	2.470
000000-00-0	Riverstone LLC	Wilmington	DE	Alliant Strategic Investments		03/01/2021		4,058,229	12,000		30,929,771	95.000
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Rose Housing Preservation Investors V, LLC		11/22/2019			1,250,000		38,750,000	27.180
000000-00-0	TGA NYCAHP I Investor Member LLC	Wilmington	DE	Hudson Valley Property Group, LLC		12/18/2020			30,000		499,538	89.000
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			131,847		1,722,847	3.185
2199999. Joint Venture Interests - Real Estate - Unaffiliated								6,423,399	12,260,790		145,713,325	XXX
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA		10/04/2019			2,800			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		07/31/2016			17,213			49.000
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			125			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	TGA JL Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		11/12/2019			609,188		18,000,161	94.977
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			137,554			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			5,162,812		8,778,873	15.645
000000-00-0	TGA Lakes at Indian Creek LLC	Wilmington	DE	Comuniad Realty Partners		12/03/2020			13,854,446			95.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			33,619,962			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 NJAHP II INVESTOR MEMBER LLC	Wilmington	DE	Hudson Valley Property Group, LLC		10/31/2019			385,828		6,570,912	100.000
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			13,400,000			100.000
000000-00-0	U.S. Cities Multifamily Fund LP	Various		U.S. Cities Multifamily Fund GP LLC		10/01/2019			4,798,823		34,785,070	9.400
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019			25,130,187		8,072,214	100.000
000000-00-0	New York City Property Fund LP	N/A	DE	New York City Property Fund LP		10/24/2019					34,658,767	40.900
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008						100.000
000000-00-0	U.S. Cities Office Fund LP	N/A	DE	TIAA		01/04/2021		10,000,000			115,000,000	100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,161,630		541,587	100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			95,974			100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			2,030,606		69,451,784	100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			57,757			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016					26,920,894	100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			55,492			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
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			1,250,000		72,350,000	100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016		14,652,806	286		142,116,794	100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998						100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			13,341,825			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999						100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			4,975,437		49,015,129	100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			1,150,000			100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			5,620			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011						100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			140,462			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	TIAA		07/01/2015					11,485,061	57.430
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			396,714			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			48,418			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017					9,122,487	100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			139,734			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			252,729			100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA		10/08/2014			35,221			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			71,726			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018		6,332,500	273,600		5,063,060	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			239,745			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			14,805,971		301,131,683	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			35,328			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			31,880		1,691,915	100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		11/30/2020			9,546,698		178,514,000	100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		09/29/2020			79,763		5,000,000	100.000
000000-00-0	TGA TCA Durham Logistics Ctr Inv Mbr LLC	N/A	DE	TIAA		12/22/2020			287,243		28,000,347	100.000
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		02/03/2021		141,357,957	47,686		48,000,000	96.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			1,716,601			100.000
000000-00-0	TGA The Warehouse at CH II Inv Mbr LLC	N/A	DE	TIAA		02/05/2021		7,588,897	79,200		6,675,912	90.000
2299999. Joint Venture Interests - Real Estate - Affiliated								179,932,160	150,472,284		1,197,771,948	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital	3.	07/31/2016			40,064		1,170,051	18.220
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited	3.	07/28/2020			326,314		2,098,979	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited	3.	07/28/2020			342,182		16,560,267	0.560
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									708,560		19,829,297	XXX
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			25,104,400		55,433,640	27.845
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Nuveen Real Estate	3.	01/25/2018			8,753,492		27,811,894	34.880
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020			7,978,800		211,401,239	100.000
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.	1.	11/17/2016			214,790			100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									42,051,482		294,646,773	XXX
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2		1,397,188		21,392,869	18.519
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Atlas Capital Partners		02/22/2010			105,020		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		1,167,983		5,611,960	2.336
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		755,964		1,843,966	13.720
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		190,803		2,872,255	8.709
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		252,019		3,039,690	4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		88,020		11,558,188	14.012
2599999. Joint Venture Interests - Other - Unaffiliated									3,956,997		50,656,557	XXX
000000-00-0	Churchill Junior Capital Opportunities Fund II, L.P.	Wilmington	DE	Churchill Asset Management		03/04/2021	2	2,142,857	7,221,429		40,635,714	10.000
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			425		8,254,507	50.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			529			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			2,000,000			100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016					33,108,237	97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019			13,690,214		60,887,771	100.000
2699999. Joint Venture Interests - Other - Affiliated								2,142,857	22,912,597		142,886,229	XXX

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
		3	4								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4899999. Total - Unaffiliated								217,360,919	228,434,758		1,814,780,902	XXX
4999999. Total - Affiliated								184,747,484	477,183,404		1,842,872,312	XXX
5099999 - Totals								402,108,403	705,618,162		3,657,653,214	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	Fund Distribution	01/31/2009	03/30/2021	20,000,000							20,000,000	20,000,000				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							20,000,000							20,000,000	20,000,000				
87823#-AA-6	TC MT II Line of Credit	Wilmington	DE		10/20/2020									73,676,921	73,676,921				303,303
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated														73,676,921	73,676,921				303,303
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Fund Distribution	11/15/2017	03/25/2021	1,017,841							1,017,841	1,017,841				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	03/15/2021	985,274							985,274	985,274				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	03/22/2021	1,816,041							1,816,041	1,816,041				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	03/30/2021	584,689							584,689	584,689				
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Fund Distribution	04/09/2019	02/01/2021	24,643							24,643	24,643				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	03/24/2021	4,058,831							4,058,831	4,058,831				
000000-00-0	Audax Private Equity IV CF, L.P.	Wilmington	DE	Fund Distribution	03/22/2021	03/22/2021	3,194,665							3,194,665	3,194,665				
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	03/23/2021	26,048,931							26,048,931	26,048,931				
000000-00-0	Audax Private Equity Fund V-A, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	03/29/2021	2,757,401							2,757,401	2,757,401				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	03/09/2021	394,231							394,231	394,231				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	01/22/2021	4,955							4,955	4,955				
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Fund Distribution	07/01/2020	02/26/2021	132,117						(2,667)	129,450	132,117	2,667		2,667	
000000-00-0	Bain Capital Venture Fund 2012, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	03/05/2021	168,478							168,478	168,478				
000000-00-0	Bain Capital Venture Fund 2014, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	03/31/2021	124,403							124,403	124,403				
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Fund Distribution	12/13/2013	03/12/2021	4,653,190							4,653,190	4,653,190				
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Fund Distribution	08/26/2020	01/22/2021	402,341							402,341	402,341				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	01/22/2021	1,207,023							1,207,023	1,207,023				
000000-00-0	Bertram Growth Capital IV, L.P.	Wilmington	DE	Fund Distribution	11/09/2020	03/31/2021	2,024,103							2,024,103	2,024,103				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	01/08/2021	75,391							75,391	75,391				
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Fund Distribution	09/21/2006	03/29/2021	40,812							40,812	40,812				
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Fund Distribution	02/11/2020	02/12/2021	194,802							194,802	194,802				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	03/30/2021	7,395							7,395	7,395				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	03/10/2021	743,887							743,887	743,887				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	03/25/2021	4,659,737							4,659,737	4,659,737				
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/18/2016	03/29/2021	7,709,282							7,709,282	7,709,282				
000000-00-0	CP7 Pet Food Investment, LP	Festival Square	GBR	Liquidation	06/10/2015	03/01/2021	9,775,647	(4,489,046)				(4,489,046)		5,286,601	9,775,647				6,482,766

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/25/2016	02/23/2021	721,165							721,165	721,165				
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	03/11/2021	155,973							155,973	155,973				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	01/19/2021	96,154							96,154	96,154				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	01/29/2021	5,007,668							5,007,668	5,007,668				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	01/29/2021	42,904							42,904	42,904				
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Fund Distribution	03/19/2013	01/29/2021	1,125,553							1,125,553	1,125,553				
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Fund Distribution	07/16/2020	03/18/2021	37,722							37,722	37,722				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	01/12/2021	692,624							692,624	692,624				
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Fund Distribution	10/26/2018	03/30/2021	1,564,544						(84,744)	1,479,801	1,564,544	84,744		84,744	
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	03/02/2021	5,715,216							5,715,216	5,715,216				
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	02/23/2021	96,844							96,844	96,844				
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Fund Distribution	07/20/2020	02/08/2021	922,356							922,356	922,356				
000000-00-0	Cornell Capital Partners II LP	George Town	CYM	Fund Distribution	03/19/2021	03/29/2021	10,000,000							10,000,000	10,000,000				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	01/29/2020	01/04/2021	616,832							616,832	616,832				
000000-00-0	Corrona Group Holdings, L.P.	Wilmington	DE	Fund Distribution	12/13/2019	01/04/2021	(616,832)							(616,832)	(616,832)				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	03/30/2021	1,171,968							1,171,968	1,171,968				
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St Peter Port	GGY	Fund Distribution	07/09/2020	03/31/2021	59,517						596	60,113	59,517	(596)		(596)	
000000-00-0	DIF Infrastructure VI Coöperatief U.A. and DIF Infrastructure VI SCSp	Amsterdam	NLD	Fund Distribution	03/31/2020	01/04/2021	39,236						(3,151)	36,086	39,236	3,151		3,151	
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	03/01/2021	159,570							159,570	159,570				
000000-00-0	Domain Entertainment Fund-A, LP	Wilmington	DE	Fund Distribution	10/29/2020	02/08/2021	2,116,558							2,116,558	2,116,558				
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	01/29/2021	2,093,987							2,093,987	2,093,987				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	02/19/2021	489,143							489,143	489,143				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	03/09/2021	14,578							14,578	14,578				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	01/14/2021	1,892,323							1,892,323	1,892,323				
000000-00-0	Fortress Credit Opportunities Fund II, LP	Wilmington	DE	Fund Distribution	08/04/2010	03/15/2021	208,431							208,431	208,431				
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	Fund Distribution	07/15/2020	01/19/2021	1,435,850							1,435,850	1,435,850				
000000-00-0	GI Partners Fund III, LP	Wilmington	DE	Fund Distribution	10/01/2008	03/31/2021	641,240	240,344				240,344		881,584			(761,412)	(761,412)	563,532
000000-00-0	GP EMERGENCY POWER HOLDINGS, L.P.	Wilmington	DE	Fund Distribution	07/02/2018	01/05/2021	23,122							23,122	23,122				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	03/25/2021	198,478							198,478	198,478				
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	10/31/2018	02/25/2021	9,900,512							9,900,512	9,900,512				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	03/05/2021	1,865,094							1,865,094	1,865,094				
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Fund Distribution	08/26/2020	01/04/2021	(11,777,607)							(11,777,607)	(11,777,607)				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	01/19/2021	1,380,487							1,380,487	1,380,487				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	02/19/2021	283,521							283,521	283,521				
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	03/05/2021	2,084,107							2,084,107	2,084,107				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	02/04/2021	1,121,340							1,121,340	1,121,340				
000000-00-0	Gryphon Heritage L.P.	Wilmington	DE	Fund Distribution	12/17/2020	03/30/2021	691,591							691,591	691,591				
000000-00-0	Gryphon Partners VI, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	03/30/2021	5,551,162							5,551,162	5,551,162				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	01/29/2021	2,127,444							2,127,444	2,127,444				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	03/31/2021	(1,015,160)							(1,015,160)	(1,015,160)				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	02/12/2021	2,815,442						885,630	3,701,072	2,815,442	(885,630)		(885,630)	
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	01/26/2021	102,566							102,566	102,566				
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	Fund Distribution	07/01/2016	01/05/2021	389,402							389,402	389,402				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	03/26/2021	4,314,595							4,314,595	4,314,595				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	02/16/2021	22,775							22,775	22,775				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	03/18/2021	14,319,656							14,319,656	14,319,656				
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Fund Distribution	12/13/2018	01/26/2021	1,144,035							1,144,035	1,144,035				
000000-00-0	Khosla Ventures IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/17/2021	14,010							14,010	14,010				
000000-00-0	Khosla Ventures Seed B, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/18/2021	570,290							570,290	570,290				
000000-00-0	Kofile Group Holdings, LP	Wilmington	DE	Fund Distribution	01/29/2020	01/04/2021	(481,712)							(481,712)	(481,712)				
000000-00-0	Kohlberg Investors IX, L.P.	Wilmington	DE	Fund Distribution	12/18/2020	03/17/2021	1,215,345							1,215,345	1,215,345				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	02/17/2021	75,704							75,704	75,704				
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Fund Distribution	08/30/2017	03/11/2021	3,169,280							3,169,280	3,169,280				
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Fund Distribution	06/13/2017	03/03/2021	3,880,294							3,880,294	3,880,294				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	03/30/2021	350,738							350,738	350,738				
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/19/2021	31,749							31,749	31,749				

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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	Littlejohn Fund III, L.P.	Wilmington	DE	Fund Distribution	01/27/2005	02/23/2021	206,534							206,534	206,534				
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Fund Distribution	04/29/2010	03/26/2021	1,278,143							1,278,143	1,278,143				
000000-00-0	MDCP Co-Investors (Windy), LP - Nuveen	Wilmington	DE	Fund Distribution	11/08/2007	02/12/2021	3,860							3,860	3,860				
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	03/31/2021	5,587,100							5,587,100	5,587,100				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	01/26/2021	932,392							932,392	932,392				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	02/04/2021	26,308							26,308	26,308				
000000-00-0	Marblegate Partners Onshore Fund I, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/18/2021	871,445							871,445	871,445				
000000-00-0	Mercato Partners Growth III, L.P.	Wilmington	DE	Fund Distribution	11/24/2015	02/01/2021	(4,573,171)							(4,573,171)	(4,573,171)				
000000-00-0	Merit Energy Partners I, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/11/2021	542,064							542,064	542,064				
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/11/2021	548,555							548,555	548,555				
000000-00-0	Mithril II LP	Wilmington	DE	Fund Distribution	07/09/2020	03/29/2021	3,549,405							3,549,405	3,549,405				
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Fund Distribution	07/26/2017	01/27/2021	91,387							91,387	91,387				
000000-00-0	NGP Natural Resources Fund X, L.P.	Wilmington	DE	Fund Distribution	01/27/2012	02/12/2021	482,782							482,782	482,782				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	02/09/2021	5,228,677							5,228,677	5,228,677				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	03/04/2021	2,482,554							2,482,554	2,482,554				
000000-00-0	OCM Opportunities Fund VI, L.P.	Wilmington	DE	Fund Distribution	10/28/2005	02/18/2021	3,562							3,562	3,562				
000000-00-0	OCM Principal Opportunties Fund IV, LP	George Town	CYM	Fund Distribution	03/12/2007	03/17/2021	420,139							420,139	420,139				
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	Fund Distribution	05/12/2017	02/12/2021	579,683							579,683	579,683				
000000-00-0	Oak Hill Capital Partners V (Onshore), L.P.	Georgetown	CYM	Fund Distribution	12/08/2020	02/16/2021	397,587							397,587	397,587				
000000-00-0	Oaktree Principal Fund V, L.P.	George Town	CYM	Fund Distribution	02/18/2010	03/19/2021	95,524							95,524	95,524				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	03/24/2021	5,507,443							5,507,443	5,507,443				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	03/22/2021	166,126							166,126	166,126				
000000-00-0	Lodbrok European Credit Opportunities Fund LP	Wilmington	DE	Fund Distribution	09/25/2020	01/22/2021	3,829,575							3,829,575	3,829,575				
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	03/05/2021	3,185,272							3,185,272	3,185,272				
000000-00-0	Marble Ridge LP	Dover	DE	Fund Distribution	09/25/2020	03/18/2021	496,245							496,245	496,245				
000000-00-0	Owl Creek Credit Opportunities Fund, L.P.	Dover	DE	Fund Distribution	09/25/2020	01/28/2021	1,295,490							1,295,490	1,295,490				
000000-00-0	Pentwater Event Fund LLC	Wilmington	DE	Fund Distribution	09/25/2020	01/26/2021	2,004,164							2,004,164	2,004,164				
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	Fund Distribution	04/24/2020	01/20/2021	1,886,632							1,886,632	1,886,632				
000000-00-0	Tybourne Long Opportunities (US) Fund	Wilmington	DE	Fund Distribution	03/01/2020	01/20/2021	8,582,634							8,582,634	8,582,634				
000000-00-0	ValueAct Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	09/25/2020	01/21/2021	15,014,095							15,014,095	15,014,095				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	03/22/2021	21,698							21,698	21,698				
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Fund Distribution	10/17/2014	01/19/2021	158,598							158,598	158,598				
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Fund Distribution	02/28/2018	01/20/2021	186,667							186,667	186,667				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	03/26/2021	(2,365,135)							(2,365,135)	(2,365,135)				
000000-00-0	Pamlico Capital IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2017	03/16/2021	3,427,023							3,427,023	3,427,023				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	03/23/2021	13,893							13,893	13,893				
000000-00-0	Pinnacle IV, L.P.	Wilmington	DE	Fund Distribution	05/26/2015	02/11/2021	1,394,820							1,394,820	1,394,820				
000000-00-0	Plexus Fund III, LP	Wilmington	DE	Fund Distribution	09/17/2013	02/23/2021	708,126							708,126	708,126				
000000-00-0	Providence Equity Partners V, L.P.	Wilmington	DE	Fund Distribution	04/04/2005	01/11/2021	870,516							870,516	870,516				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	03/17/2021	17,585,114							17,585,114	17,585,114				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	02/08/2021	3,929,503							3,929,503	3,929,503				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	03/29/2021	3,580,712							3,580,712	3,580,712				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	03/19/2021	1,965,034							1,965,034	1,965,034				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	03/04/2021	3,190,433							3,190,433	3,190,433				
000000-00-0	Quad-C Partners IX LP	Wilmington	DE	Fund Distribution	04/26/2017	01/28/2021	124,211							124,211	124,211				
000000-00-0	RC Equity Investors, L.P.	Wilmington	DE	Fund Distribution	05/19/2017	02/03/2021	815,303							815,303	815,303				
000000-00-0	RRE Ventures VII, L.P.	Wilmington	DE	Fund Distribution	09/26/2017	02/11/2021	20,992							20,992	20,992				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	03/30/2021	1,518,814							1,518,814	1,518,814				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	03/26/2021	1,040							1,040	1,040				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	03/12/2021	1,252,366							1,252,366	1,252,366				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	03/12/2021	1,122,595							1,122,595	1,122,595				
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Fund Distribution	07/22/2015	01/26/2021	1,296,210							1,296,210	1,296,210				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	01/06/2021	7,152,660							7,152,660	7,152,660				

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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	Ridgemont Equity Partners III, L.P.	Wilmington	DE	Fund Distribution	10/09/2019	03/05/2021	3,272,727							3,272,727	3,272,727				
000000-00-0	Riverside Capital Appreciation Fund VII, LP	Wilmington	DE	Fund Distribution	04/22/2019	02/05/2021	590,841							590,841	590,841				
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	02/01/2021	115,828							115,828	115,828				
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	Fund Distribution	09/12/2018	02/05/2021	2,157,423							2,157,423	2,157,423				
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	01/08/2021	259,986							259,986	259,986				
000000-00-0	Searchlight Capital III, LP	Wilmington	DE	Fund Distribution	08/26/2020	02/02/2021	27,000							27,000	27,000				
000000-00-0	Siris Partners IV, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	02/22/2021	962,842							962,842	962,842				
000000-00-0	SkyKnight Aero Holdings, LLC	Wilmington	DE	Fund Distribution	10/17/2019	02/05/2021	6,962,744							6,962,744	6,962,744				
000000-00-0	Spire Capital Partners IV, L.P.	Dover	DE	Fund Distribution	12/23/2020	01/22/2021	51,690							51,690	51,690				
000000-00-0	TA XII-A, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	03/15/2021	321,152							321,152	321,152				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	03/24/2021	8,401,854							8,401,854	8,401,854				
000000-00-0	TGA Beachview Investor Member, LLC	Wilmington	DE	Fund Distribution	11/10/2020	02/02/2021	15,200							15,200	15,200				
000000-00-0	TPG Partners III, L.P.	Wilmington	DE	Liquidation	02/10/2000	03/01/2021		2,943				2,943		2,943			(2,943)	(2,943)	
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	03/04/2021	38,914							38,914	38,914				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	03/25/2021	990,807							990,807	990,807				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	03/24/2021	10,956							10,956	10,956				
000000-00-0	Third Rock Ventures III, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	01/22/2021	97,408							97,408	97,408				
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	02/05/2021	1,441,950						(30,690)	1,411,260	1,441,950		30,690	30,690	
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	03/09/2021	1,133,990							1,133,990	1,133,990				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Fund Distribution	05/01/2013	03/25/2021	609,184							609,184	609,184				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	03/17/2021	96,260							96,260	96,260				
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Fund Distribution	07/24/2020	02/17/2021	58,643							58,643	58,643				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	03/12/2021	948,763							948,763	948,763				
000000-00-0	W50 PARENT LLC	Dover	DE	Fund Distribution	01/10/2020	01/04/2021	(771,458)							(771,458)	(771,458)				
000000-00-0	WLR Recovery Fund IV, LP	Wilmington	DE	Fund Distribution	12/14/2007	01/19/2021	2,781,413							2,781,413	2,781,413				
000000-00-0	WLR Recovery Fund V, L.P.	Wilmington	DE	Fund Distribution	10/14/2011	01/21/2021	1,509,030							1,509,030	1,509,030				
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Fund Distribution	01/10/2020	01/01/2021	(369,426)							(369,426)	(369,426)				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	03/24/2021	2,077,875							2,077,875	2,077,875				
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Fund Distribution	08/26/2020	03/26/2021	318,636							318,636	318,636				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	03/01/2021	11,251							11,251	11,251				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	01/05/2021	197,304							197,304	197,304				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	01/05/2021	144,420							144,420	144,420				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							296,834,100	(4,245,759)				(4,245,759)	764,974	293,353,317	296,192,860	(764,974)	(764,355)	(1,529,329)	7,046,298
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	02/12/2021	23,374							23,374	23,374				
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	03/04/2021	2,516,249							2,516,249	2,516,249				
000000-00-0	DWM MICROFINANCE EQUITY FUND I	Luxembourg	LUX	Fund Distribution	03/02/2009	02/19/2021	4,001,279							4,001,279	4,001,279				
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA	07/27/2020	02/01/2021	56,279							56,279	56,279				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	01/13/2021	486,160							486,160	486,160				
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC	12/24/2014	01/01/2021	560,000							560,000	560,000				
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Fund Distribution	09/21/2020	03/10/2021	149,473							149,473	149,473				
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC	08/02/2013	01/04/2021	284,025							284,025	284,025				
000000-00-0	PC Creekside Village, LLC	Newark	DE	Fund Distribution	06/01/2020	02/01/2021	181,850							181,850	181,850				
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Fund Distribution	06/30/2016	03/18/2021	20,000,000							20,000,000	20,000,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							28,258,689							28,258,689	28,258,689				
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	07/31/2016	03/31/2021	1,539,029							1,539,029	1,539,029				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	01/04/2021	26,435							26,435	26,435				
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Fund Distribution	12/03/2019	03/30/2021	5,680,284							5,680,284	5,680,284				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	03/24/2021	117,628							117,628	117,628				
000000-00-0	Community Reinvestments Partners II, LP	Wilmington	DE	Fund Distribution	07/31/2016	01/05/2021	10,592							10,592	10,592				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	03/03/2021	354,989							354,989	354,989				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	02/01/2021	637,754							637,754	637,754				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	02/01/2021	127,618							127,618	127,618				

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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	FIA Timber Growth Fund	Wilmington	DE	Fund Distribution	03/09/2009	03/24/2021	1,182,406							1,182,406	1,182,406				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	01/29/2021	24,102							24,102	24,102				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	01/29/2021	36,865							36,865	36,865				
000000-00-0	Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries	Raleigh	NC	Fund Distribution	06/29/2011	02/22/2021	461,917							461,917	461,917				
000000-00-0	Heartwood Forestland REIT, LLC	Raleigh	NC	Fund Distribution	12/07/2007	02/26/2021	114,307							114,307	114,307				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	07/31/2016	03/31/2021	19,753,282							19,753,282	19,753,282				
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Fund Distribution	03/21/2019	03/29/2021	4,031,702							4,031,702	4,031,702				
000000-00-0	IMT Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	03/05/2021	164,649							164,649	164,649				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/12/2021	69,841							69,841	69,841				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/12/2021	38,327							38,327	38,327				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	03/24/2021	36,569							36,569	36,569				
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Fund Distribution	08/26/2020	03/24/2021	201,991							201,991	201,991				
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Fund Distribution	08/26/2020	03/02/2021	229,935							229,935	229,935				
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	03/02/2021	412,214							412,214	412,214				
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	Fund Distribution	06/03/2020	02/17/2021	2,582,087							2,582,087	2,582,087				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	03/29/2021	867,029							867,029	867,029				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							38,701,552							38,701,552	38,701,552				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		03/31/2021	432,495							432,495	432,495				
000000-00-0	TGA JL Potomac Vista Investor Member LLC	Wilmington	DE	Fund Distribution	06/03/2020	02/05/2021	535,800							535,800	535,800				
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	03/01/2021	12,626,126							12,626,126	12,626,126				
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		03/31/2021	1,560,680							1,560,680	1,560,680				
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		03/31/2021	273,106							273,106	273,106				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/31/2021	1,363,123							1,363,123	1,363,123				
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA		03/31/2021	256,997							256,997	256,997				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA		03/31/2021	12,849,829							12,849,829	12,849,829				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		03/31/2021	998,765							998,765	998,765				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		03/31/2021	414,000							414,000	414,000				
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		03/31/2021	443,250							443,250	443,250				
000000-00-0	TGA Maryland Farms Holdings LLC	N/A	DE	TIAA		03/31/2021	355,740							355,740	355,740				
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/31/2021	2,875							2,875	2,875				
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		03/31/2021	1,478,232							1,478,232	1,478,232				
000000-00-0	TGA SS Self Storage Portfolio Inv Mbr LLC	N/A	DE	TIAA		03/31/2021	272,573							272,573	272,573				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		03/31/2021	17,726,208							17,726,208	17,726,208				
2299999. Joint Venture Interests - Real Estate - Affiliated							51,589,799							51,589,799	51,589,799				
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	03/25/2021	4,503,130							4,503,130	4,503,130				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	03/23/2021	1,392,894							1,392,894	1,392,894				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	03/15/2021	302,131							302,131	302,131				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	03/15/2021	77,814							77,814	77,814				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	03/26/2021	321,527							321,527	321,527				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							6,597,496							6,597,496	6,597,496				
000000-00-0	T-C MV Member LLC	N/A	DE	TIAA		03/31/2021	22,278							22,278	22,278				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	01/28/2021	4,468,068						33,031	4,501,099	4,468,068	(33,031)		(33,031)	
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	03/25/2021	71,269,218							71,269,218	71,269,218				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							75,759,564						33,031	75,792,595	75,759,564	(33,031)		(33,031)	
000000-00-0	Atlas Capital Resources, L.P.	Wilmington	DE	Fund Distribution	02/22/2010	03/05/2021	1,468,409							1,468,409	1,468,409				
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	02/09/2021	505,796							505,796	505,796				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	02/02/2021	2,665,958							2,665,958	2,665,958				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Gridiron LTC Investment, LLC	Wilmington	DE	Liquidation	06/15/2011	02/04/2021	1,796	(1,796)				(1,796)							
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	03/11/2021	1,515,106							1,515,106	1,515,106				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	02/09/2021	1,337,983							1,337,983	1,337,983				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	03/26/2021	86,950							86,950	86,950				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	03/31/2021	978,315							978,315	978,315				
2599999. Joint Venture Interests - Other - Unaffiliated							8,560,313	(1,796)				(1,796)		8,558,517	8,558,517				
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Fund Distribution	09/16/2020	02/01/2021	11,108,032							11,108,032	11,108,032				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	03/16/2021	2,150,913							2,150,913	2,150,913				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	03/23/2021	12,127,076							12,127,076	12,127,076				
000000-00-0	T-C SBMC Joint Venture LLC	Wilmington	DE	Fund Distribution	06/19/2013	02/01/2021	99,751							99,751	99,751				
2699999. Joint Venture Interests - Other - Affiliated							25,485,772							25,485,772	25,485,772				
4899999. Total - Unaffiliated							350,693,461	(4,247,555)				(4,247,555)	764,974	420,887,803	423,727,346	(764,974)	(764,355)	(1,529,329)	7,349,601
4999999. Total - Affiliated							201,093,824						33,031	201,126,855	201,093,824	(33,031)		(33,031)	
5099999 - Totals							551,787,285	(4,247,555)				(4,247,555)	798,005	622,014,658	624,821,170	(798,005)	(764,355)	(1,562,360)	7,349,601

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
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		03/01/2021	Interest Capitalization		597	597		6. *
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		03/12/2021	WELLS FARGO		10,142,935	9,895,546	28,161	1.A
3617JF-MA-9	GN BL3053 4.330% 05/15/35		03/22/2021	WELLS FARGO		3,972,766	3,885,346	10,824	1.A
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		03/01/2021	Interest Capitalization		106,867	106,867		1.A
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		03/01/2021	Interest Capitalization		157,888	157,888		1.A
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		03/01/2021	Interest Capitalization		263,526	263,526		1.A
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		03/01/2021	Interest Capitalization		269,558	269,558		1.A
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		03/01/2021	Interest Capitalization		258,985	258,985		1.A
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		01/01/2021	Interest Capitalization		37,858	37,858		1.A
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		01/01/2021	Interest Capitalization		33,842	33,842		1.A
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		03/01/2021	Interest Capitalization		351,189	351,189		1.A
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		03/01/2021	Interest Capitalization		254,622	254,622		1.A
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		03/01/2021	Interest Capitalization		114,500	114,500		1.A
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		03/01/2021	Interest Capitalization		1,301	1,301		1.A
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		03/01/2021	Interest Capitalization		154,707	154,707		1.A
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		03/01/2021	Interest Capitalization		448,978	448,978		1.A
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		03/01/2021	Interest Capitalization		349,742	349,742		1.A
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		03/01/2021	Interest Capitalization		245,874	245,874		1.A
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		01/01/2021	Interest Capitalization		154,757	154,757		1.A
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		03/01/2021	Interest Capitalization		303,682	303,682		1.A
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		03/01/2021	Interest Capitalization		171,791	171,791		1.A
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		03/01/2021	Interest Capitalization		230,867	230,867		1.A
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		03/01/2021	Interest Capitalization		146,567	146,567		1.A
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		03/01/2021	Interest Capitalization		160,563	160,563		1.A
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		03/01/2021	Interest Capitalization		616,773	616,773		1.A
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		03/01/2021	Interest Capitalization		147,603	147,603		1.A
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		03/01/2021	Interest Capitalization		88,341	88,341		1.A
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		03/01/2021	Interest Capitalization		226,123	226,123		1.A
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		03/01/2021	Interest Capitalization		235,892	235,892		1.A
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		03/01/2021	Interest Capitalization		615,118	615,118		1.A
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		02/01/2021	Interest Capitalization		738,578	738,578		1.A
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		03/01/2021	Interest Capitalization		273,559	273,559		1.A
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		03/01/2021	Interest Capitalization		104,717	104,717		1.A
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		03/01/2021	Interest Capitalization		143,481	143,481		1.A
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		03/01/2021	Interest Capitalization		184,070	184,070		1.A
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		03/01/2021	Interest Capitalization		134,827	134,827		1.A
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		02/01/2021	Interest Capitalization		73,000	73,000		1.A
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		03/01/2021	Interest Capitalization		162,283	162,283		1.A
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		03/01/2021	Interest Capitalization		133,336	133,336		1.A
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		03/01/2021	Interest Capitalization		126,755	126,755		1.A
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		03/01/2021	Interest Capitalization		94,500	94,500		1.A
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		03/01/2021	Interest Capitalization		78,854	78,854		1.A
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		03/01/2021	Interest Capitalization		667,588	667,588		1.A
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		03/01/2021	Interest Capitalization		330,782	330,782		1.A
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		03/01/2021	Interest Capitalization		88,710	88,710		1.A
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		03/01/2021	Interest Capitalization		145,504	145,504		1.A
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		03/01/2021	Interest Capitalization		195,692	195,692		1.A
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		03/01/2021	Interest Capitalization		128,534	128,534		1.A
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		03/01/2021	Interest Capitalization		409,931	409,931		1.A
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		03/01/2021	Interest Capitalization		310,185	310,185		1.A
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		03/01/2021	Interest Capitalization		139,146	139,146		1.A
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		03/01/2021	Interest Capitalization		109,136	109,136		1.A
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		03/01/2021	Interest Capitalization		123,110	123,110		1.A
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		03/01/2021	Interest Capitalization		114,054	114,054		1.A
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		03/01/2021	Interest Capitalization		176,211	176,211		1.A
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		03/01/2021	Interest Capitalization		204,377	204,377		1.A
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		03/01/2021	Interest Capitalization		396,363	396,363		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 Administrative Symbol
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		03/01/2021	Interest Capitalization		175,998	175,998		1.A
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		03/01/2021	Interest Capitalization		141,858	141,858		1.A
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		03/01/2021	Interest Capitalization		104,395	104,395		1.A
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		03/01/2021	Interest Capitalization		162,966	162,966		1.A
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		03/01/2021	Interest Capitalization		104,850	104,850		1.A
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		03/01/2021	Interest Capitalization		81,857	81,857		1.A
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		03/01/2021	Interest Capitalization		110,717	110,717		1.A
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		03/01/2021	Interest Capitalization		21,601	21,601		1.A
91282C-BL-4	US TREASURY N B 1.125% 02/15/31		03/22/2021	Various		538,952,734	569,000,000	627,079	1.A FE
BCC2R8-ZU-5	GOVERNMENT NATIONAL MORTGAGE 3.500% 04/01/30		03/11/2021	MORGAN STANLEY & CO. INC.		26,087,508	163,046,924	459,702	1.A
BCC2RC-XS-3	GOVERNMENT NATIONAL MORTGAGE 4.000% 04/01/50		03/22/2021	BANK OF AMERICA		25,002,640	154,755,221	498,656	1.A
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		03/01/2021	Interest Capitalization		331,997	331,997		1.A
0599999. Subtotal - Bonds - U.S. Governments						617,330,216	913,754,670	1,624,422	XXX
XS2015-29-6	REPUBLIC OF SERBIA SERIES 144A 1.500% 06/26/29	B	01/12/2021	MORGAN STANLEY & CO. INC.		6,292,024	6,079,250	50,466	3.A FE
XS2239-82-9	KINGDOM OF MOROCCO SERIES 144A 2.000% 09/30/30	B	02/04/2021	JP MORGAN SECURITIES		3,719,324	3,593,550	25,795	3.A FE
XS2264-96-8	IVORY COAST SERIES 144A 4.875% 01/30/32	B	02/08/2021	STANDARD CHARTERED BANK		5,037,686	4,819,000	48,811	4.A FE
XS2288-82-5	BANQUE OUEST AFRICAINE D 2.750% 01/22/33	B	01/14/2021	JP MORGAN SECURITIES		12,562,634	12,681,075		2.B FE
03846J-AB-6	ARAB REPUBLIC OF EGYPT SERIES 144A 5.875% 02/16/31	D	02/08/2021	CITIGROUP GLOBAL MARKETS INC		4,075,000	4,075,000		4.B FE
25714P-EG-9	DOMINICAN REPUBLIC SERIES 144A 5.300% 01/21/41	D	01/13/2021	CITIGROUP GLOBAL MARKETS INC		4,700,000	4,700,000		3.C FE
37443G-AM-3	REPUBLIC OF GHANA SERIES 144A 8.625% 04/07/34	D	03/29/2021	CITIGROUP GLOBAL MARKETS INC		4,954,200	5,000,000		4.C FE
80413T-AV-1	SAUDI INTERNATIONAL BOND SERIES 144A 2.250% 02/02/33	D	01/26/2021	JP MORGAN SECURITIES		9,910,500	10,000,000		1.F FE
B02494-43-9	REPUBLIC OF SERBIA 1.650% 03/03/33	B	02/24/2021	DEUTSCHE BANK SECURITIES INCOR		11,774,705	12,122,500		3.B FE
P79082-AB-2	REPUBLIC OF CHILE 1.250% 01/22/51	B	01/19/2021	SANTANDER SECURITIES INC.		19,024,073	19,252,406		1.F FE
Z07314-31-8	KINGDOM OF MOROCCO 1.500% 11/27/31	B	02/04/2021	JP MORGAN SECURITIES		4,767,443	4,791,400	14,374	3.A FE
1099999. Subtotal - Bonds - All Other Governments						86,817,589	87,114,181	139,446	XXX
13034A-P8-7	CALIFORNIA ST INFRASTRUCTURE & 3.460% 07/01/51		03/05/2021	JP MORGAN SECURITIES		3,860,000	3,860,000		1.F FE
20754P-AC-4	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A 2.259% 11/25/39		03/22/2021	Various		28,062,391	28,296,881	36,098	4.C FE
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.109% 01/25/40		01/26/2021	Various		18,443,125	18,500,000	20,609	4.C FE
282659-BK-6	EL CAJON CA SERIES A 3.284% 04/01/43		01/14/2021	BANK OF AMERICA		3,750,000	3,750,000		1.C FE
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		03/01/2021	Interest Capitalization		171,087	171,087		1.A
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		03/01/2021	Interest Capitalization		284,595	284,595		1.A
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		03/01/2021	Interest Capitalization		193,374	193,374		1.A
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		03/01/2021	Interest Capitalization		161,042	161,042		1.A
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		03/01/2021	Interest Capitalization		136,564	136,564		1.A
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		03/01/2021	Interest Capitalization		1,269,252	1,269,252		1.A
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		03/01/2021	Interest Capitalization		118,870	118,870		1.A
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		02/01/2021	Interest Capitalization		95,208	95,208		1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		02/01/2021	Interest Capitalization		143,425	143,425		1.A
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		03/01/2021	Interest Capitalization		388,667	388,667		1.A
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		03/01/2021	Interest Capitalization		1,242,494	1,242,494		1.A
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		03/01/2021	Interest Capitalization		141,354	141,354		1.A
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		03/01/2021	Interest Capitalization		283,522	283,522		1.A
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		03/01/2021	Interest Capitalization		1,694,349	1,694,349		1.A
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		03/01/2021	Interest Capitalization		377,343	377,343		1.A
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		03/01/2021	Interest Capitalization		408,468	408,468		1.A
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		03/01/2021	Interest Capitalization		307,340	307,340		1.A
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		03/01/2021	Interest Capitalization		140,787	140,787		1.A
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		03/01/2021	Interest Capitalization		147,947	147,947		1.A
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		03/01/2021	Interest Capitalization		487,285	487,285		1.A
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		03/01/2021	Interest Capitalization		202,276	202,276		1.A
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		03/01/2021	Interest Capitalization		468,418	468,418		1.A
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		03/01/2021	Interest Capitalization		502,046	502,046		1.A
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		03/01/2021	Interest Capitalization		196,166	196,166		1.A
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		03/01/2021	Interest Capitalization		113,687	113,687		1.A
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		03/01/2021	Interest Capitalization		93,036	93,036		1.A
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		03/01/2021	Interest Capitalization		392,557	392,557		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
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		03/01/2021	Interest Capitalization		354,645	354,645		1.A
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		03/01/2021	Interest Capitalization		131,692	131,692		1.A
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		03/01/2021	Interest Capitalization		251,390	251,390		1.A
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		03/01/2021	Interest Capitalization		231,869	231,869		1.A
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		03/01/2021	Interest Capitalization		119,121	119,121		1.A
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		03/01/2021	Interest Capitalization		576,541	576,541		1.A
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		03/01/2021	Interest Capitalization		192,462	192,462		1.A
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		03/01/2021	Interest Capitalization		220,151	220,151		1.A
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		03/01/2021	Interest Capitalization		126,938	126,938		1.A
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		03/01/2021	Interest Capitalization		247,888	247,888		1.A
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		03/01/2021	Interest Capitalization		134,308	134,308		1.A
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		03/01/2021	Interest Capitalization		94,870	94,870		1.A
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		03/01/2021	Interest Capitalization		126,691	126,691		1.A
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		03/01/2021	Interest Capitalization		240,550	240,550		1.A
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		03/01/2021	Interest Capitalization		194,987	194,987		1.A
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		03/01/2021	Interest Capitalization		98,416	98,416		1.A
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		03/01/2021	Interest Capitalization		234,800	234,800		1.A
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		03/01/2021	Interest Capitalization		232,045	232,045		1.A
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		03/01/2021	Interest Capitalization		329,636	329,636		1.A
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		03/01/2021	Interest Capitalization		281,690	281,690		1.A
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		03/01/2021	Interest Capitalization		194,245	194,245		1.A
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		03/01/2021	Interest Capitalization		485,075	485,075		1.A
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		03/01/2021	Interest Capitalization		229,440	229,440		1.A
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		03/01/2021	Interest Capitalization		115,055	115,055		1.A
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		03/01/2021	Interest Capitalization		272,350	272,350		1.A
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		03/01/2021	Interest Capitalization		112,959	112,959		1.A
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		03/01/2021	Interest Capitalization		136,213	136,213		1.A
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		03/01/2021	Interest Capitalization		147,176	147,176		1.A
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		03/01/2021	Interest Capitalization		264,540	264,540		1.A
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		03/01/2021	Interest Capitalization		319,896	319,896		1.A
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		03/01/2021	Interest Capitalization		268,942	268,942		1.A
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		03/01/2021	Interest Capitalization		331,980	331,980		1.A
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		03/01/2021	Interest Capitalization		254,046	254,046		1.A
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		03/01/2021	Interest Capitalization		462,351	462,351		1.A
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		03/01/2021	Interest Capitalization		301,535	301,535		1.A
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		03/01/2021	Interest Capitalization		86,995	86,995		1.A
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		03/01/2021	Interest Capitalization		404,757	404,757		1.A
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		03/01/2021	Interest Capitalization		373,649	373,649		1.A
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		03/01/2021	Interest Capitalization		246,976	246,976		1.A
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		03/01/2021	Interest Capitalization		361,088	361,088		1.A
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		03/01/2021	Interest Capitalization		450,059	450,059		1.A
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		03/01/2021	Interest Capitalization		124,150	124,150		1.A
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		03/01/2021	Interest Capitalization		179,848	179,848		1.A
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		03/01/2021	Interest Capitalization		151,507	151,507		1.A
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		03/01/2021	Interest Capitalization		162,599	162,599		1.A
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		03/01/2021	Interest Capitalization		178,069	178,069		1.A
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		03/01/2021	Interest Capitalization		242,794	242,794		1.A
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		03/01/2021	Interest Capitalization		175,463	175,463		1.A
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		03/01/2021	Interest Capitalization		340,543	340,543		1.A
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		03/01/2021	Interest Capitalization		437,730	437,730		1.A
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		03/01/2021	Interest Capitalization		253,765	253,765		1.A
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		03/01/2021	Interest Capitalization		188,705	188,705		1.A
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		03/01/2021	Interest Capitalization		539,558	539,558		1.A
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		03/01/2021	Interest Capitalization		233,993	233,993		1.A
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		03/01/2021	Interest Capitalization		266,298	266,298		1.A
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		03/01/2021	Interest Capitalization		109,497	109,497		1.A
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		03/01/2021	Interest Capitalization		246,737	246,737		1.A

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3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		03/01/2021	Interest Capitalization		335,526	335,526		1.A
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		03/01/2021	Interest Capitalization		204,361	204,361		1.A
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		03/01/2021	Interest Capitalization		304,811	304,811		1.A
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		03/01/2021	Interest Capitalization		170,416	170,416		1.A
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		03/01/2021	Interest Capitalization		159,298	159,298		1.A
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		03/01/2021	Interest Capitalization		189,235	189,235		1.A
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		03/01/2021	Interest Capitalization		160,148	160,148		1.A
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		03/01/2021	Interest Capitalization		164,897	164,897		1.A
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		03/01/2021	Interest Capitalization		122,680	122,680		1.A
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		03/01/2021	Interest Capitalization		131,829	131,829		1.A
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		03/01/2021	Interest Capitalization		192,400	192,400		1.A
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		03/01/2021	Interest Capitalization		117,191	117,191		1.A
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		03/01/2021	Interest Capitalization		85,226	85,226		1.A
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		03/01/2021	Interest Capitalization		171,444	171,444		1.A
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		329,622	329,622		1.A
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		03/01/2021	Interest Capitalization		674,213	674,213		1.A
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		186,442	186,442		1.A
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		184,864	184,864		1.A
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		115,260	115,260		1.A
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		160,502	160,502		1.A
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		244,766	244,766		1.A
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		03/01/2021	Interest Capitalization		121,027	121,027		1.A
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		488,176	488,176		1.A
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		210,847	210,847		1.A
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		94,122	94,122		1.A
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		276,698	276,698		1.A
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		03/01/2021	Interest Capitalization		84,339	84,339		1.A
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		03/01/2021	Interest Capitalization		401,111	401,111		1.A
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		03/01/2021	Interest Capitalization		144,372	144,372		1.A
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		03/01/2021	Interest Capitalization		141,553	141,553		1.A
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		03/01/2021	Interest Capitalization		368,536	368,536		1.A
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		03/01/2021	Interest Capitalization		235,307	235,307		1.A
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		03/01/2021	Interest Capitalization		119,627	119,627		1.A
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		03/01/2021	Interest Capitalization		115,549	115,549		1.A
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		03/01/2021	Interest Capitalization		142,153	142,153		1.A
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		03/01/2021	Interest Capitalization		81,849	81,849		1.A
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		03/01/2021	Interest Capitalization		156,644	156,644		1.A
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		03/01/2021	Interest Capitalization		102,928	102,928		1.A
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		03/01/2021	Interest Capitalization		268,950	268,950		1.A
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		03/01/2021	Interest Capitalization		212,249	212,249		1.A
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		03/01/2021	Interest Capitalization		97,516	97,516		1.A
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		03/01/2021	Interest Capitalization		226,579	226,579		1.A
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		03/01/2021	Interest Capitalization		393,804	393,804		1.A
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		03/01/2021	Interest Capitalization		320,394	320,394		1.A
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		03/01/2021	Interest Capitalization		114,217	114,217		1.A
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		03/01/2021	Interest Capitalization		433,204	433,204		1.A
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		03/01/2021	Interest Capitalization		628,652	628,652		1.A
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		03/01/2021	Interest Capitalization		353,384	353,384		1.A
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		03/01/2021	Interest Capitalization		184,541	184,541		1.A
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		03/01/2021	Interest Capitalization		389,765	389,765		1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		01/01/2021	Interest Capitalization		92,961	92,961		1.A
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		03/01/2021	Interest Capitalization		426,521	426,521		1.A
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		03/01/2021	Interest Capitalization		343,746	343,746		1.A
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		03/01/2021	Interest Capitalization		151,802	151,802		1.A
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		03/01/2021	Interest Capitalization		214,493	214,493		1.A
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		03/01/2021	Interest Capitalization		133,449	133,449		1.A
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		03/01/2021	Interest Capitalization		193,272	193,272		1.A

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

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3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		03/01/2021	Interest Capitalization		384,837	384,837		1.A
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		03/01/2021	Interest Capitalization		261,185	261,185		1.A
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		03/01/2021	Interest Capitalization		97,114	97,114		1.A
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		03/01/2021	Interest Capitalization		168,077	168,077		1.A
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		03/01/2021	Interest Capitalization		102,400	102,400		1.A
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		03/01/2021	Interest Capitalization		517,747	517,747		1.A
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		03/01/2021	Interest Capitalization		287,061	287,061		1.A
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		03/01/2021	Interest Capitalization		509,325	509,325		1.A
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		03/01/2021	Interest Capitalization		328,302	328,302		1.A
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		03/01/2021	Interest Capitalization		228,792	228,792		1.A
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		03/01/2021	Interest Capitalization		462,415	462,415		1.A
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		03/01/2021	Interest Capitalization		227,943	227,943		1.A
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		03/01/2021	Interest Capitalization		257,546	257,546		1.A
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		03/01/2021	Interest Capitalization		113,722	113,722		1.A
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		03/01/2021	Interest Capitalization		308,414	308,414		1.A
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		03/01/2021	Interest Capitalization		420,141	420,141		1.A
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		03/01/2021	Interest Capitalization		578,158	578,158		1.A
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		03/01/2021	Interest Capitalization		92,965	92,965		1.A
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		03/01/2021	Interest Capitalization		148,556	148,556		1.A
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		03/01/2021	Interest Capitalization		227,318	227,318		1.A
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		03/01/2021	Interest Capitalization		246,952	246,952		1.A
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		03/01/2021	Interest Capitalization		253,130	253,130		1.A
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		03/01/2021	Interest Capitalization		198,504	198,504		1.A
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		03/01/2021	Interest Capitalization		274,970	274,970		1.A
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		03/01/2021	Interest Capitalization		99,388	99,388		1.A
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		03/01/2021	Interest Capitalization		157,613	157,613		1.A
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		03/01/2021	Interest Capitalization		193,048	193,048		1.A
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		03/01/2021	Interest Capitalization		269,112	269,112		1.A
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		03/01/2021	Interest Capitalization		156,764	156,764		1.A
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		03/01/2021	Interest Capitalization		82,309	82,309		1.A
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		03/01/2021	Interest Capitalization		134,129	134,129		1.A
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		03/01/2021	Interest Capitalization		139,739	139,739		1.A
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		03/01/2021	Interest Capitalization		131,095	131,095		1.A
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		03/01/2021	Interest Capitalization		91,126	91,126		1.A
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		03/01/2021	Interest Capitalization		198,070	198,070		1.A
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		03/01/2021	Interest Capitalization		181,916	181,916		1.A
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		03/01/2021	Interest Capitalization		220,214	220,214		1.A
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		03/01/2021	Interest Capitalization		146,251	146,251		1.A
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		03/01/2021	Interest Capitalization		205,837	205,837		1.A
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		03/01/2021	Interest Capitalization		490,855	490,855		1.A
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		03/01/2021	Interest Capitalization		165,782	165,782		1.A
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		03/01/2021	Interest Capitalization		305,883	305,883		1.A
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		03/01/2021	Interest Capitalization		93,174	93,174		1.A
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		03/01/2021	Interest Capitalization		127,498	127,498		1.A
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		03/01/2021	Interest Capitalization		127,682	127,682		1.A
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		03/01/2021	Interest Capitalization		21,037	21,037		1.A
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		03/01/2021	Interest Capitalization		316,631	316,631		1.A
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		03/01/2021	Interest Capitalization		596,983	596,983		1.A
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		03/01/2021	Interest Capitalization		186,932	186,932		1.A
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		03/01/2021	Interest Capitalization		280,275	280,275		1.A
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		03/01/2021	Interest Capitalization		216,443	216,443		1.A
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		03/01/2021	Interest Capitalization		119,704	119,704		1.A
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		03/01/2021	Interest Capitalization		209,023	209,023		1.A
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		03/01/2021	Interest Capitalization		130,544	130,544		1.A
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		03/01/2021	Interest Capitalization		155,563	155,563		1.A
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		03/01/2021	Interest Capitalization		80,131	80,131		1.A
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		03/01/2021	Interest Capitalization		508,567	508,567		1.A

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3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		03/01/2021	Interest Capitalization		100,922	100,922		1.A
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		03/01/2021	Interest Capitalization		204,674	204,674		1.A
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		03/01/2021	Interest Capitalization		248,583	248,583		1.A
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		03/01/2021	Interest Capitalization		100,336	100,336		1.A
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		03/01/2021	Interest Capitalization		499,757	499,757		1.A
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		03/01/2021	Interest Capitalization		122,469	122,469		1.A
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		03/01/2021	Interest Capitalization		200,672	200,672		1.A
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		03/01/2021	Interest Capitalization		138,770	138,770		1.A
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		03/01/2021	Interest Capitalization		169,795	169,795		1.A
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		03/01/2021	Interest Capitalization		131,911	131,911		1.A
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		03/01/2021	Interest Capitalization		317,477	317,477		1.A
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		03/01/2021	Interest Capitalization		166,883	166,883		1.A
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		03/01/2021	Interest Capitalization		409,892	409,892		1.A
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		03/01/2021	Interest Capitalization		697,459	697,459		1.A
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		03/01/2021	Interest Capitalization		187,653	187,653		1.A
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		03/01/2021	Interest Capitalization		202,253	202,253		1.A
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		03/01/2021	Interest Capitalization		220,167	220,167		1.A
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		03/01/2021	Interest Capitalization		100,046	100,046		1.A
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		03/01/2021	Interest Capitalization		125,101	125,101		1.A
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		03/01/2021	Interest Capitalization		480,458	480,458		1.A
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		03/01/2021	Interest Capitalization		211,344	211,344		1.A
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		03/01/2021	Interest Capitalization		671,607	671,607		1.A
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		03/01/2021	Interest Capitalization		152,093	152,093		1.A
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		03/01/2021	Interest Capitalization		159,605	159,605		1.A
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		03/01/2021	Interest Capitalization		151,181	151,181		1.A
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		03/01/2021	Interest Capitalization		186,459	186,459		1.A
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		03/01/2021	Interest Capitalization		170,823	170,823		1.A
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		03/01/2021	Interest Capitalization		105,804	105,804		1.A
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		03/01/2021	Interest Capitalization		127,662	127,662		1.A
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		03/01/2021	Interest Capitalization		117,388	117,388		1.A
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		03/01/2021	Interest Capitalization		174,859	174,859		1.A
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		03/01/2021	Interest Capitalization		137,978	137,978		1.A
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		03/01/2021	Interest Capitalization		126,816	126,816		1.A
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		03/01/2021	Interest Capitalization		256,219	256,219		1.A
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		03/01/2021	Interest Capitalization		174,817	174,817		1.A
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		03/01/2021	Interest Capitalization		127,877	127,877		1.A
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		03/01/2021	Interest Capitalization		181,334	181,334		1.A
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		03/01/2021	Interest Capitalization		91,321	91,321		1.A
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		03/01/2021	Interest Capitalization		453,849	453,849		1.A
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		03/01/2021	Interest Capitalization		20,023	20,023		1.A
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		03/01/2021	Interest Capitalization		273,573	273,573		1.A
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		03/01/2021	Interest Capitalization		206,377	206,377		1.A
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		03/01/2021	Interest Capitalization		210,902	210,902		1.A
35563K-BD-1	FREDDIE MAC STACR SERIES 2019-DNA1 CLASS B1 144A 4.759% 01/25/49		02/23/2021	Various		12,101,076	11,647,000	18,216	4.C FE
35563T-AB-7	STACR 2018-DNA2 M2 EXCH MEZ FLT 2.259% 12/25/30		03/19/2021	Various		16,475,572	16,505,000	28,193	2.B FM
35563T-AH-4	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2A 144 2.259% 12/25/30		02/02/2021	BANK OF AMERICA		25,234,375	25,000,000	17,417	3.C FE
35563T-AP-6	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2B 144 2.259% 12/25/30		02/02/2021	Various		50,977,519	51,162,536	27,730	3.B FM
35563T-AV-3	FREDDIE MAC STACR 2018-DNA2 B1 SUB FLT 3.809% 12/25/30		02/24/2021	Various		28,577,399	27,746,000	33,574	4.C FE
35563W-AB-0	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2A 144 2.209% 09/25/48		01/15/2021	BANK OF AMERICA		21,652,847	21,505,000	32,229	2.C FE
35563W-AC-8	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2B 144 2.209% 09/25/48		01/19/2021	BANK OF AMERICA		39,805,001	40,000,000	59,947	3.C FE
35563W-AH-7	STACR 2018-DNA3 M2 EXCH MEZ FLT 2.209% 09/25/48		03/22/2021	Various		8,683,195	8,676,263	16,079	2.B FM
35564A-BF-7	STACR 2018-HRP2 M3 EXCH MEZ FLT 2.509% 02/25/47		02/22/2021	Various		16,771,050	16,605,000	23,764	3.B FE
35564A-CB-5	FREDDIE MAC STACR SERIES 2018-HRP2 CLASS B1 144A 4.309% 02/25/47		03/04/2021	BARCLAYS BANK PLC		20,435,000	20,000,000	34,580	4.C FE
35564R-CB-8	FREDDIE MAC STACR SERIES 2019-HRP1 CLASS B1 144A 4.251% 02/25/49		03/15/2021	Various		14,020,388	14,080,000	11,197	4.C FE
35564T-BD-1	STACR 2019-DNA3 B1 3.357% 07/25/49		03/03/2021	Various		14,282,421	14,095,000	27,387	4.B FE
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.959% 02/25/50		02/03/2021	CITIGROUP GLOBAL MARKETS INC		8,998,594	9,000,000	5,445	2.B FM
35565K-BD-9	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS B1 144A 2.609% 02/25/50		01/29/2021	Various		10,904,562	11,016,000	793	4.B FE

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91412H-KD-4	UNIV OF CALIFORNIA CA REVENUES SERIES BI 3.146% 05/15/51		02/24/2021	JEFFERIES & CO. INC.		28,330,000	28,330,000		1.C FE
914440-SZ-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		01/31/2021	Taxable Exchange		8,589,727	7,715,000	38,814	1.C Z
914440-TC-6	UNIV OF MASSACHUSETTS MA BLDG SERIES 2 4.212% 11/01/38		01/31/2021	Taxable Exchange		13,581,037	12,850,000	64,648	1.D FE
92812V-U2-0	VIRGINIA ST HSG DEV AUTH SERIES A 3.026% 02/01/56		02/18/2021	WELLS FARGO		1,750,000	1,750,000		1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						454,937,260	451,741,661	496,720	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		03/16/2021	Interest Capitalization		20,138	20,138		5.B FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		03/31/2021	Interest Capitalization		880,875	880,875		5.C Z
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		01/31/2021	Interest Capitalization		25,091	25,091		5.C Z
00255U-AC-9	APOLLO AVIATION SECURITIZATION SERIES 2020-1A CLASS C 144A 6.413% 01/16/40		02/15/2021	Interest Capitalization		41,384	41,384		5.B FE
019736-AG-2	ALLISON TRANSMISSION INC SERIES 144A 3.750% 01/30/31		02/26/2021	CITIGROUP GLOBAL MARKETS INC		4,806,250	5,000,000	53,646	3.C FE
02209S-BL-6	ALTRIA GROUP INC 2.450% 02/04/32		02/01/2021	CREDIT SUISSE SECURITIES US LL		19,829,158	19,850,000		2.B FE
024747-AF-4	ABC SUPPLY CO INC SERIES 144A 4.000% 01/15/28		03/26/2021	WELLS FARGO		3,015,000	3,000,000	25,000	3.B FE
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		01/01/2021	Interest Capitalization					6. *
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		01/01/2021	Interest Capitalization		7,860	7,860		6. *
03063#-AE-4	AMERICOLD REALTY TRUST SR-UNSEC 1.650% 01/07/33		01/31/2021	BANK OF AMERICA SECURITIES LLC		10,122,200	10,122,200		2.B FE
03063F-AF-1	AMERICREDIT AUTOMOBILE RECEIV SERIES 2021-1 CLASS D 1.210% 12/18/26		03/02/2021	BNP PARIBAS		4,998,395	5,000,000		2.B FE
03115A-AA-1	AMFAM HOLDINGS INC SERIES 144A 2.805% 03/11/31		03/30/2021	Various		29,786,338	29,875,000	12,467	2.B FE
03115A-AC-7	AMFAM HOLDINGS INC SERIES 144A 3.833% 03/11/51		03/08/2021	JP MORGAN SECURITIES		18,000,000	18,000,000		2.B FE
036752-AS-2	ANTHEM INC 3.600% 03/15/51		03/08/2021	JP MORGAN SECURITIES		10,586,325	10,625,000		2.B FE
039524-AA-1	ARCHES BUYER INC SERIES 144A 4.250% 06/01/28		01/12/2021	BANK OF AMERICA		1,979,395	1,972,000	9,312	4.B FE
03969Y-AA-6	ARDAGH METAL PACKAGING SERIES 144A 3.250% 09/01/28		02/26/2021	CITIGROUP GLOBAL MARKETS INC		6,100,000	6,100,000		3.B FE
03969Y-AB-4	ARDAGH METAL PACKAGING SERIES 144A 4.000% 09/01/29		02/26/2021	CITIGROUP GLOBAL MARKETS INC		4,425,000	4,425,000		4.A FE
04538#-AA-7	ASSAI ENERGY, LLC 3.750% 09/30/31		01/15/2021	JEFFERIES & CO. INC.		14,993,631	14,993,631		2.C Z
048303-CJ-8	ATLANTIC CITY ELECTRIC 2.300% 03/15/31		03/03/2021	SCOTIA CAPITAL INC		3,048,353	3,050,000		1.F FE
05609*-AA-2	BB&T GROUND LEASE BB&T CTR-CH SR-SEC 4.120% 12/15/55		01/14/2021	MESIROW FINANCIAL		37,090,909	36,363,636		1.D Z
05682*-AD-6	BAIN CAPITAL, LP SR-UNSEC 3.410% 04/15/41		02/09/2021	GOLDMAN SACHS CAPITAL MARKETS		120,000,000	120,000,000		1.D PL
06541A-BG-4	BANK SERIES 2021-BN31 CLASS A4 2.036% 02/15/54		01/28/2021	WELLS FARGO		57,675,744	56,000,000	31,671	1.A FE
06541A-BP-4	BANK SERIES 2021-BN31 CLASS AS 2.211% 02/15/54		01/28/2021	WELLS FARGO		8,754,609	8,500,000	5,220	1.A FE
06541A-BU-3	BANK SERIES 2021-BN31 CLASS B 2.383% 02/15/54		01/28/2021	WELLS FARGO		2,574,850	2,500,000	1,655	1.D FE
08162R-AD-9	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS A5 2.070% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		101,448,716	98,500,000	96,284	1.A FE
08162R-AG-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS AS 2.274% 02/15/54		03/16/2021	Various		10,608,529	10,375,000	11,141	1.A FE
08162R-AH-0	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS B 2.095% 02/15/54		03/02/2021	Various		10,448,047	10,500,000	8,758	1.D FE
08162R-AJ-6	BENCHMARK MORTGAGE TRUST SERIES 2021-B23 CLASS C 2.563% 02/15/54		01/29/2021	CITIGROUP GLOBAL MARKETS INC		3,749,845	3,750,000	4,539	1.G FE
08163C-BC-2	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.584% 03/15/54		03/04/2021	JP MORGAN SECURITIES		42,538,942	41,300,000	68,190	1.A FE
08163C-BG-3	BENCHMARK MORTGAGE TRUST SERIES 2021-B24 CLASS AS 2.780% 03/15/54		03/04/2021	JP MORGAN SECURITIES		28,839,756	28,000,000	49,724	1.A FE
084659-AV-3	BERKSHIRE HATHAWAY ENERG SERIES WI 3.700% 07/15/30		03/03/2021	Tax Free Exchange		12,149,990	12,150,000	59,940	1.G FE
084659-AX-9	BERKSHIRE HATHAWAY ENERG SERIES WI 4.250% 10/15/50		03/03/2021	Tax Free Exchange		6,962,598	7,000,000	114,042	1.G FE
11120V-AK-9	BRIXMOR OPERATING PART 2.250% 04/01/28		03/02/2021	JP MORGAN SECURITIES		2,545,334	2,550,000		2.C FE
125523-CM-0	CIGNA CORP NEW GLBL NT 2.375% 03/15/31		03/01/2021	CITIGROUP GLOBAL MARKETS INC		6,941,938	6,950,000		2.B FE
125523-CQ-1	CIGNA CORP NEW GLBL NT 3.400% 03/15/51		03/01/2021	JP MORGAN SECURITIES		13,824,662	13,900,000		2.B FE
12565K-AA-5	CLI FUNDING LLC SERIES 2021-1A CLASS A 144A 1.640% 02/18/46		02/17/2021	MITSUBISHI UFJ SECURITIES USA		12,199,771	12,200,000		1.F FE
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		03/31/2021	Interest Capitalization		1,260,194	1,260,194		5.B GI
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		02/10/2021	Interest Capitalization		261,080	261,080		2.A
12609@-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58		03/10/2021	Interest Capitalization		148,776	148,776		1.F
12654Y-AA-7	CPT MORTGAGE TRUST SERIES 2019- CPT CLASS A 144A 2.865% 11/13/39		02/04/2021	Various		22,662,452	20,895,000	11,640	1.D FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		03/01/2021	Interest Capitalization		207	207		1.D FM
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		01/31/2021	Interest Capitalization		55	55		1.
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		01/31/2021	Interest Capitalization		5,291	5,291		1.B
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		01/31/2021	Interest Capitalization		12	12		1.G
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52		03/10/2021	Interest Capitalization		39,648	39,648		1.B
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		01/15/2021	AXIOM CAPITAL		1,164,866	1,164,866		1.F Z
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		03/15/2021	BOSTONIA GLOBAL SECURITIES LLC		2,982,610	2,982,610		1.A FE
12730#-AA-6	(STATE OF GA DFCS ADD ON) TR C 4.060% 06/10/39		02/10/2021	Interest Capitalization		15,855	15,855		1.A Z
12737@-AA-1	CHP TRACY 2021 LEASE-BKD PASS 3.400% 09/15/42		03/10/2021	NEWMARK REALTY CAPITAL		5,371,814	5,371,814		1.D Z
14075@-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		01/31/2021	Interest Capitalization		(392,283)	(392,283)		5.C Z
14448C-AL-8	CARRIER GLOBAL CORP SERIES WI 2.700% 02/15/31		03/22/2021	BARCLAYS BANK PLC		3,501,155	3,500,000	10,238	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
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020 3.368% 07/01/50		03/02/2021	Various		5,129,944	5,200,000	30,181	1.G FE
15189X-AW-8	CENTERPOINT ENER HOUSTON SERIES AF 3.350% 04/01/51		03/08/2021	WELLS FARGO		13,172,497	13,225,000		1.F FE
153609-J*-4	CENTRAL HUDSON U-SR-UNSEC 3.290% 03/16/51		03/16/2021	JP MORGAN SECURITIES		13,000,000	13,000,000		1.G Z
166756-AP-1	CHEVRON USA INC 3.900% 11/15/24		01/31/2021	Taxable Exchange		7,333,512	6,575,000	36,327	1.D FE
166756-AT-3	CHEVRON USA INC 6.000% 03/01/41		01/31/2021	Taxable Exchange		30,380,400	20,000,000	416,667	1.D FE
166756-AU-0	CHEVRON USA INC 5.250% 11/15/43		01/31/2021	Taxable Exchange		41,567,469	29,000,000	215,688	1.D FE
166756-AV-8	CHEVRON USA INC 5.050% 11/15/44		01/31/2021	Taxable Exchange		12,281,955	8,750,000	62,599	1.D FE
17328B-AF-1	CITIGROUP MORTGAGE LOAN TRUST SERIES 2019-IMC1 CLASS B2 144A 5.410% 07/25/49		02/03/2021	CITIGROUP GLOBAL MARKETS INC		2,164,313	2,100,000	1,262	4.B FE
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		03/31/2021	TGPI HIGH YIELD		35,209	56,789	2,839	6. *
201723-AP-8	COMMERCIAL METALS CO 3.875% 02/15/31		01/19/2021	CITIGROUP GLOBAL MARKETS INC		1,325,000	1,325,000		3.A FE
20369E-AE-2	COMMUNITY HEALTH NETWORK SERIES 20-A 3.099% 05/01/50		03/30/2021	CITIGROUP GLOBAL MARKETS INC		4,725,100	5,000,000	64,563	1.F FE
20451R-AB-8	COMPASS GROUP DIVERSIFIE SERIES 144A 5.250% 04/15/29		03/03/2021	BANK OF AMERICA		4,448,000	4,448,000		4.A FE
22570#-AA-8	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		55,974,682	55,974,682		1.F Z
22570@-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		52,800,683	52,800,683		1.F Z
22571#-AA-7	CRESCENT CITY ENERGY PARTNERS 2.950% 03/15/36		03/26/2021	DIRECT		5,983,241	5,983,241		1.F Z
22571*-AA-1	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		65,656,407	65,656,407		1.F Z
22571@-AA-9	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		11,180,845	11,180,845		1.F Z
22572*-AA-0	CRESCENT CITY ENERGY PARTNERS SR-UNSEC 2.950% 03/15/36		03/26/2021	DIRECT		520,773	520,773		1.F Z
22788C-AA-3	CROWDSTRIKE HOLDINGS INC 3.000% 02/15/29		01/12/2021	JP MORGAN SECURITIES		7,450,000	7,450,000		3.C FE
22966R-AF-3	CUBESMART LP 3.000% 02/15/30		03/22/2021	BARCLAYS BANK PLC		7,956,312	7,800,000	25,350	2.B FE
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		03/10/2021	Interest Capitalization		4,619,600	4,619,600		1.B
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		03/10/2021	Interest Capitalization		59,161	59,161		1.G
233851-ED-2	DAIMLER FINANCE NA LLC SERIES 144A 2.450% 03/02/31		02/25/2021	BANK OF AMERICA		24,991,250	25,000,000		2.A FE
23918K-AS-7	DAVITA INC SERIES 144A 4.625% 06/01/30		02/09/2021	SUNTRUST CAPITAL MARKETS		10,475,000	10,000,000	89,931	4.A FE
23918K-AT-5	DAVITA INC SERIES 144A 3.750% 02/15/31		02/09/2021	SUNTRUST CAPITAL MARKETS		4,931,250	5,000,000	93,750	4.A FE
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		03/01/2021	Interest Capitalization					6. FM
26113*-AA-7	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC 3.650% 02/22/41		02/22/2021	GOLDMAN SACHS CAPITAL MARKETS		26,250,000	26,250,000		1.F PL
26113@-AA-5	DYAL CAPITAL PARTNERS IV ISSUE SR-UNSEC 3.650% 02/22/41		02/22/2021	GOLDMAN SACHS CAPITAL MARKETS		48,750,000	48,750,000		1.F PL
29364G-AP-8	ENTERGY CORP 2.400% 06/15/31		03/02/2021	CITIGROUP GLOBAL MARKETS INC		3,101,125	3,125,000		2.B FE
29365T-AJ-3	ENTERGY TEXAS INC 3.550% 09/30/49		01/14/2021	BARCLAYS BANK PLC		5,566,350	5,000,000	53,743	2.A FE
29366M-AC-2	ENTERGY ARKANSAS LLC 3.350% 06/15/52		03/24/2021	U.S. BANCORP INVESTMENTS INC		11,180,025	11,250,000		1.F FE
29366W-AB-2	ENTERGY MISSISSIPPI LLC 3.500% 06/01/51		03/09/2021	MIZUHO SECURITIES USA INC.		9,656,159	9,525,000	93,530	1.F FE
300418-AA-4	EVERSANA RECEIVABLES HLDGS-LLC SR-UNSEC 4.750% 11/25/26		03/15/2021	KEYBANC CAPITAL MARKETS		14,000,000	14,000,000		1.G Z
315289-AC-2	FERRELLGAS ESCROW LLC FG SERIES 144A 5.875% 04/01/29		03/16/2021	JP MORGAN SECURITIES		22,178,000	22,178,000		4.C FE
31620M-BT-2	FIDELITY NATL INFO SERV 2.250% 03/01/31		02/23/2021	JP MORGAN SECURITIES		5,441,000	5,475,000		2.B FE
31620M-BU-9	FIDELITY NATL INFO SERV 3.100% 03/01/41		02/23/2021	JP MORGAN SECURITIES		11,504,971	11,575,000		2.B FE
34500*-AC-8	NATIONAL FOOTBALL TRUST XII 3.010% 10/05/35		01/28/2021	BANK OF AMERICA SECURITIES LLC		20,000,000	20,000,000		1.F Z
35041L-AA-8	FOUNDATION FINANCE TRUST SERIES 2021-1A CLASS A 144A 1.270% 05/15/41		03/19/2021	GOLDMAN SACHS & COMPANY		19,895,876	20,000,000		1.D FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		03/15/2021	NEWMARK REALTY CAPITAL		31,739,818	31,739,818		1.B
361448-BG-7	GATX CORP 1.900% 06/01/31		02/10/2021	WELLS FARGO		11,281,066	11,485,000	5,033	2.B FE
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		03/31/2021	Interest Capitalization		5,604,371	5,604,371		5.C Z
36198#-AA-0	BGS HUNTSVILLE 2016 CTL PT TRU (GE HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		01/31/2021	WATERWAY CAPITAL		25,814,012	25,814,012	38,104	1.G Z
362008-AA-8	GE HUNTSVILLE ADD ON GE HUNTS 4.560% 04/15/46		01/31/2021	WATERWAY CAPITAL		18,749,057	18,749,057		2.B Z
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		01/31/2021	Interest Capitalization		(1,002,195)	(1,002,195)		1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		01/31/2021	Interest Capitalization		(18,827)	(18,827)		1.F PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		01/31/2021	Interest Capitalization		(124,389)	(124,389)		1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		01/31/2021	Interest Capitalization		(47,785)	(47,785)		1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		01/31/2021	Interest Capitalization		(11,662)	(11,662)		1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		01/31/2021	Interest Capitalization		(2,212)	(2,212)		1.F PL
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		03/31/2021	Interest Capitalization		74,134	74,134		5.C Z
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		01/31/2021	Interest Capitalization		(311)	(311)		5.C Z
375558-BT-9	GILEAD SCIENCES INC 2.800% 10/01/50		01/06/2021	GOLDMAN SACHS & COMPANY		9,560,600	10,000,000	76,222	2.A FE
39143G-AD-2	GREAT WESTERN PETROLEUM, LLC A SR-UNSEC 12.000% 09/01/25		02/22/2021	BARCLAYS CAPITAL INC		24,375,000	25,000,000		5.B FE
40480*-AA-3	HS WILDCAT-LLC SR-UNSEC 3.830% 12/31/50		01/31/2021	PNC CAPITAL MARKETS		20,000,000	20,000,000		2.A PL
40480*-AB-1	HS WILDCAT-LLC SR-UNSEC 4.390% 12/31/60		01/31/2021	PNC CAPITAL MARKETS		22,000,000	22,000,000		2.A PL
41805#-AB-3	HASA-INC SUB-UNSEC 10.750% 01/16/26		01/31/2021	Interest Capitalization		106,912	106,912		5.B
41984L-AA-5	HAWAIIAN BRAND INTELLECT SERIES 144A 5.750% 01/20/26		01/28/2021	BARCLAYS BANK PLC		845,317	850,000		4.A FE

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421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		01/12/2021	WELLS FARGO		2,165,001	2,113,000	16,763	2.B FE
421946-AM-6	HEALTHCARE REALTY TRUST 2.050% 03/15/31		03/30/2021	WELLS FARGO		11,775,875	12,500,000	11,389	2.B FE
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		01/29/2021	(HD PERRIS ADD ON) HD CALIF DF		3,436,096	3,436,096		1.F
42225U-AH-7	HEALTHCARE TRUST OF AMER 2.000% 03/15/31		01/15/2021	SUSQUEHANA FINANCIAL GROUP LL		3,964,640	4,000,000	24,889	2.B FE
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		03/22/2021	BARCLAYS BANK PLC		5,075,350	5,000,000	27,552	2.A FE
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		01/31/2021	Interest Capitalization		146,635	146,635		5.C Z
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		01/31/2021	Interest Capitalization		199,956	199,956		5.C Z
427096-B@-0	HERCULES CAPITAL-INC. SR-UNSEC 4.550% 03/04/26		03/04/2021	GOLDMAN SACHS CAPITAL MARKETS		13,800,000	13,800,000		2.A PL
42770A-AA-5	HERO FUNDING TRUST SERIES 2021-1A CLASS A 144A 2.240% 09/20/51		03/12/2021	BARCLAYS BANK PLC		4,499,982	4,500,000		1.A FE
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		03/01/2021	Interest Capitalization		238,348	238,348		1.C
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		03/15/2021	Interest Capitalization		69,013	69,013		1.G PL
44421G-AA-1	HUDSON YARDS SERIES 2019-30HY CLASS A 144A 3.228% 07/10/39		03/31/2021	WELLS FARGO		9,069,102	8,500,000	3,049	1.G FE
45005*-AB-6	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC 4.020% 03/03/28		03/03/2021	GOLDMAN SACHS CAPITAL MARKETS		50,000,000	50,000,000		2.C FE
45005*-AC-4	INDUSTRIAL REALTY GROUP, LLC SR-UNSEC 4.480% 03/03/31		03/03/2021	GOLDMAN SACHS CAPITAL MARKETS		15,000,000	15,000,000		2.C FE
451102-CA-3	ICAHN ENTERPRISES FIN SERIES 144A 4.375% 02/01/29		01/04/2021	JEFFERIES & CO. INC.		23,062,000	23,062,000		3.C FE
45111@-AA-7	ICONIC ISSUER LLC A-2021-SR-SEC 4.250% 11/30/51		03/19/2021	GUGGENHEIM CAPITAL MARKETS LLC		24,400,000	24,400,000		1.F Z
45111@-AB-5	ICONIC ISSUER LLC B-2021-SR-SEC 5.000% 11/30/51		03/19/2021	GUGGENHEIM CAPITAL MARKETS LLC		5,600,000	5,600,000		2.B Z
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		01/31/2021	BANC OF AMERICA SECURITIES INC		1,351,900	1,351,900		2.B FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		01/31/2021	Interest Capitalization		1,348,860	1,348,860		5.B GI
460690-BT-6	INTERPUBLIC GROUP COS 2.400% 03/01/31		02/23/2021	CITIGROUP GLOBAL MARKETS INC		14,974,800	15,000,000		2.B FE
46591U-AA-9	JCAP 2020-1-LLC SR-UNSEC 4.250% 08/06/50		01/22/2021	STIFEL NICOLAUS & CO.		13,871,781	13,871,781		1.F PL
46591U-AB-7	JCAP 2020-1-LLC A-2-SR-UNSEC 4.300% 08/15/50		02/26/2021	STIFEL NICOLAUS & CO.		3,800,000	3,800,000		1.F PL
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		03/26/2021	Various		4,770,143	4,770,143		1.A Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		03/15/2021	Interest Capitalization		106,869	106,869		1.A Z
468223-AW-2	JACKSON LABORATORY SERIES 2021 3.468% 07/01/51		03/09/2021	BARCLAYS BANK PLC		30,000,000	30,000,000		1.E FE
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		01/31/2021	Interest Capitalization		2,185,474	2,185,474		5.B GI
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 10%Cash 2 % PIK 12.000% 03/22/25		01/31/2021	Interest Capitalization		506,312	506,312		5.B GI
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC All PIK 14.000% 03/22/26		01/31/2021	Interest Capitalization		898,664	898,664		5.B GI
48276@-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		02/25/2021	GUGGENHEIM SECURITIES		10,246,694	10,246,694		1.G Z
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		03/15/2021	NEWMARK REALTY CAPITAL		5,174,384	5,174,384		1.B
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		03/31/2021	Interest Capitalization		948,979	948,979		5.B GI
50077L-BC-9	KRAFT HEINZ FOODS CO SERIES WI 3.875% 05/15/27		01/19/2021	Tax Free Exchange		11,400,000	11,400,000	78,533	3.A FE
50106G-AE-2	KRONOS ACQ KIK CUSTOM SERIES 144A 5.000% 12/31/26		02/19/2021	BARCLAYS BANK PLC		1,037,500	1,000,000	8,611	4.C FE
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 15.000% 01/31/22		01/31/2021	Interest Capitalization		886,512	886,512		5.B GI
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		03/31/2021	Interest Capitalization		6,983,894	6,983,894		5.C Z
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		02/15/2021	Interest Capitalization		727,865	727,865		1.G PL
50212Y-AD-6	LPL HOLDINGS INC SERIES 144A 4.000% 03/15/29		03/04/2021	JP MORGAN SECURITIES		17,057,000	17,057,000		3.B FE
50226@-AA-9	LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22		01/31/2021	Interest Capitalization		441,149	441,149		5.B GI
50547V-AA-4	LAC FUNDING LLC 5.250% 12/31/35		03/05/2021	WESTWOOD CAPITAL		95,000,000	95,000,000		4.C Z
513075-BX-8	LAMAR MEDIA CORP SERIES 144A 3.625% 01/15/31		01/07/2021	JP MORGAN SECURITIES		4,160,000	4,160,000		4.A FE
548661-EA-1	LOWE S COS INC 2.625% 04/01/31		03/29/2021	CITIGROUP GLOBAL MARKETS INC		15,998,560	16,000,000		2.A FE
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		03/31/2021	Interest Capitalization		3,326,280	3,326,280		5.B
55342U-AM-6	MPT OPER PARTNERSP FINL 3.500% 03/15/31		01/22/2021	JP MORGAN SECURITIES		15,206,250	15,000,000	75,833	3.A FE
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22		02/05/2021	Interest Capitalization		2,397,223	2,397,223		5.B GI
56625*-AA-5	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		01/31/2021	Interest Capitalization		21,658	21,658		4.C Z
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		03/31/2021	Interest Capitalization		884,927	884,927		5.B GI
574599-BQ-8	MASCO CORP 2.000% 02/15/31		02/18/2021	DEUTSCHE BANK SECURITIES INCOR		13,798,113	13,900,000		2.B FE
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 1.550% 10/09/30		02/01/2021	WELLS FARGO		4,948,300	5,000,000	24,542	1.B FE
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDIN SERIES 144A 2.150% 03/09/31		03/04/2021	JP MORGAN SECURITIES		9,985,700	10,000,000		1.B FE
57636Q-AS-3	MASTERCARD INC 1.900% 03/15/31		03/02/2021	BANK OF AMERICA		3,096,032	3,100,000		1.E FE
57636Q-AT-1	MASTERCARD INC 2.950% 03/15/51		03/02/2021	U.S. BANCORP INVESTMENTS INC		14,758,897	14,900,000		1.E FE
577081-BE-1	MATTEL INC SERIES 144A 3.375% 04/01/26		03/09/2021	BANK OF AMERICA		3,461,000	3,461,000		3.B FE
579780-AS-6	MCCORMICK & CO 1.850% 02/15/31		02/08/2021	BANK OF AMERICA		4,811,782	4,850,000		2.B FE
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		01/31/2021	Interest Capitalization		26,077	26,077		5.C
58472#-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		03/31/2021	Interest Capitalization		1,329,683	1,329,683		5.C
59171E-A*-9	METROPARK PORTFOLIO ISELIN NJ SR-SEC 4.506% 03/15/57		03/25/2021	MESIROW FINANCIAL		117,300,000	115,000,000		1.E Z
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		03/15/2021	Interest Capitalization		26,569	26,569		2.C 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
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		03/15/2021	Interest Capitalization		11,750	11,750		1.G Z
607418-AA-4	MOBILE TECH-INC. SR-UNSEC 8.721% 08/06/21		01/31/2021	Interest Capitalization		239,655	239,655		5.C Z
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		01/31/2021	Interest Capitalization		(887)	(887)		6. *
623115-AF-9	MT SINAI HOSPITAL SERIES 2020 3.391% 07/01/50		02/25/2021	BANK OF AMERICA		25,450,800	25,000,000	131,872	1.G FE
626738-AF-5	MURPHY OIL USA INC SERIES 144A 3.750% 02/15/31		01/25/2021	RBC DAIN RAUSCHER INC.		8,756,250	8,725,000		3.B FE
62845#-AB-1	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		03/31/2021	Interest Capitalization		54,977	54,977		5.B GI
62954R-AA-4	NYU HOSPITALS CENTER SERIES 2020 3.380% 07/01/55		03/23/2021	Various		40,697,444	41,454,000	304,947	1.G FE
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	CONVERSION		12,497	19,527		5.B GI
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		01/31/2021	Interest Capitalization		(222,625)	(222,625)		5.B GI
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	TGPI HIGH YIELD		23,151	36,174		5.B GI
64083Y-AA-9	NESCO HOLDINGS II INC SERIES 144A 5.500% 04/15/29		03/17/2021	BANK OF AMERICA		1,025,000	1,025,000		4.C FE
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		01/31/2021	Interest Capitalization		590,744	590,744		4.C Z
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		03/15/2021	WELLS FARGO		5,225,000	5,225,000		1.G Z
665772-CT-4	NORTHERN STATES PWR MINN 2.250% 04/01/31		03/23/2021	U.S. BANCORP INVESTMENTS INC		9,261,126	9,300,000		1.E FE
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC 4.500% 07/18/34		03/04/2021	StoneCastle		22,711,480	22,000,000	209,000	2.B PL
668138-AC-4	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.625% 09/30/59		03/03/2021	Various		30,383,040	28,000,000	378,108	1.C FE
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		01/15/2021	Interest Capitalization		20,002	20,002		2.A
67100*-AA-6	(OMNI LIHTC) ONY FUNDING, LLC 4.200% 12/31/27		01/14/2021	WESTWOOD CAPITAL		191,800,000	191,800,000		1.F FE
67457M-AJ-7	OCCIDENTAL COLLEGE 3.508% 10/01/49		03/23/2021	WELLS FARGO		1,475,625	1,500,000	25,433	1.D FE
68377B-AC-1	OPORTUN FUNDING LLC SERIES 2021-A CLASS C 144A 3.440% 03/08/28		03/02/2021	GOLDMAN SACHS & COMPANY		1,999,762	2,000,000		2.C FE
69021*-AA-8	BELLEVUE GROUND LEASE OVERLA SR-UNSEC 4.046% 10/15/57		03/18/2021	MESIROW FINANCIAL		23,048,724	23,048,724		2.A Z
693304-BA-4	PECO ENERGY CO 3.050% 03/15/51		03/01/2021	SMBC NIKKO SECURITIES AMERICA		12,085,722	12,100,000		1.E FE
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		02/15/2021	Interest Capitalization		189,513	189,513		1.F PL
69418*-AE-1	PACE LOAN GROUP 2019-1 LLC A-5-SR-UNSEC 4.300% 12/15/51		03/24/2021	Various		13,000,000	13,000,000		1.F Z
69421*-AB-2	PACE EQUITY 2020-1 A-2-SR-UNSEC 4.400% 06/30/53		02/11/2021	STIFEL NICOLAUS & CO.		17,173,000	17,173,000		1.G Z
694476-AE-2	PACIFIC LIFECORP SERIES 144A 3.350% 09/15/50		01/20/2021	WELLS FARGO		4,392,400	4,000,000	47,272	1.G FE
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		03/31/2021	Interest Capitalization		2,209,713	2,209,713		5.B GI
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 05/17/22		03/01/2021	STIFEL NICOLAUS & COMPANY INC		4,267,291	4,183,618	15,091	1.F FE
70338C-10-9	PATRONS LEGACY 2004 I SERIES 144A 6.673% 05/04/54		03/01/2021	STIFEL NICOLAUS & COMPANY INC		3,146,437	3,040,035	3,381	2.A FE
708ESC-AG-3	JC PENNEY CORP INC 6.375% 10/15/36		02/11/2021	Taxable Exchange		12,000	24,000,000		6. *
723787-AQ-0	PIONEER NATURAL RESOURCE 1.900% 08/15/30		01/19/2021	Various		8,377,017	8,500,000	71,778	2.B FE
723787-AR-8	PIONEER NATURAL RESOURCE 2.150% 01/15/31		01/14/2021	BANK OF AMERICA		3,740,325	3,750,000		2.B FE
73084#-AA-0	POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25		01/31/2021	Interest Capitalization		4,405,081	4,405,081		4.C Z
73084#-AB-8	POINTER HLDGS INC. SUB-UNSEC 12.000% 12/26/25		01/31/2021	Interest Capitalization		409,500	409,500		3.C Z
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		01/01/2021	Interest Capitalization		52,146	52,146		5.B
74170*-BK-4	PRIME PROPERTY FUND LLC 3.390% 03/24/41		03/24/2021	BANK OF AMERICA		9,000,000	9,000,000		1.G Z
758888-AA-5	REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26		03/31/2021	Interest Capitalization		1,195,475	1,195,475		5.C Z
75907V-AC-1	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS C 144A 3.040% 03/17/31		02/08/2021	WELLS FARGO		1,249,744	1,250,000		2.C FE
75907V-AD-9	REGIONAL MANAGEMENT ISSUANC SERIES 2021-1 CLASS D 144A 5.070% 03/17/31		02/08/2021	WELLS FARGO		799,817	800,000		3.C FE
75975B-AA-6	RENEW FINANCIAL SERIES 2021-1 CLASS A 144A 2.060% 11/20/56		03/25/2021	NATIXIS SECURITIES AMERICAS LL		3,314,502	3,315,000		1.A FE
76127#-AA-4	RESURGENT HLDGS LLC SR-UNSEC 5.150% 02/24/31		02/24/2021	DIRECT		140,000,000	140,000,000		2.C Z
76923*-AA-2	RIVERSIDE ON THE JAMES RICHMO SR-SEC 4.501% 03/15/56		03/19/2021	MESIROW FINANCIAL		32,640,000	32,000,000		4.C Z
77678#-AA-3	ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49		01/31/2021	Interest Capitalization		1,349,344	1,349,344		2.C PL
78403D-AP-5	SBA TOWER TRUST SERIES 144A 1.884% 01/15/26		03/24/2021	ROBERT W. BAIRD & COMPANY INC		10,177,000	10,000,000	5,757	1.F FE
78433L-AC-0	SCE RECOVERY FUNDING LLC SERIES A-3 2.510% 11/15/45		02/17/2021	BARCLAYS BANK PLC		9,999,497	10,000,000		1.A FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		03/15/2021	QUADCAPITAL ADVISORS LLC		3,122,000	3,122,000		1.G Z
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		01/31/2021	STIFEL NICOLAUS & CO.		(17,329,448)	(17,329,448)		1.F Z
78486*-AE-9	STONEHILL PACE 2020-1 LLC 4.300% 08/15/53		02/10/2021	DIRECT		27,644,000	27,644,000		1.G Z
785018-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		01/31/2021	Interest Capitalization		38,981	38,981		5.B GI
78621#-AA-9	SACYR PLENARY UTILITY PARTNERS SR-UNSEC 3.700% 12/31/60		01/31/2021	GOLDMAN SACHS CAPITAL MARKETS		99,214,611	99,214,611		1.G Z
80286N-AG-1	SANTANDER DRIVE AUTO RECEIVAB SERIES 2021-1 CLASS D 1.130% 11/16/26		02/09/2021	JP MORGAN SECURITIES		24,996,313	25,000,000		2.A FE
80386W-AC-9	SASOL FINANCING USA LLC 4.375% 09/18/26		03/11/2021	BANK OF AMERICA		5,600,000	5,600,000		3.B FE
80386W-AD-7	SASOL FINANCING USA LLC 5.500% 03/18/31		03/11/2021	BANK OF AMERICA		5,725,000	5,725,000		3.B FE
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		01/31/2021	Interest Capitalization		510,571	510,571		5.B
817743-AE-7	SERVPRO MASTER ISSUER LLC SERIES 2021-1A CLASS A2 144A 2.394% 04/25/51		03/03/2021	BARCLAYS BANK PLC		13,250,000	13,250,000		2.C FE
843646-AW-0	SOUTHERN POWER CO 0.900% 01/15/26		01/05/2021	JP MORGAN SECURITIES		4,663,546	4,675,000		2.A FE
845743-BU-6	SOUTHWESTERN PUBLIC SERV SERIES 8 3.150% 05/01/50		02/23/2021	BARCLAYS BANK PLC		8,591,572	8,600,000	91,053	1.G FE

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85572R-AB-5	START LTD SERIES 2018-1 CLASS B 144A 5.315% 05/15/43		03/17/2021	CREDIT SUISSE SECURITIES US LL		1,400,357	1,471,640	869	3.A FE
857477-BP-7	STATE STREET CORP 2.200% 03/03/31		02/26/2021	BANK OF AMERICA		6,854,788	6,875,000		1.F FE
86858@-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		01/01/2021	Interest Capitalization		107,907	107,907		5.C Z
871829-BJ-5	SYSCO CORPORATION 3.300% 02/15/50		02/16/2021	CREDIT SUISSE SECURITIES US LL		10,239,430	10,100,000	2,310	2.C FE
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		01/25/2021	BANK OF AMERICA		14,998,136	15,000,000		1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		01/25/2021	BANK OF AMERICA		849,801	850,000		2.B FE
875127-BH-4	TAMPA ELECTRIC CO 2.400% 03/15/31		03/15/2021	WELLS FARGO		4,983,700	5,000,000		1.G FE
875127-BJ-0	TAMPA ELECTRIC CO 3.450% 03/15/51		03/15/2021	WELLS FARGO		14,043,613	14,075,000		1.G FE
87901J-AJ-4	TEGNA INC 4.625% 03/15/28		03/15/2021	Tax Free Exchange		10,350,000	10,350,000	239,344	3.C FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		01/31/2021	Interest Capitalization		73,382	73,382		5.C Z
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		01/31/2021	Interest Capitalization		356,704	356,704		3.C Z
89677Y-A@-9	TRIPLEPOINT VENTURE GROWTH BDC SR-UNSEC 4.500% 03/01/26		03/01/2021	GOLDMAN SACHS CAPITAL MARKETS		60,000,000	60,000,000		2.C Z
897051-AC-2	TRONOX INC SERIES 144A 4.625% 03/15/29		03/01/2021	CREDIT SUISSE SECURITIES US LL		11,588,000	11,588,000		4.C FE
90138F-AD-4	TWILIO INC 3.875% 03/15/31		03/04/2021	JP MORGAN SECURITIES		13,400,000	13,400,000		3.C FE
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		01/15/2021	CREDIT SUISSE SECURITIES US LL		4,999,882	5,000,000		1.F FE
90932V-AA-3	UNITED AIR 2020 1 B PTT 4.875% 07/15/27		01/25/2021	GOLDMAN SACHS & COMPANY		6,750,000	6,750,000		2.C FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		02/15/2021	Interest Capitalization		1,728	1,728		6. *
92537K-AE-4	VERUS SECURITIZATION TRUST SERIES 2019-4 CLASS B1 144A 3.860% 11/25/59		02/12/2021	MORGAN STANLEY & CO. INC.		2,309,063	2,250,000	3,860	3.B FE
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		02/15/2021	Interest Capitalization		78,383	78,383		1.G PL
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		02/15/2021	Interest Capitalization		21,181	21,181		1.E PL
95001T-BL-8	WELLS FARGO MORTGAGE BACKED SERIES 2019-1 CLASS B4 144A 4.031% 11/25/48		01/26/2021	WELLS FARGO		3,634,400	3,552,254	10,804	3.C FE
96468#-AB-5	WHITEBRIDGE PET BRANDS-LLC SUB-UNSEC 10.000% 01/15/25		03/31/2021	Interest Capitalization		142,343	142,343		5.C
97068L-AB-4	WILLIS KNIGHTON MED CTR SERIES 2021 3.065% 03/01/51		03/11/2021	Various		79,934,510	81,500,000	62,918	1.F FE
U7564K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		01/04/2021	PLENARY JUSTICE MIAMI		4,471,215	4,471,215		5.B GI
Z00010-F8-8	Transformation Tech Investors 5.000% 01/31/27		02/24/2021	Various		2,656,250	2,656,250		4.C Z
Z00047-4B-5	FINELINE 9.203% 08/19/28		02/23/2021	WELLS FARGO		16,802,941	17,058,824		3.C Z
Z00071-28-4	MOBILE TECH-INC. SR-UNSEC 8.719% 08/06/21		01/31/2021	Interest Capitalization		35,419	35,419		6. *
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		01/31/2021	Interest Capitalization		249,002	249,002		4.C Z
Z00073-44-7	PG BUYER-LLC SUB-UNSEC 10.000% 09/02/26		01/31/2021	Interest Capitalization		43,509	43,509		4.C Z
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		01/30/2021	Interest Capitalization		16,514	16,514		4.C Z
Z00075-82-2	REP TEC INTERMEDIATE PARENT HL SUB-UNSEC 12.750% 12/19/25		01/31/2021	Interest Capitalization		102,431	102,431		3.B Z
Z00076-90-3	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27		01/31/2021	Interest Capitalization		192,631	192,631		4.C Z
35100L-A*-9	FOUR SEAS L.P. SR-UNSEC 4.949% 02/28/31	A	03/02/2021	GUGGENHEIM CAPITAL MARKETS LLC		56,700,000	56,700,000		1.F PL
86828L-AC-6	SUPERIOR PLUS GEN PRTNR SERIES 144A 4.500% 03/15/29	A	03/02/2021	RBC DAIN RAUSCHER INC.		9,954,750	9,836,000		3.C FE
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		02/28/2021	Interest Capitalization		695,362	695,362		5.B GI
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 06/16/23		02/28/2021	Interest Capitalization		88,034	88,034		5.B GI
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 11.250% 06/16/23		02/28/2021	Interest Capitalization		20,253	20,253		5.B GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		02/28/2021	Interest Capitalization		43,110	43,110		5.B GI
C5291#-AA-8	AMENITY HEALTHCARE MANITOBA SUB-UNSEC 11.750% 03/29/26		01/01/2021	Interest Capitalization		2,929,162	2,929,162		5.B GI
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		02/28/2021	Interest Capitalization		93,375	93,375		5.B GI
00144G-AA-9	AIMCO SERIES 2021-14A CLASS X 144A 1.024% 04/20/34	D	03/03/2021	JP MORGAN SECURITIES		4,000,000	4,000,000		1.A FE
00652M-AH-5	ADANI PORTS AND SPECIAL SERIES 144A 3.100% 02/02/31	D	01/26/2021	BARCLAYS BANK PLC		8,100,000	8,100,000		2.C FE
00900C-AL-8	AIMCO SERIES 2017-AA CLASS AR 144A 1.274% 04/20/34	D	03/16/2021	JP MORGAN SECURITIES		7,500,000	7,500,000		1.A FE
00900C-AN-4	AIMCO SERIES 2017-AA CLASS BR 144A 1.724% 04/20/34	D	03/16/2021	JP MORGAN SECURITIES		16,500,000	16,500,000		1.C FE
020564-AE-0	ALPEK SA DE CV SERIES 144A 3.250% 02/25/31	D	02/18/2021	CITIGROUP GLOBAL MARKETS INC		6,608,173	6,625,000		2.C FE
03512T-AE-1	ANGLOGOLD HOLDINGS PLC 3.750% 10/01/30	D	03/11/2021	JP MORGAN SECURITIES		3,067,500	3,000,000	51,250	2.C FE
03759C-AV-2	APIDOS CLO SERIES 2016-24A CLASS A2LX 144 1.574% 10/20/30	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000		1.C FE
03759C-AW-0	APIDOS CLO SERIES 2016-24A CLASS A2FX 144 2.350% 10/20/30	D	02/26/2021	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000		1.C FE
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	D	03/12/2021	WELLS FARGO		3,134,357	3,174,000	24,357	2.A FE
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A 3.000% 09/15/50	D	02/09/2021	MITSUBISHI UFJ SECURITIES USA		10,093,100	10,000,000	121,667	2.B FE
05964H-AM-7	BANCO SANTANDER SA 2.958% 03/25/31	D	03/23/2021	CITIGROUP GLOBAL MARKETS INC		9,000,000	9,000,000		1.G FE
05971U-2D-8	BANCO DE CREDITO DEL PER SERIES 144A 3.250% 09/30/31	D	03/23/2021	BANK OF AMERICA		5,894,985	5,900,000		2.C FE
05991C-AA-1	BANCO INDUSTRIAL SA SERIES 144A 4.875% 01/29/31	D	01/22/2021	BANK OF AMERICA		2,475,000	2,475,000		4.B FE
08860H-AC-8	BHARTI AIRTEL LTD SERIES 144A 3.250% 06/03/31	D	02/24/2021	JP MORGAN SECURITIES		18,732,750	18,750,000		2.C FE
09659T-2C-4	BNP PARIBAS SERIES 144A 2.824% 01/26/41	D	01/19/2021	BNP PARIBAS		35,000,000	35,000,000		2.A FE
12563Y-AC-3	CIFC FUNDING LTD SERIES 2021-2A CLASS B 144A 1.691% 04/15/34	D	03/05/2021	BANK OF AMERICA		4,375,000	4,375,000		6. *
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	03/15/2021	Interest Capitalization		802,087	802,087		1.C

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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
151290-BZ-5	CEMEX SAB DE CV SERIES 144A 3.875% 07/11/31	D	01/07/2021	BNP PARIBAS		7,275,000	7,275,000		3.C FE
202712-BQ-7	COMMONWEALTH BANK AUST SERIES 144A 3.305% 03/11/41	D	03/02/2021	MORGAN STANLEY & CO. INC.		17,850,000	17,850,000		2.A FE
21039C-AB-0	CONSTELLIUM SE SERIES 144A 3.750% 04/15/29	D	02/09/2021	DEUTSCHE BANK SECURITIES INCOR		4,325,000	4,325,000		4.B FE
225313-AN-5	CREDIT AGRICOLE SA SERIES 144A 2.811% 01/11/41	D	01/05/2021	CREDIT AGRICOLE		58,000,000	58,000,000		2.A FE
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	01/31/2021	Interest Capitalization		213,572	213,572		6. *
29001L-AN-1	ELMWOOD CLO II LTD SERIES 2019-2A CLASS BR 144A 1.874% 04/20/34	D	03/26/2021	JP MORGAN SECURITIES		18,400,000	18,400,000		6. *
29003E-AC-9	ELMWOOD CLO VIII LTD SERIES 2021-1A CLASS B 144A 1.774% 01/20/34	D	01/28/2021	JP MORGAN SECURITIES		7,500,000	7,500,000		1.C FE
36321P-AE-0	GALAXY PIPELINE ASSETS SERIES 144A 2.940% 09/30/40	D	02/09/2021	HSBC SECURITIES USA INC		10,000,000	10,000,000		1.C FE
45434L-2C-7	INDIAN RAILWAY FINANCE SERIES 144A 2.800% 02/10/31	D	02/03/2021	HSBC SECURITIES USA INC		4,500,000	4,500,000		2.C FE
456837-AW-3	ING GROEP NV 2.727% 04/01/32	D	03/24/2021	GOLDMAN SACHS & COMPANY		7,000,000	7,000,000		2.A FE
460599-AF-0	INTERNATIONAL GAME TECH SERIES 144A 4.125% 04/15/26	D	03/16/2021	JP MORGAN SECURITIES		2,950,000	2,950,000		3.C FE
46128M-AQ-4	INVERSIONES CMPC SA SERIES 144A 3.000% 04/06/31	D	03/31/2021	BANK OF AMERICA		11,118,576	11,200,000		2.C FE
50201D-AD-5	LCPR SR SECURED FIN DAC SERIES 144A 5.125% 07/15/29	D	03/23/2021	JP MORGAN SECURITIES		8,425,000	8,425,000		4.A FE
556079-AD-3	MACQUARIE BANK LTD SERIES 144A 3.052% 03/03/36	D	02/23/2021	GOLDMAN SACHS & COMPANY		15,000,000	15,000,000		2.B FE
593035-AA-6	MX REMIT FUND FIDUC EST SERIES 144A 4.875% 01/15/28	D	01/12/2021	JEFFERIES & CO. INC.		8,103,786	8,145,000		3.A FE
602736-AA-8	MINEJESA CAPITAL BV SR SEC 4.625% 08/10/30	D	03/10/2021	NOMURA SECURITIES INTL INC.		1,037,500	1,000,000	4,111	2.C FE
632525-AW-1	NATIONAL AUSTRALIA BANK SERIES 144A 2.648% 01/14/41	D	01/05/2021	GOLDMAN SACHS & COMPANY		82,850,000	82,850,000		2.A FE
64131T-AQ-7	NEUBERGER BERMAN CLO LTD SERIES 2017-16SA CLASS BR 144A 1.641% 04/15/34	D	03/03/2021	BANK OF AMERICA		4,500,000	4,500,000		1.C FE
67707G-AG-4	OAK HILL CREDIT PARTNERS SERIES 2021-8A CLASS B2 144A 2.319% 01/18/34	D	01/27/2021	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000		1.C FE
74735K-AA-0	OOREDOO INTL FINANCE SERIES 144A 2.625% 04/08/31	D	03/31/2021	CITIGROUP GLOBAL MARKETS INC		7,889,030	7,975,000		1.G FE
81725W-AK-9	SENSATA TECHNOLOGIES BV SERIES 144A 4.000% 04/15/29	D	03/15/2021	GOLDMAN SACHS & COMPANY		7,200,000	7,200,000		3.C FE
82620K-BF-9	SIEMENS FINANCIERINGSMAT SERIES 144A 2.875% 03/11/41	D	03/02/2021	MORGAN STANLEY & CO. INC.		19,954,600	20,000,000		1.E FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	03/17/2021	CREDIT SUISSE SECURITIES US LL		442,108	464,613	263	3.B FE
88330P-AG-5	THAYER PARK CLO LTD SERIES 2017-1A CLASS ER 144A 9.094% 04/20/34	D	02/26/2021	BNP PARIBAS		720,000	750,000		4.C FE
898324-AC-2	TRUST F/1401 SR UNSEC 5.250% 01/30/26	D	03/25/2021	GOLDMAN SACHS & COMPANY		3,290,940	3,000,000	26,250	2.B FE
902613-AE-8	UBS GROUP AG SERIES 144A 2.095% 02/11/32	D	02/02/2021	U.S. BANCORP LIBRA		17,500,000	17,500,000		1.G FE
90403Y-AA-7	ULTRATECH CEMENT LTD SERIES 144A 2.800% 02/16/31	D	02/08/2021	JP MORGAN SECURITIES		3,660,704	3,675,000		2.C FE
B1000#-AA-0	AEDIFICA SA SR-UNSEC 2.580% 03/03/28	B	03/03/2021	BNP PARIBAS		34,937,500	34,937,500		2.C Z
B1401#-AH-0	BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.550% 12/08/35	B	01/06/2021	ING SECURITIES		36,843,000	36,843,000		2.A FE
B1401#-AK-3	BRUSSELS AIRPORT CO NV/SA SR-UNSEC 2.940% 12/08/40	B	01/06/2021	ING SECURITIES		36,843,000	36,843,000		2.A FE
G1710#-AE-8	CHRISTIE'S INTL PLC SR-UNSEC 3.310% 03/31/31	D	03/31/2021	SANTANDER SECURITIES INC.		27,000,000	27,000,000		2.B Z
G6363#-AB-3	NAC AVIATION 29 DESIGNATED ACT 4.530% 06/29/24	D	01/31/2021	Interest Capitalization		1,709,514	1,709,514		4.B PL
G6363#-AC-1	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.450% 02/22/23	D	01/31/2021	Interest Capitalization		456,042	456,042		4.B PL
G6363#-AD-9	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.700% 02/22/25	D	01/31/2021	Interest Capitalization		1,107,847	1,107,847		4.B PL
G6363#-AG-2	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.580% 03/14/24	D	01/31/2021	Interest Capitalization		1,590,833	1,590,833		4.B PL
G6363#-AH-0	NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.830% 03/14/26	D	01/31/2021	Interest Capitalization		826,667	826,667		4.B PL
G7304*-AH-4	QUADGAS FINANCE PLC SR-UNSEC 2.920% 03/10/33	B	03/10/2021	RBC CAPITAL MARKETS		97,328,000	97,328,000		2.B FE
P4001*-AA-2	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC 3.150% 02/09/28	D	02/09/2021	CITIGROUP GLOBAL MARKETS INC		15,000,000	15,000,000		2.C PL
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO, SR-UNSEC 3.610% 02/09/31	D	02/09/2021	CITIGROUP GLOBAL MARKETS INC		10,000,000	10,000,000		2.C PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,922,046,831	3,905,620,458	3,982,112	XXX
64132N-AC-0	NETWORK I2I LTD SERIES 144A HYB 3.975% Perpet.	D	02/24/2021	JP MORGAN SECURITIES		4,994,400	5,000,000		3.B FE
M7031A-BE-0	MIZRAHI TEFAHOT BANK LTD 3.077% 04/07/31	D	03/24/2021	CITIGROUP GLOBAL MARKETS INC		16,325,000	16,325,000		2.C FE
4899999. Subtotal - Bonds - Hybrid Securities						21,319,400	21,325,000		XXX
87287*-AA-9	TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.500% 06/17/23		01/31/2021	Interest Capitalization		1,136,619	1,136,619		5.B GI
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,136,619	1,136,619		XXX
444337-50-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C 03/31/22		03/30/2021	No Broker		11,670,778	11,670,778		4.C Z
444089-10-0	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		01/31/2021	Interest Capitalization		5,025	5,025		4.C Z
444089-10-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		01/31/2021	Interest Capitalization		6,474	6,474		4.C Z
444397-10-0	RESOURCE LABEL GROUP LLC Delayed Draw Term Loan 06/10/22		03/08/2021	No Broker		563,205	566,035		4.C Z
444311-30-0	CASCADE DRILLING LP Twelfth Amendment PIK Loan 12/30/22		01/31/2021	DIRECT		197,515	197,515		4.C Z
444296-50-0	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te 11/10/23		03/08/2021	No Broker		4,138,486	4,172,477		3.B Z
169119-40-0	GS ACQUISITION INC Revolver 05/25/24		03/30/2021	No Broker		342,605	347,822		3.B Z
444336-80-0	COMAR HOLDING COMAPANY LLC Second Amendment Delayed Draw 06/18/24		03/19/2021	No Broker		5,663,835	5,663,835		4.C Z
444416-60-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		01/31/2021	DIRECT		1,914,000	1,933,333		4.C Z
444408-70-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		01/31/2021	DIRECT		3,733,105	3,828,826		4.C Z
444514-00-0	GROUND PENETRATING RADAR SYSTE First Lien Revolver 06/26/25		03/25/2021	No Broker		1,144,372	1,155,931		4.C Z

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444484-50-0	ONS MSO LLC 2021-1 Incremental Term Loan 07/08/25		02/17/2021	DIRECT		13,706,114	13,844,560		2.A Z
444382-40-0	NEW ERA TECHNOLOGY INC December 2020 Delayed Draw Ter 09/24/25		01/31/2021	No Broker		159,125	159,125		4.C Z
444337-90-0	BLUEHALO GLOBAL HOLDINGS LLC Revolver 10/31/25		03/03/2021	No Broker		1,485,000	1,500,000		4.C Z
443963-30-0	PromptCare Companies Inc (The) Second Delayed Draw Term Loan 12/23/25		02/19/2021	No Broker		1,480,041	1,498,776		4.B Z
444416-20-0	CODING SOLUTIONS ACQUISITION Revolver 12/31/25		01/31/2021	No Broker		660,000	666,667		2.C Z
444437-60-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		01/22/2021	DIRECT		3,159,476	3,191,390		3.C Z
444495-10-0	80/20 LLC Revolver 03/01/26		03/01/2021	No Broker		53,869	54,414		4.C Z
444522-90-0	ROHRER CORPORATION Revolver 3/2021 03/15/26		03/15/2021	No Broker		683,245	690,147		4.C Z
444513-50-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		03/10/2021	DIRECT		19,800,000	20,000,000		4.C Z
444501-20-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		03/03/2021	DIRECT		4,280,488	4,323,725		4.C Z
444288-70-0	GABRIEL PATNERS LLC Revolver 09/21/26		03/18/2021	No Broker		2,140,244	2,161,863		4.B Z
444303-80-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		02/16/2021	No Broker		3,670,807	3,726,708		2.A Z
444303-90-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		02/16/2021	No Broker		2,369,883	2,400,524		4.C Z
444491-80-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw II Term Loan 10/07/26		03/19/2021	No Broker		394,000	400,000		4.C Z
444346-40-0	VESSCO MIDCO HOLDINGS LLC First Lien Revolver 10/18/26		03/31/2021	No Broker		1,950,166	1,968,539		2.C Z
444345-50-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		03/04/2021	No Broker		5,064,761	5,115,921		2.C Z
444324-60-0	AROTECH CORPORATION Revolver 10/22/26		03/29/2021	No Broker		2,462,500	2,500,000		3.B Z
169243-60-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		03/22/2021	No Broker		6,009,729	6,070,433		4.A Z
169358-10-0	HELIOS BUYER INC Revolver 12/15/26		03/26/2021	No Broker		3,894,765	3,894,765		4.C Z
444416-10-0	CODING SOLUTIONS ACQUISITION Term Loan 12/31/26		01/31/2021	DIRECT		19,662,500	19,861,111		2.C Z
444495-00-0	80/20 LLC Term Loan 03/01/27		03/01/2021	DIRECT		21,757,255	21,977,025		4.C Z
444498-10-0	FOODSCIENCE LLC Term Loan A 03/01/27		03/01/2021	DIRECT		19,800,000	20,000,000		4.C Z
444511-60-0	NDC ACQUISITION CORP Initial Term Loan 03/09/27		03/09/2021	DIRECT		23,798,750	24,100,000		4.C Z
444511-70-0	NDC ACQUISITION CORP Revolver 03/09/27		03/15/2021	No Broker		592,500	600,000		4.C Z
444521-00-0	ROHRER CORPORATION Term Loan 03/15/27		03/15/2021	DIRECT		19,800,000	20,000,000		4.C Z
444510-20-0	PEAK UTILITY SERVICES GROUP IN Initial Term Loan 03/02/28		03/08/2021	DIRECT		19,800,000	20,000,000		4.C Z
444510-40-0	PEAK UTILITY SERVICES GROUP IN Delayed Draw Term Loan 03/02/28		03/15/2021	No Broker		2,772,000	2,800,000		4.C Z
444311-50-0	CASCADE DRILLING LP Capitalized Fee Term Loan 01/01/30		01/31/2021	DIRECT		112,110	119,556		4.A Z
166825-80-0	CASCADE DRILLING LP 01/01/30		01/31/2021	DIRECT		(119,556)	(119,556)		4.C Z
001021-AK-0	AE EUROPE HLDGS INC Initial Dollar Term Loan 10/21/23		03/02/2021	Interest Capitalization		206,316	206,316		3.C PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		02/26/2021	Tax Free Exchange		14,133,564	14,275,000		4.B FE
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		01/31/2021	Interest Capitalization		305,424	305,424		5.C Z
01642P-BB-1	ALIXPARTNERS LLP 01/28/28		01/28/2021	BANK OF AMERICA		18,952,500	19,000,000		4.A FE
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		02/26/2021	Interest Capitalization		47,130	47,130		3.A PL
02152#-AB-4	Alternative Logistics Technolo Revolver 02/24/26		03/22/2021	Interest Capitalization		30,009	30,009		3.A PL
03765V-AK-6	PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		27,943,018	27,943,018		3.C FE
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		03/29/2021	No Broker		237,600	237,600		3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		01/31/2021	DIRECT		1,390,000	1,390,000		3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		01/31/2021	Interest Capitalization		(818,000)	(818,000)		3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		01/31/2021	Tax Free Exchange		818,000	818,000		3.A PL
04649V-AY-6	ASURION LLC 07/29/27		01/29/2021	BANK OF AMERICA		19,800,000	20,000,000		4.A FE
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		01/31/2021	Interest Capitalization		(476,000)	(476,000)		3.C PL
09267#-AA-3	BLADES BUYER-INC. SUB-UNSEC 02/01/26		01/31/2021	Interest Capitalization		(52,582)	(52,582)		4.C Z
09518D-AH-0	BLOUNT INTERNATIONAL INC BLOUNT INTERNATIONAL INC 04/12/23		03/04/2021	BARCLAYS BANK PLC		1,169,243	1,175,000		4.C FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		01/31/2021	CHURCHILL AGENCY SERVICES		11,044,309	11,155,867		3.B PL
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		01/31/2021	CITIGROUP GLOBAL MARKETS INC		(7,115)	(7,097)		4.A FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		02/16/2021	Interest Capitalization		8,565	8,565		4.A PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		01/04/2021	Interest Capitalization		8,419	8,419		4.A PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		01/04/2021	Interest Capitalization		9,683	9,683		4.A PL
14727@-AC-5	CASCADE DRILLING LP 12/30/22		01/04/2021	Interest Capitalization		16,690	16,690		4.A PL
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		01/31/2021	Interest Capitalization		(1,847,917)	(1,847,917)		5.C Z
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		01/06/2021	No Broker		586,485	586,485		3.A PL
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		01/19/2021	No Broker		456,671	461,284		3.B PL
20465@-AA-2	COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC 02/01/25		01/31/2021	Interest Capitalization		(58,330)	(58,330)		5.B GI
21718@-AA-5	COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25		03/31/2021	Interest Capitalization		327,088	327,088		5.C Z
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		01/31/2021	Interest Capitalization		115,514	115,514		5.C Z
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		01/31/2021	Interest Capitalization		50,700	50,700		2.C PL

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
24022B-AC-3	DAYTONA HLDG CO LLC First Lien Revolver 10/01/25		03/23/2021	No Broker		1,896,273	1,896,273		2.C PL
24702N-BF-6	DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange		1,204,094	1,326,738		2.C FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		01/28/2021	CREDIT SUISSE SECURITIES US LL		5,699,495	5,685,282		4.B FE
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		01/31/2021	Interest Capitalization		9,454	9,454		3.C PL
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		01/31/2021	Interest Capitalization		15,986	15,986		3.C PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		01/31/2021	Interest Capitalization		14,307	14,307		3.C PL
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		01/15/2021	Various		2,402,387	2,390,325		4.C FE
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		01/31/2021	RBC DAIN RAUSCHER INC.		(4,536)	(4,525)		4.B FE
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		01/31/2021	Interest Capitalization		110,685	110,685		4.C Z
35041@-AB-1	FOUNDATION RISK PARTNERS CORP Revolver 11/10/23		03/23/2021	No Broker		4,500,000	4,500,000		3.B PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		03/02/2021	No Broker		1,914,371	1,923,991		3.B PL
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		03/23/2021	Interest Capitalization		17,198	17,198		3.B PL
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		01/15/2021	No Broker		400,000	400,000		3.B PL
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		01/31/2021	Interest Capitalization		1,283	1,283		3.B PL
41805#-AC-1	HASA Inc. Syndicated Loan Term 01/15/26		01/15/2021	DILLON READ & CO. INC.		3,200,925	3,266,250		4.B Z
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		01/28/2021	Tax Free Exchange		2,200,526	2,227,500		4.B FE
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		01/12/2021	DIRECT		4,591,102	4,661,017		3.A PL
45673Y-AB-2	INFORMATICA LLC 02/14/27		03/25/2021	MORGAN STANLEY & CO. INC.		10,609,685	10,663,000		4.C FE
48114N-AB-7	DOMTAR PERSNAL CARE CORP 02/19/28		02/19/2021	DEUTSCHE BANK SECURITIES INCOR		5,572,000	5,600,000		4.B FE
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/23		03/10/2021	No Broker		1,166,667	1,166,667		3.C PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		03/31/2021	No Broker		3,333,333	3,333,333		3.A PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		01/07/2021	CITIGROUP GLOBAL MARKETS INC		4,875,000	5,000,000		4.C FE
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		03/17/2021	No Broker		1,609,725	1,613,640		5.A FE
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		02/12/2021	JP MORGAN SECURITIES		255,377	257,956		3.C FE
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24		01/31/2021	Interest Capitalization		174,522	174,522		5.B YE
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24		01/31/2021	Interest Capitalization		172,582	172,582		5.B YE
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		02/19/2021	DIRECT		4,700,010	4,747,485		2.C PL
55936#-AB-5	TRUMP CARD HLDGS LLC Revolver 04/21/22		03/18/2021	No Broker		240,000	240,000		2.C PL
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		01/31/2021	Tax Free Exchange		6,815	6,815		5. PL
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		01/31/2021	Tax Free Exchange		213,185	213,185		5.C PL
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		01/01/2021	CONVERSION		33,533	42,717		5.A FE
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		02/09/2021	Interest Capitalization		79,758	79,758		5.A FE
58711M-AB-5	MEN'S WEARHOUSE LLC/THE 12/01/25		01/01/2021	Tax Free Exchange		2,946,209	7,662,535		5.A FE
62879L-AA-9	NBPT Acquisition LLC 12/16/27		01/31/2021	DIRECT		17,329,448	17,683,110		4.B Z
62879L-AA-9	NBPT Acquisition LLC 12/16/27		01/31/2021	Interest Capitalization		11,052	11,052		4.B Z
62890H-AB-1	NS412 LLC Revolver 05/06/25		01/27/2021	No Broker		1,000,000	1,000,000		3.A PL
62931*-AB-0	NMC Skincare Intermediate Hold Revolver 10/31/24		03/17/2021	No Broker		792,000	800,000		3.C PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		03/10/2021	No Broker		1,516,983	1,525,424		4.B PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		03/18/2021	Interest Capitalization		20,284	20,284		4.C PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		01/31/2021	No Broker		130,901	130,901		4.C PL
64802#-AB-8	New Pharm-Olam Holdings LLC Term Loan 06/19/23		03/01/2021	Interest Capitalization		155,087	155,087		4.B PL
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		03/16/2021	No Broker		500,000	500,000		4.A PL
67103*-AB-1	ONS MSO, LLC First Lien Revolver 07/08/24		02/11/2021	No Broker		1,500,000	1,500,000		2.B PL
68276Q-AJ-5	ONEX TSG INTERMEDIATE CORP 02/23/28		02/23/2021	CREDIT SUISSE SECURITIES US LL		20,604,500	21,025,000		4.B FE
69355H-AB-4	PPD INC Term B 01/13/28		01/06/2021	JP MORGAN SECURITIES		23,587,428	23,705,958		3.C FE
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		01/04/2021	Interest Capitalization		114,218	114,218		4.B PL
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		01/31/2021	Interest Capitalization		456,641	456,641		5. GI
69420#-AA-1	RMP GROUP INC. Term Loan 02/07/27		03/26/2021	Various		33,220,543	33,220,543		4.C Z
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		03/05/2021	Tax Free Exchange		20,997,892	21,150,000		4.C FE
70439@-AC-6	PAYMENT ALLIANCE Initial Revolver 01/31/24		03/04/2021	No Broker		4,700,000	4,700,000		3.C PL
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		03/15/2021	Tax Free Exchange		15,392,655	15,500,000		4.B FE
71913B-AH-5	PHOENIX GUARANTOR INC 03/05/26		02/23/2021	JEFFERIES & CO. INC.		10,000,000	10,000,000		4.A FE
72584D-AF-1	KFC HOLDING CO 03/15/28		03/16/2021	Tax Free Exchange		6,065,225	6,056,250		2.C FE
74339U-AS-9	PROJECT RUBY ULTIMATE PARENT C 03/10/28		03/03/2021	BANK OF AMERICA		1,318,375	1,325,000		4.B FE
76090L-AE-4	RESIDEO FUNDING INC 02/09/28		02/24/2021	JP MORGAN SECURITIES		9,391,500	9,400,000		3.B FE
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		03/11/2021	Interest Capitalization		601,061	601,061		5.C
80306Y-A*-9	SAPPHIRE TELECOM INC Revolver 11/20/23		02/22/2021	No Broker		1,567,797	1,567,797		3.A PL

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

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80568@-11-2	SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26		02/28/2021	Interest Capitalization		38,509	38,509		5.B GI
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		02/12/2021	JP MORGAN SECURITIES		1,724,623	1,742,044		3.C FE
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		03/10/2021	DEUTSCHE BANK SECURITIES INCOR		1,003,706	995,000		4.B FE
816080-AA-2	SEKO Syndicated Loan Term 06/30/27		01/31/2021	DILLON READ & CO. INC.			783,900		3.A Z
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		01/31/2021	ANTARES		(20,079)	(20,079)		6. PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		01/31/2021	Interest Capitalization		28,706	28,706		6. PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		01/31/2021	Interest Capitalization		270	270		6.A PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		01/31/2021	Interest Capitalization		4,182	4,182		6. PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		01/20/2021	No Broker		3,463,988	3,505,500		2.B PL
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		03/23/2021	KEYBANC CAPITAL MARKETS		5,665,212	5,678,923		4.C FE
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		03/18/2021	JP MORGAN SECURITIES		6,442,000	6,446,634		4.B FE
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		03/05/2021	No Broker		554,995	554,995		4.B PL
90385K-AG-6	UKG INC 05/03/26		01/15/2021	CREDIT SUISSE SECURITIES US LL		1,573,111	1,573,111		4.C FE
90385K-AG-6	UKG INC 05/03/26		01/28/2021	Tax Free Exchange		3,565,820	3,615,938		4.C FE
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		01/31/2021	Interest Capitalization		72,588	72,588		5.B
BL3500-53-7	ENERGIZER HOLDINGS INC 12/16/27		01/20/2021	Tax Free Exchange		1,158,779	1,164,583		3.A FE
BL3541-34-1	INEOS US PETROCHEM LLC 01/21/26		01/21/2021	JP MORGAN SECURITIES		5,970,000	6,000,000		3.B FE
BL3547-55-3	ACRISURE LLC 02/15/27		01/29/2021	JP MORGAN SECURITIES		14,132,250	14,275,000		4.B FE
BL3547-90-0	PROQUEST LLC 10/23/26		02/01/2021	Tax Free Exchange		18,274,687	18,309,217		4.B FE
BL3548-98-1	RACKSPACE TECHNOLOGY GLOBAL IN 02/09/28		02/03/2021	CITIGROUP GLOBAL MARKETS INC		16,765,750	16,850,000		4.A FE
BL3550-04-5	GENTIVA HEALTH SERVICES 07/02/25		02/08/2021	Tax Free Exchange		18,916,386	19,032,305		4.B FE
BL3550-28-4	HILLMAN GROUP INC/THE 02/24/28		02/24/2021	JEFFERIES & CO. INC.		5,244,346	5,257,489		4.A FE
BL3553-98-1	PAREXEL INTL CORP 09/27/24		02/03/2021	BANK OF AMERICA		20,991,375	21,150,000		4.C FE
BL3554-67-4	PROAMPAC PG BORROWER LLC 11/18/25		02/12/2021	GENERAL ELECTRIC CO		5,927,775	5,927,775		4.C FE
BL3557-86-7	GATES GLOBAL LLC 03/31/27		02/22/2021	Tax Free Exchange		27,818,782	27,755,059		4.A FE
BL3558-02-2	REALPAGE INC 02/18/28		02/18/2021	GOLDMAN SACHS & COMPANY		7,805,438	7,825,000		4.B FE
BL3559-21-0	HILLMAN GROUP INC/THE 02/24/28		02/24/2021	JEFFERIES & CO. INC.		1,064,842	1,067,511		4.A FE
BL3559-89-7	FLEX ACQUISITION CO INC 02/24/28		02/23/2021	Tax Free Exchange		20,913,013	20,924,628		4.B FE
BL3560-29-1	CORR PARENT INC 03/05/28		03/05/2021	CITIZENS BANK		1,169,125	1,175,000		4.B FE
BL3561-11-7	PLAZE INC 08/03/26		02/26/2021	Tax Free Exchange		8,310,476	8,428,875		4.C FE
BL3561-63-8	SPIN HOLDCO INC 03/01/28		03/01/2021	BARCLAYS BANK PLC		32,439,863	32,685,000		4.C FE
BL3562-44-6	BERRY GLOBAL INC 07/01/26		02/25/2021	Tax Free Exchange		1,203,374	1,201,668		3.B FE
BL3562-50-3	PHOENIX GUARANTOR INC 03/05/26		02/22/2021	Tax Free Exchange		15,387,572	15,500,000		4.B FE
BL3562-70-1	XPO LOGISTICS INC 02/24/25		02/26/2021	Tax Free Exchange		21,738,817	21,759,526		2.C FE
BL3563-04-8	TRONOX FINANCE LLC 03/11/28		03/02/2021	Tax Free Exchange		21,997,094	21,999,398		3.C FE
BL3568-66-6	KENAN ADVANTAGE GROUP INC THE 03/24/26		03/18/2021	KEYBANC CAPITAL MARKETS		16,915,000	17,000,000		4.B FE
BL3570-31-6	TRITON WATER HOLDINGS IN 03/29/28		03/26/2021	MORGAN STANLEY & CO. INC.		21,571,165	21,667,000		4.B FE
BL3570-90-2	CROSS FINANCIAL CORP 09/15/27		03/12/2021	JP MORGAN SECURITIES		4,494,375	4,500,000		4.B FE
BL3571-10-8	DG INVESTMENT INTERMEDIATE HOL 03/18/28		03/18/2021	CREDIT SUISSE SECURITIES US LL		16,454,113	16,536,797		4.B FE
BL3571-11-6	DG INVESTMENT INTERMEDIATE HOL 03/18/28		03/18/2021	CREDIT SUISSE SECURITIES US LL		3,445,887	3,463,203		4.B FE
BL3572-50-2	IGT HOLDINGS IV AB TERM B 03/23/28		03/23/2021	JP MORGAN SECURITIES		7,481,250	7,500,000		4.B FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	JP MORGAN SECURITIES		3,000,000	3,000,000		4.B FE
BL3577-62-6	RYAN SPECIALTY GROUP LLC 09/01/27		03/25/2021	Tax Free Exchange		3,270,980	3,316,688		4.B FE
Z00002-28-9	Service Express II Syndicated Loan Term 11/26/26		01/27/2021	HARVEST SEI BUYER		4,200,000	4,200,000		4.C Z
Z0001E-56-3	KOHLBERG NA-SUB-SEC 06/26/27		03/10/2021	DIRECT		16,115,714	16,571,429		4.C Z
Z00023-D5-9	Radwell International Inc. NA-SR-UNSEC 9.184% 12/11/27		01/31/2021	DIRECT		5,000	524,000		3.C Z
Z0002E-ED-7	TPC Wire & Cable NA-SUB-UNSEC 02/16/28		02/16/2021	DIRECT		7,250,000	7,250,000		4.B Z
Z00033-6C-1	CF Intermediate LLC NA-SUB-SEC 09/22/26		03/29/2021	DILLON READ & CO. INC.		29,642,502	26,566,265		4.C Z
Z0003F-F9-1	Omni Intermediate Holdings LLC NA-SR-SEC 9.202% 01/30/27		01/31/2021	DIRECT		43,250	793,250		4.C Z
Z0004E-A4-9	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		02/26/2021	DIRECT		49,000,000	50,000,000		4.C Z
Z0004E-A4-9	LEAF HOME SOLUTIONS LLC NA-SUB-UNSEC 02/26/27		03/31/2021	Interest Capitalization		583,333	583,333		4.C Z
Z00051-6E-9	VESSCO Syndicated Loan Term 11/02/27		01/31/2021	DIRECT			622,197		2.C Z
Z00061-16-0	Tropicale Foods LLC NA-SUB-SEC 9.177% 06/03/26		01/13/2021	DILLON READ & CO. INC.		5,938,800	6,060,000		4.C Z
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		01/31/2021	DIRECT		35,000,000	35,525,000		4.C Z
Z0006B-1A-9	FAMILIA INTERMEDIATE HLDNGS I NA-SUB-UNSEC 16.250% 12/03/27		03/31/2021	Interest Capitalization		1,660,135	1,660,135		4.C Z
Z00073-12-4	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		01/31/2021	Interest Capitalization		68,956	68,956		4.C Z
Z00078-B8-9	TRANSPORTATION INSIGHT LLC TI DEC 2020 DDTL DRAW 06/18/25		01/31/2021	DIRECT		3,232,712	3,298,686		4.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Z0009D-70-8	Rohrer NA-SR-SEC 10.194% 03/15/28		03/15/2021	DIRECT		20,299,720	20,714,000		4.A Z
BL3505-70-0	GFL ENVIRONMENTAL INC 05/31/25	A	01/29/2021	BANK OF AMERICA		3,018,750	3,000,000		3.C FE
BL3571-66-0	GARDA WORLD SECURITY CORP 10/30/26	A	03/15/2021	BARCLAYS BANK PLC		2,087,500	2,087,500		4.B FE
444352-60-0	GSM ACQUISITION CORP Closing Date Term Loan 11/16/26	D	01/15/2021	DIRECT		3,208,101	3,240,506		4.C Z
444352-70-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	01/15/2021	No Broker		186,184	188,065		4.C Z
444352-80-0	GSM ACQUISITION CORP Revolver 11/16/26	D	01/15/2021	No Broker		378,376	379,747		4.C Z
169170-20-0	TINUITI INC Initial Delayed Draw Term Loan 12/10/26	D	03/01/2021	No Broker		1,087,053	1,088,414		2.C Z
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	01/31/2021	Various		(15,021)	(15,040)		4.A FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	01/31/2021	BARCLAYS BANK PLC		6,360	6,368		4.C FE
BL3565-31-6	ALPHA 3 BV 03/05/28	D	03/05/2021	GOLDMAN SACHS & COMPANY		2,960,125	2,975,000		4.A FE
Z0002F-FC-5	NATIONAL TECHNICAL SYSTEMS Syndicated Loan Term 12/12/23	D	01/31/2021	DIRECT		(35,000,000)	(35,000,000)		4.C Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,079,249,392	1,092,205,649		XXX
8399997. Total - Bonds - Part 3						6,182,837,307	6,472,898,238	6,242,700	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,182,837,307	6,472,898,238	6,242,700	XXX
138413-16-2	FS PARENT HOLDINGS LLC		03/01/2021	DIRECT	17,986.460	17,986	0.00		4.B Z
138413-17-3	PARETO EFFICIENT SOLUTIONS LLC		03/01/2021	DIRECT	360.000	360,000	0.00		4.C Z
55372S-12-2	MSM ACQUISITIONS Series C Prefer shares		01/31/2021	MSM ACQUISITIONS	285.980	512,000	0.00		5.
Z0002F-47-8	PCI PHARMA		01/31/2021	PCI Pharma	331,500.000		0.00		4.C Z
Z0004D-EF-2	Checkers PFD Checkers PFD		03/31/2021	CONVERSION	172,200.070	13,483,265	0.00		4.C Z
Z0001A-F0-3	PCI PHARMA ProPharma		01/31/2021	PCI Pharma	4,000.000	3,880,000	0.00		4.C Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						18,253,251	XXX		XXX
Z00093-C3-8	Checkers PFD Warrant		03/31/2021	CONVERSION	1,562.430		0.00		4.C Z
ZD8541-11-9	KMCAST HOLDINGS INC PREFERRED STOCK		01/31/2021	JP MORGAN SECURITIES	271,090.000	271,850	0.00		4.C Z
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						271,850	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						18,525,101	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						18,525,101	XXX		XXX
138413-17-3	PARETO EFFICIENT SOLUTIONS LLC		03/01/2021	DIRECT	400.000	40,000			
444396-40-0	IVEX HOLDCO INC		01/31/2021	DIRECT	215,447.140	215,447			
138413-16-2	FS PARENT HOLDINGS LLC		03/01/2021	DIRECT	341.740	341,740			
58711M-AB-5	MEN'S WEARHOUSE LLC/THE		03/31/2021	CONVERSION	146,444.000	905			
053658-AC-0	KMCAST HOLDINGS INC COMMON STOCK		01/31/2021	JP MORGAN SECURITIES	(271,090.000)	(271,850)			
67080D-10-3	NUVEEN INVESTMENTS NUVEEN CORE PLUS IMPACT FUND		03/15/2021	BFDS BROKER	5,000.000	100,000			
92671V-10-6	VIEW INC		03/09/2021	Tax Free Exchange	768,450.000	7,271,349			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/31/2021	FEDERAL HOME LOAN BANK	14,853,330.000	1,485,333,000			
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		01/27/2021	Various	0.000	597,556,560			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,090,587,151	XXX		XXX
18911Q-30-0	CLOUD PEAK ENERGY INC		03/31/2021	Various	14,787.000	148			
18911Q-30-0	CLOUD PEAK ENERGY INC		03/31/2021	TGPI HIGH YIELD	339.000	3			
ABD996-7K-9	POINTER HLDGS INC. POINTER HLDGS INC.		01/31/2021	JP MORGAN SECURITIES	735.280	762,743			
Z00051-2A-1	Checkers CMN Warrant		03/31/2021	CONVERSION	9,484.670				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						762,894	XXX		XXX
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	10,616,882			
68062#-10-8	OLEUM HOLDING COMPANY, INC.		03/31/2021	CAPITAL CONTRIBUTION	0.000	311,180			
88637@-10-4	TIAA-CREF Tuition Financing, LLC		03/31/2021	ISSUER	1.000	20,000,000			
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000	134,766			
62869#-10-6	MYVEST CORPORATION		03/31/2021	CAPITAL CONTRIBUTION	0.000	137,110			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						31,199,938	XXX		XXX
78470P-70-5	SPDR NUVEEN MUNICIPAL BOND ETF		02/09/2021	BFDS BROKER	498,200.000	14,995,818			
87245R-43-3	TIAA- CREF S/T BOND INDEX FUND FUND # 2526		02/26/2021	Boston Financial	2.349	24			
87245R-45-8	TIAA- CREF S/T BOND INDX FUND- FUND # 2527		02/26/2021	CONVERSION	1.742	18			
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797		02/26/2021	CONVERSION	1.555	16			

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
9499999. Subtotal - Common Stocks - Mutual Funds						14,995,876	XXX		XXX
9799997. Total - Common Stocks - Part 3						2,137,545,859	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,137,545,859	XXX		XXX
9899999. Total - Preferred and Common Stocks						2,156,070,960	XXX		XXX
9999999 - Totals						8,338,908,267	XXX	6,242,700	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
022650-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		02/21/2021	Redemption 100.0000		370,474	370,474	370,474	370,474						370,474				3,209	08/21/2021	1.A
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		02/15/2021	Call 100.0000		90,000	90,000	90,000	90,000						90,000				1,544	08/15/2036	1.A
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		02/01/2021	Paydown		152	152	148	151		1		1		152				1	05/01/2023	6. *
36177N-5L-0	GN 794450 2.710% 12/15/29		03/01/2021	Paydown		1,083,186	1,083,186	1,083,186	1,083,186						1,083,186				4,896	12/15/2029	1.A
36179A-SR-8	GN AC1428 2.690% 06/15/33		03/01/2021	Paydown		959,333	959,333	924,632	933,719		25,614		25,614		959,333				4,305	06/15/2033	1.A
36179D-B8-2	GN AC3663 2.490% 06/15/35		03/01/2021	Paydown		111,552,033	111,552,033	107,787,152	108,711,135		2,840,898		2,840,898		111,552,033				691,154	06/15/2035	1.A
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		03/01/2021	Paydown		394,846	394,846	445,913	444,125		(49,279)		(49,279)		394,846				2,642	03/15/2044	1.A
3617BU-DK-2	GN BE1006 3.625% 01/15/43		03/01/2021	Paydown		122,294	122,294	125,351	125,023		(2,729)		(2,729)		122,294				740	01/15/2043	1.A
3617D8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		03/01/2021	Paydown		625,757	625,757	678,508	677,822		(52,065)		(52,065)		625,757				3,132	08/15/2045	1.A
3617QU-LJ-0	GNMA POOL BZ0329 1.650% 07/15/42		03/01/2021	Paydown		65,756	65,756	65,777	65,777		(20)		(20)		65,756				181	07/15/2042	1.A
36180K-2K-6	GN AD7978 3.920% 05/15/33		03/01/2021	Paydown		146,605	146,605	146,301	146,323		282		282		146,605				959	05/15/2033	1.A
36180U-Q4-4	GN AE2275 3.500% 01/15/32		03/01/2021	Paydown		269,393	269,393	259,817	263,048		6,345		6,345		269,393				1,573	01/15/2032	1.A
36180W-E6-8	GN AE3757 4.250% 01/15/39		03/01/2021	Paydown		157,938	157,938	158,431	158,256		(319)		(319)		157,938				1,120	01/15/2039	1.A
36180W-EZ-4	GN AE3752 4.400% 09/15/50		03/01/2021	Paydown		34,823	34,823	36,229	36,108		(1,284)		(1,284)		34,823				256	09/15/2050	1.A
36181R-5Z-4	GN AF9864 4.250% 09/15/38		03/01/2021	Paydown		1,915,503	1,915,503	1,918,294	1,918,222		(2,719)		(2,719)		1,915,503				13,585	09/15/2038	1.A
36181R-6A-8	GN AF9865 4.000% 03/15/34		03/01/2021	Paydown		534,032	534,032	544,712	541,139		(7,107)		(7,107)		534,032				3,564	03/15/2034	1.A
36181R-6C-4	GN AF9867 4.740% 03/15/41		03/01/2021	Paydown		320,908	320,908	349,738	345,610		(24,702)		(24,702)		320,908				2,539	03/15/2041	1.A
36181R-6E-0	GN AF9869 4.700% 03/15/41		03/01/2021	Paydown		128,883	128,883	137,995	136,719		(7,837)		(7,837)		128,883				1,011	03/15/2041	1.A
36182C-YS-0	GN AG7921 3.450% 11/15/36		02/01/2021	Paydown		353,816	353,816	355,807	355,274		(1,458)		(1,458)		353,816				1,561	11/15/2036	1.A
36189E-PN-0	GN AP6729 4.450% 03/15/41		03/01/2021	Paydown		51,077	51,077	55,166	54,573		(3,496)		(3,496)		51,077				379	03/15/2041	1.A
36194T-4T-0	GN AU6234 4.000% 04/15/37		03/01/2021	Paydown		481,440	481,440	518,376	511,449		(30,009)		(30,009)		481,440				3,214	04/15/2037	1.A
36195W-XJ-2	GN AW7881 3.970% 02/15/37		03/01/2021	Paydown		818,204	818,204	871,387	861,369		(43,164)		(43,164)		818,204				5,420	02/15/2037	1.A
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		03/01/2021	Paydown		2,066,328	2,066,328	2,066,328	2,066,328						2,066,328				11,514	07/15/2044	1.A
36202E-UR-8	G2 4192 4.500% 07/20/38		03/01/2021	Paydown		412,022	412,022	401,915	402,583		9,439		9,439		412,022				3,390	07/20/2038	1.A
36202F-W3-6	G2 5166 3.000% 09/20/26		03/01/2021	Paydown		1,845	1,845	1,948	1,910		(64)		(64)		1,845				9	09/20/2026	1.A
3620A2-UH-7	GN 717084 4.500% 05/15/39		03/01/2021	Paydown		561,746	561,746	573,770	572,862		(11,116)		(11,116)		561,746				3,124	05/15/2039	1.A
3620AS-VD-8	GN 738712 3.000% 09/15/26		03/01/2021	Paydown		17,105	17,105	17,917	17,628		(523)		(523)		17,105				74	09/15/2026	1.A
3620C1-JZ-0	GN 745580 3.280% 06/15/39		03/01/2021	Paydown		212,834	212,834	195,105	198,614		14,220		14,220		212,834				1,165	06/15/2039	1.A
36230M-ER-4	GN 752844 4.310% 05/15/29		03/01/2021	Paydown		131,706	131,706	131,706	131,706						131,706				947	05/15/2029	1.A
36230M-ET-0	GN 752846 5.850% 07/15/38		03/01/2021	Paydown		1,759,712	1,759,712	1,759,712	1,759,316		396		396		1,759,712				17,187	07/15/2038	1.A
36230M-EW-3	GN 752849 5.375% 02/15/37		03/01/2021	Paydown		389,706	389,706	389,706	389,706						389,706				3,497	02/15/2037	1.A
36230M-FL-6	GN 752871 3.850% 07/15/36		03/01/2021	Paydown		28,508	28,508	27,796	27,972		536		536		28,508				183	07/15/2036	1.A
36241K-AB-4	GN 781802 4.500% 12/15/33		03/01/2021	Paydown		62,836	62,836	61,196	61,381		1,455		1,455		62,836				476	12/15/2033	1.A
36241K-WE-4	G2 782445 4.500% 10/20/38		03/01/2021	Paydown		82,382	82,382	78,109	78,370		4,013		4,013		82,382				517	10/20/2038	1.A
36290W-J6-0	GN 619585 4.500% 09/15/33		03/01/2021	Paydown		39,289	39,289	38,264	38,395		894		894		39,289				294	09/15/2033	1.A
36290Y-U3-0	GN 621702 4.500% 10/15/33		03/01/2021	Paydown		14,563	14,563	14,183	14,227		336		336		14,563				70	10/15/2033	1.A
36296K-DL-3	GN 693207 6.400% 01/15/37		03/01/2021	Paydown		6,305,110	6,305,110	6,305,110	6,305,110						6,305,110				65,509	01/15/2037	1.A
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		03/02/2021	Redemption 100.0000		188,698	188,698	188,698	188,698						188,698				1,244	12/02/2021	1.A
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		03/01/2021	Paydown		857,520	857,520	879,226	860,543		(3,024)		(3,024)		857,520				6,439	08/16/2039	1.A
38373A-WF-9	GNR 2009-68 NP EXCH PAC-1-11 5.000% 08/20/39		03/01/2021	Paydown		417,453	417,453	423,975	418,020		(568)		(568)		417,453				3,350	08/20/2039	1.A
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.589% 09/16/46		03/01/2021	Paydown		53,359	53,359	51,867	52,648		711		711		53,359				498	09/16/2046	1.A
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.875% 12/16/44		03/01/2021	Paydown		4,232	4,232	4,105	4,099		132		132		4,232				34	12/16/2044	1.A
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46		03/01/2021	Paydown		4,914	4,914	4,914	4,914						4,914				43	12/16/2046	1.A
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.358% 04/16/47		03/01/2021	Paydown		55,145	55,145	55,145	55,145						55,145				493	04/16/2047	1.A
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		03/01/2021	Paydown		24,507	24,507	23,764	24,258		249		249		24,507				209	05/16/2046	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.757% 12/16/47		03/01/2021	Paydown		18,131	18,131	13,294	15,774		2,357		2,357		18,131				114	12/16/2047	1.A
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		03/01/2021	Paydown		33,392	33,392	29,385	32,147		1,245		1,245		33,392				291	12/16/2045	1.A
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.583% 11/16/45		03/01/2021	Paydown		54,178	54,178	52,222	52,665		1,513		1,513		54,178				505	11/16/2045	1.A
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		03/01/2021	Paydown		1,077,772	1,077,772	697,521	920,085		157,688		157,688		1,077,772				3,102	05/16/2046	1.A
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		03/01/2021	Paydown		125,942	125,942	116,366	122,575		3,367		3,367		125,942				1,064	04/16/2046	1.A
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		03/01/2021	Paydown		90,729	90,729	79,486	83,950		6,779		6,779		90,729				703	08/16/2046	1.A
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		03/01/2021	Paydown		2,337,817	2,337,817	2,147,613	2,262,156		75,661		75,661		2,337,817				29,169	02/16/2048	1.A
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		03/01/2021	Paydown		431,318	431,318	429,497	429,584		1,734		1,734		431,318				3,460	04/16/2033	1.A
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		03/01/2021	Paydown		774,414	774,414	783,126	774,414						774,414				7,564	04/16/2033	1.A
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		03/01/2021	Paydown		258,179	258,179	258,058	257,984		196		196		258,179				2,635	05/16/2033	1.A
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		03/01/2021	Paydown		350,637	350,637	358,636	352,522		(1,884)		(1,884)		350,637				3,022	06/20/2033	1.A
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		03/01/2021	Paydown		703,775	703,775	708,788	703,817		(42)		(42)		703,775				5,727	06/20/2033	1.A
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		03/01/2021	Paydown		390,433	390,433	404,343	392,524		(2,090)		(2,090)		390,433				3,564	05/16/2033	1.A
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		03/01/2021	Paydown		540,076	540,076	547,840	541,623		(1,547)		(1,547)		540,076				4,184	04/16/2033	1.A
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		03/01/2021	Paydown		700,716	700,716	704,329	700,527		189		189		700,716				6,169	03/16/2033	1.A
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		03/01/2021	Paydown		343,180	343,180	349,990	344,261		(1,080)		(1,080)		343,180				3,119	02/20/2033	1.A
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		03/01/2021	Paydown		34,124	34,124	29,794	32,667		1,456		1,456		34,124				252	03/20/2033	1.A
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		03/01/2021	Paydown		478,893	478,893	473,804	476,702		2,190		2,190		478,893				4,141	03/20/2033	1.A
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		03/01/2021	Paydown		554,314	554,314	551,830	551,956		2,358		2,358		554,314				5,010	04/16/2033	1.A
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		03/01/2021	Paydown		127,660	127,660	126,623	127,006		654		654		127,660				1,247	06/20/2032	1.A
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		03/01/2021	Paydown		1,372,064	1,372,064	1,376,418	1,372,064						1,372,064				12,650	01/16/2033	1.A
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		03/01/2021	Paydown		192,160	192,160	188,428	188,826		3,335		3,335		192,160				1,639	12/20/2032	1.A
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		03/01/2021	Paydown		274,325	274,325	272,306	272,471		1,854		1,854		274,325				2,727	12/16/2032	1.A
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.298% 11/16/42		03/01/2021	Paydown		4,964	4,964	5,056	4,990		(26)		(26)		4,964				52	11/16/2042	1.A
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		03/01/2021	Paydown		650,442	650,442	642,007	647,408		3,034		3,034		650,442				5,406	01/16/2033	1.A
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		03/01/2021	Paydown		127,727	127,727	126,988	127,159		568		568		127,727				1,117	01/20/2033	1.A
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		03/01/2021	Paydown		699,843	699,843	704,217	699,800		43		43		699,843				5,500	01/16/2033	1.A
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		03/01/2021	Paydown		139,787	139,787	140,879	139,787						139,787				1,248	06/16/2033	1.A
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		03/01/2021	Paydown		100,857	100,857	101,267	100,857						100,857				829	07/16/2033	1.A
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		03/01/2021	Paydown		683,147	683,147	692,388	683,654		(507)		(507)		683,147				5,519	06/20/2033	1.A
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		03/01/2021	Paydown		582,123	582,123	543,558	571,632		10,491		10,491		582,123				4,714	08/20/2033	1.A
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		03/01/2021	Paydown		837,592	837,592	846,230	840,971		(3,378)		(3,378)		837,592				5,868	10/20/2033	1.A
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		03/01/2021	Paydown		349,700	349,700	284,677	337,442		12,257		12,257		349,700				3,104	09/20/2033	1.A
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		03/01/2021	Paydown		1,044,804	1,044,804	958,281	1,021,296		23,508		23,508		1,044,804				8,245	10/20/2033	1.A
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		03/01/2021	Paydown		361,428	361,428	350,585	357,965		3,463		3,463		361,428				3,566	10/20/2033	1.A
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33		03/01/2021	Paydown		642,021	642,021	646,836	641,637		383		383		642,021				5,996	09/20/2033	1.A
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		03/01/2021	Paydown		457,897	457,897	450,807	451,425		6,472		6,472		457,897				4,041	10/20/2033	1.A
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		03/01/2021	Paydown		355,601	355,601	346,155	353,078		2,523		2,523		355,601				3,427	09/16/2033	1.A
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		03/01/2021	Paydown		509,560	509,560	470,069	498,448		11,112		11,112		509,560				4,208	10/20/2033	1.A
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		03/01/2021	Paydown		810,248	810,248	797,492	798,600		11,648		11,648		810,248				7,362	10/20/2033	1.A
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		03/01/2021	Paydown		571,272	571,272	595,909	575,354		(4,081)		(4,081)		571,272				5,639	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 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
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		03/01/2021	Paydown		84,088	84,088	86,283	84,563		(475)		(475)		84,088				705	04/20/2038	1.A
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33		03/01/2021	Paydown		717,164	717,164	718,732	717,164						717,164				6,552	11/20/2033	1.A
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		03/01/2021	Paydown		803,884	803,884	809,913	806,307		(2,424)		(2,424)		803,884				6,141	12/16/2033	1.A
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		03/01/2021	Paydown		1,035,185	1,035,185	930,130	1,008,243		26,942		26,942		1,035,185				9,815	11/20/2033	1.A
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		03/01/2021	Paydown		405,763	405,763	402,688	402,898		2,865		2,865		405,763				3,959	11/20/2033	1.A
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		03/01/2021	Paydown		711,792	711,792	653,069	697,808		13,984		13,984		711,792				6,821	11/20/2033	1.A
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		03/01/2021	Paydown		488,548	488,548	483,827	484,196		4,352		4,352		488,548				4,291	11/16/2033	1.A
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		03/01/2021	Paydown		532,042	532,042	525,412	525,972		6,070		6,070		532,042				5,116	11/20/2033	1.A
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		03/01/2021	Paydown		1,549,328	1,549,328	1,421,508	1,515,892		33,435		33,435		1,549,328				12,887	11/20/2033	1.A
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		03/01/2021	Paydown		47,814	47,814	47,814	47,814						47,814				412	03/16/2046	1.A
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		03/01/2021	Paydown		911,962	911,962	856,581	896,387		15,576		15,576		911,962				7,394	04/16/2034	1.A
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		03/01/2021	Paydown		498,604	498,604	469,623	491,024		7,581		7,581		498,604				4,154	02/20/2034	1.A
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		03/01/2021	Paydown		268,766	268,766	274,057	269,744		(978)		(978)		268,766				2,265	02/16/2034	1.A
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		03/01/2021	Paydown		456,914	456,914	450,012	450,626		6,288		6,288		456,914				3,788	03/20/2034	1.A
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		03/01/2021	Paydown		726,443	726,443	721,903	723,962		2,481		2,481		726,443				6,339	04/16/2034	1.A
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		03/01/2021	Paydown		414,753	414,753	409,180	412,474		2,279		2,279		414,753				3,908	05/20/2034	1.A
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		03/01/2021	Paydown		102,032	102,032	102,957	102,126		(94)		(94)		102,032				907	09/20/2034	1.A
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		03/01/2021	Paydown		474,579	474,579	460,935	470,564		4,015		4,015		474,579				3,511	09/16/2034	1.A
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		03/01/2021	Paydown		245,787	245,787	247,937	245,800		(13)		(13)		245,787				2,216	09/20/2034	1.A
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		03/01/2021	Paydown		421,347	421,347	418,470	418,650		2,697		2,697		421,347				3,786	08/20/2034	1.A
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		03/01/2021	Paydown		548,337	548,337	543,882	546,022		2,315		2,315		548,337				5,022	09/20/2034	1.A
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		03/01/2021	Paydown		1,509,972	1,509,972	1,409,450	1,488,768		21,204		21,204		1,509,972				12,431	07/20/2034	1.A
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		03/01/2021	Paydown		251,909	251,909	245,450	245,999		5,910		5,910		251,909				2,016	10/20/2034	1.A
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		03/01/2021	Paydown		534,419	534,419	533,501	533,417		1,002		1,002		534,419				4,835	11/20/2034	1.A
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		03/01/2021	Paydown		234,098	234,098	233,659	233,609		489		489		234,098				2,099	10/20/2034	1.A
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35		03/01/2021	Paydown		396,649	396,649	402,847	397,541		(892)		(892)		396,649				3,429	04/16/2035	1.A
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		03/01/2021	Paydown		759,238	759,238	748,798	754,396		4,842		4,842		759,238				6,178	03/20/2035	1.A
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		03/01/2021	Paydown		480,737	480,737	444,569	471,346		9,390		9,390		480,737				3,858	01/20/2035	1.A
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		03/01/2021	Paydown		299,205	299,205	303,447	299,838		(633)		(633)		299,205				2,788	05/20/2035	1.A
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		03/01/2021	Paydown		640,264	640,264	638,664	638,653		1,612		1,612		640,264				4,545	06/20/2035	1.A
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		03/01/2021	Paydown		226,839	226,839	227,593	226,839						226,839				1,993	09/20/2035	1.A
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 4.520% 12/16/47		03/01/2021	Paydown		67,168	67,168	67,168	67,168						67,168				507	12/16/2047	1.A
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		03/01/2021	Paydown		1,156,107	1,156,107	1,135,447	1,147,531		8,576		8,576		1,156,107				8,981	09/20/2035	1.A
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		03/01/2021	Paydown		122,610	122,610	109,112	114,980		7,630		7,630		122,610				859	09/16/2045	1.A
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		03/01/2021	Paydown		659,628	659,628	654,876	654,983		4,645		4,645		659,628				3,736	11/16/2046	1.A
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		03/01/2021	Paydown		52,079	52,079	51,786	51,879		200		200		52,079				250	02/16/2039	1.A
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		03/01/2021	Paydown		842,981	842,981	870,378	852,183		(9,202)		(9,202)		842,981				7,574	02/20/2039	1.A
38374T-JY-1	GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39		03/01/2021	Paydown		279,914	279,914	285,469	280,413		(499)		(499)		279,914				2,214	02/20/2039	1.A
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		03/01/2021	Paydown		1,384,314	1,384,314	1,405,403	1,393,330		(9,016)		(9,016)		1,384,314				8,674	04/16/2039	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
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		03/01/2021	Paydown		2,877,324	2,877,324	2,841,357	2,862,857		14,467		14,467		2,877,324				23,102	04/16/2039	1.A
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		03/01/2021	Paydown		1,773,365	1,773,365	1,762,836	1,765,376		7,989		7,989		1,773,365				13,118	05/20/2039	1.A
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		03/01/2021	Paydown		248,790	248,790	246,030	247,114		1,676		1,676		248,790				1,690	05/16/2039	1.A
38374U-S9-3	GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39		03/01/2021	Paydown		904,341	904,341	897,558	897,848		6,493		6,493		904,341				6,632	06/20/2039	1.A
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		03/01/2021	Paydown		1,251,597	1,251,597	1,210,627	1,237,733		13,864		13,864		1,251,597				9,177	06/20/2039	1.A
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		03/01/2021	Paydown		1,480,661	1,480,661	1,507,498	1,497,540		(16,878)		(16,878)		1,480,661				10,828	03/20/2039	1.A
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		03/01/2021	Paydown		947,952	947,952	935,575	942,483		5,469		5,469		947,952				7,506	07/20/2039	1.A
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		03/01/2021	Paydown		1,039,952	1,039,952	1,046,777	1,039,430		522		522		1,039,952				8,404	07/20/2039	1.A
38374X-PE-9	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39		03/01/2021	Paydown		1,145,984	1,145,984	1,153,146	1,146,051		(67)		(67)		1,145,984				8,462	03/20/2039	1.A
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		03/01/2021	Paydown		1,595,754	1,595,754	1,584,783	1,587,101		8,653		8,653		1,595,754				11,347	04/16/2039	1.A
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		03/01/2021	Paydown		1,261,952	1,261,952	1,271,811	1,263,471		(1,520)		(1,520)		1,261,952				8,849	04/20/2039	1.A
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		03/01/2021	Paydown		1,789,971	1,789,971	1,785,365	1,785,912		4,059		4,059		1,789,971				13,756	04/16/2039	1.A
38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		3,242,428	3,242,428	3,396,443	3,278,806		(36,378)		(36,378)		3,242,428				24,400	07/20/2040	1.A
38374Y-DV-2	GNR 2010-92 PC PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		123,678	123,678	127,929	124,744		(1,066)		(1,066)		123,678				1,391	07/20/2040	1.A
38374Y-E2-5	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		3,318,305	3,318,305	3,430,297	3,342,342		(24,037)		(24,037)		3,318,305				25,297	07/20/2040	1.A
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		03/01/2021	Paydown		562,900	562,900	586,472	570,928		(8,028)		(8,028)		562,900				5,321	07/20/2040	1.A
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		03/01/2021	Paydown		2,713,726	2,713,726	2,776,481	2,732,401		(18,675)		(18,675)		2,713,726				20,067	07/20/2040	1.A
38374Y-US-0	GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		1,543,551	1,543,551	1,591,787	1,553,896		(10,345)		(10,345)		1,543,551				10,974	07/20/2040	1.A
38374Y-VE-0	GNR 2010-85 ME EXCH PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		2,128,837	2,128,837	2,201,683	2,143,302		(14,465)		(14,465)		2,128,837				15,721	07/20/2040	1.A
38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		2,625,891	2,625,891	2,844,168	2,697,263		(71,373)		(71,373)		2,625,891				18,701	07/20/2040	1.A
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		03/01/2021	Paydown		3,354,779	3,354,779	3,467,740	3,383,463		(28,684)		(28,684)		3,354,779				24,910	07/20/2040	1.A
38374Y-YM-9	GNR 2010-95 PE PAC-11 4.500% 07/20/40		03/01/2021	Paydown		1,687,955	1,687,955	1,747,297	1,700,478		(12,524)		(12,524)		1,687,955				12,434	07/20/2040	1.A
38375A-FR-0	GNR 2009-122 ME EXCH 4.500% 12/20/39		03/01/2021	Paydown		2,133,167	2,133,167	2,059,402	2,116,821		16,346		16,346		2,133,167				15,657	12/20/2039	1.A
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		3,496,486	3,496,486	3,558,727	3,513,421		(16,935)		(16,935)		3,496,486				20,070	01/20/2042	1.A
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		03/01/2021	Paydown		1,408,098	1,408,098	1,476,137	1,435,974		(27,877)		(27,877)		1,408,098				8,294	04/20/2042	1.A
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		03/01/2021	Paydown		745,991	745,991	727,996	736,497		7,325		7,325		745,991				5,480	04/20/2042	1.A
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		03/01/2021	Paydown		3,315,101	3,315,101	3,259,682	3,290,927		24,174		24,174		3,315,101				18,645	04/20/2042	1.A
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		03/01/2021	Paydown		2,619,135	2,619,135	2,564,260	2,594,623		24,512		24,512		2,619,135				15,518	04/20/2042	1.A
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		03/01/2021	Paydown		244,942	244,942	250,760	245,393		(451)		(451)		244,942				2,261	07/16/2023	1.A
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		03/01/2021	Paydown		271,825	271,825	271,146	271,125		700		700		271,825				2,195	10/20/2038	1.A
38375D-KB-3	GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38		03/01/2021	Paydown		198,633	198,633	204,965	199,916		(1,283)		(1,283)		198,633				1,679	07/20/2038	1.A
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		03/01/2021	Paydown		1,259,692	1,259,692	1,286,601	1,265,669		(9,640)		(9,640)		1,259,692				9,652	06/20/2042	1.A
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		03/01/2021	Paydown		1,115,134	1,115,134	1,070,615	1,089,825		25,309		25,309		1,115,134				5,372	05/16/2046	1.A
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		03/01/2021	Paydown		151,251	151,251	130,350	139,327		11,924		11,924		151,251				1,095	01/16/2047	1.A
38375J-R4-9	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37		03/01/2021	Paydown		135,295	135,295	139,534	136,907		(1,612)		(1,612)		135,295				1,097	05/16/2037	1.A
38375P-MQ-1	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37		03/01/2021	Paydown		53,919	53,919	53,414	53,641		279		279		53,919				359	12/20/2037	1.A
38375Q-YH-6	GNR 2008-50 NB EXCH PAC-1-11 5.500% 06/16/38		03/01/2021	Paydown		353,119	353,119	366,541	354,682		(1,563)		(1,563)		353,119				3,233	06/16/2038	1.A
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		03/01/2021	Paydown		374,275	374,275	391,059	377,763		(3,488)		(3,488)		374,275				3,650	08/20/2038	1.A
38375Y-J2-9	GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38		03/01/2021	Paydown		173,914	173,914	173,045	173,103		812		812		173,914				1,346	10/20/2038	1.A
38375Y-NV-0	GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38		03/01/2021	Paydown		169,197	169,197	168,351	168,378		818		818		169,197				1,446	09/20/2038	1.A
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		03/01/2021	Paydown		512,201	512,201	528,207	512,957		(756)		(756)		512,201				4,039	08/20/2038	1.A
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		03/01/2021	Paydown		923,321	923,321	1,007,976	945,189		(21,868)		(21,868)		923,321				7,297	08/20/2039	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) 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 2009-89 PV EXCH PAC-1-11 5.000%																				
38376C-3H-0	10/20/39		03/01/2021	Paydown		981,666	981,666	996,391	983,551		(1,886)		(1,886)		981,666				7,853	10/20/2039	1.A
38376C-AW-9	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		03/01/2021	Paydown		766,158	766,158	777,890	767,356		(1,198)		(1,198)		766,158				6,120	09/20/2039	1.A
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		03/01/2021	Paydown		1,387,287	1,387,287	1,430,856	1,396,995		(9,709)		(9,709)		1,387,287				11,360	06/20/2039	1.A
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		03/01/2021	Paydown		1,207,157	1,207,157	1,237,100	1,211,688		(4,531)		(4,531)		1,207,157				9,642	09/20/2039	1.A
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		03/01/2021	Paydown		700,491	700,491	704,650	700,200		291		291		700,491				5,638	09/20/2039	1.A
	GNR 2009-79 ME EXCH PAC-1-11 5.000%																				
38376C-XM-6	09/20/39		03/01/2021	Paydown		432,271	432,271	437,066	432,823		(552)		(552)		432,271				3,460	09/20/2039	1.A
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		03/01/2021	Paydown		1,186,495	1,186,495	1,224,129	1,193,056		(6,561)		(6,561)		1,186,495				9,821	10/20/2039	1.A
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		03/01/2021	Paydown		1,768,078	1,768,078	1,776,918	1,766,437		1,641		1,641		1,768,078				14,510	11/20/2039	1.A
	GNR 2009-108 WY EXCH PAC-1-11 5.000%																				
38376E-TL-9	11/20/39		03/01/2021	Paydown		3,872,825	3,872,825	3,911,554	3,874,322		(1,496)		(1,496)		3,872,825				31,848	11/20/2039	1.A
38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39		03/01/2021	Paydown		2,660,519	2,660,519	2,737,009	2,672,628		(12,109)		(12,109)		2,660,519				21,854	11/20/2039	1.A
	GNR 2009-61 PE EXCH PAC-1-11 5.000%																				
38376F-GE-6	08/16/39		03/01/2021	Paydown		1,290,470	1,290,470	1,299,140	1,290,810		(341)		(341)		1,290,470				10,149	08/16/2039	1.A
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		03/01/2021	Paydown		1,619,444	1,619,444	1,602,238	1,612,080		7,364		7,364		1,619,444				13,039	08/20/2039	1.A
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		03/01/2021	Paydown		430,201	430,201	433,831	430,609		(408)		(408)		430,201				3,443	09/20/2039	1.A
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		03/01/2021	Paydown		1,185,363	1,185,363	1,219,072	1,190,992		(5,629)		(5,629)		1,185,363				9,804	11/20/2039	1.A
	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39																				
38376J-VE-1			03/01/2021	Paydown		2,565,359	2,565,359	2,603,038	2,569,003		(3,644)		(3,644)		2,565,359				21,058	11/20/2039	1.A
38376J-W4-2	GNR 2009-123 NB PAC-1-11 4.500% 12/20/39		03/01/2021	Paydown		958,442	958,442	905,391	941,967		16,476		16,476		958,442				6,906	12/20/2039	1.A
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		03/01/2021	Paydown		603,831	603,831	597,793	600,910		2,921		2,921		603,831				4,348	11/20/2039	1.A
	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39																				
38376K-EY-3			03/01/2021	Paydown		2,102,166	2,102,166	2,154,145	2,110,237		(8,071)		(8,071)		2,102,166				16,791	10/20/2039	1.A
	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500%																				
38376K-FJ-5	10/16/39		03/01/2021	Paydown		847,646	847,646	851,334	847,046		600		600		847,646				8,181	10/16/2039	1.A
	GNR 2009-87 CG EXCH PAC-1-11 5.000%																				
38376K-TZ-4	10/20/39		03/01/2021	Paydown		1,476,393	1,476,393	1,504,306	1,481,248		(4,855)		(4,855)		1,476,393				12,009	10/20/2039	1.A
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		03/01/2021	Paydown		2,079,693	2,079,693	2,029,064	2,063,552		16,141		16,141		2,079,693				16,759	08/16/2039	1.A
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		03/01/2021	Paydown		1,345,639	1,345,639	1,356,152	1,347,052		(1,413)		(1,413)		1,345,639				9,968	07/20/2040	1.A
38376L-EJ-4	GNR 2010-90 LK PAC-1-11 4.500% 07/16/40		03/01/2021	Paydown		173,595	173,595	179,453	174,965		(1,370)		(1,370)		173,595				1,953	07/16/2040	1.A
38376L-MA-4	GNR 2011-83 PB PAC-1-11 4.000% 06/20/41		03/01/2021	Paydown		780,966	780,966	746,158	768,794		12,172		12,172		780,966				4,368	06/20/2041	1.A
	GNR 2011-80 PC EXCH PAC-1-11 4.000%																				
38376L-UE-7	06/20/41		03/01/2021	Paydown		1,224,870	1,224,870	1,179,225	1,207,816		17,055		17,055		1,224,870				9,206	06/20/2041	1.A
	GNR 2011-80 NC EXCH PAC-1-11 4.000%																				
38376L-UR-8	06/16/41		03/01/2021	Paydown		1,351,531	1,351,531	1,302,485	1,334,084		17,447		17,447		1,351,531				8,520	06/16/2041	1.A
	GNR 2009-124 LU EXCH PAC-1-11 5.000%																				
38376P-2T-6	12/20/39		03/01/2021	Paydown		1,363,423	1,363,423	1,368,749	1,362,011		1,412		1,412		1,363,423				11,285	12/20/2039	1.A
38376P-4G-2	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		03/01/2021	Paydown		2,418,115	2,418,115	2,451,364	2,421,619		(3,504)		(3,504)		2,418,115				19,469	12/20/2039	1.A
	GNR 2009-121 ZA Z AD PAC-1-11 5.000%																				
38376P-AK-6	12/20/39		03/01/2021	Paydown		2,302,430	2,302,430	2,243,206	2,281,809		20,621		20,621		2,302,430				18,548	12/20/2039	1.A
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		03/01/2021	Paydown		2,175,642	2,175,642	2,149,433	2,165,282		10,360		10,360		2,175,642				15,985	12/20/2039	1.A
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		03/01/2021	Paydown		801,337	801,337	731,415	779,044		22,292		22,292		801,337				5,955	12/20/2039	1.A
38376T-CF-7	GNR 2010-12 MC PAC-11 4.500% 01/20/40		03/01/2021	Paydown		837,051	837,051	796,082	825,071		11,981		11,981		837,051				6,349	01/20/2040	1.A
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		03/01/2021	Paydown		3,889,898	3,889,898	3,812,079	3,861,920		27,978		27,978		3,889,898				31,619	01/20/2040	1.A
	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40																				
38376T-GV-8			03/01/2021	Paydown		2,127,606	2,127,606	2,067,517	2,107,131		20,474		20,474		2,127,606				15,794	01/20/2040	1.A
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		03/01/2021	Paydown		2,623,529	2,623,529	2,648,042	2,624,398		(870)		(870)		2,623,529				21,158	01/20/2040	1.A
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		03/01/2021	Paydown		2,029,069	2,029,069	1,966,256	2,007,405		21,663		21,663		2,029,069				17,966	12/20/2039	1.A
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		03/01/2021	Paydown		2,166,609	2,166,609	1,976,139	2,103,763		62,846		62,846		2,166,609				16,093	12/20/2039	1.A
	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40																				
38376T-VP-4			03/01/2021	Paydown		1,632,244	1,632,244	1,645,761	1,633,119		(875)		(875)		1,632,244				14,653	01/16/2040	1.A
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		03/01/2021	Paydown		1,738,101	1,738,101	1,594,638	1,693,400		44,700		44,700		1,738,101				12,906	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) 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 2010-19 PB EXCH PAC-1-11 5.000%																				
38376V-3W-5	02/20/40		03/01/2021	Paydown		1,350,297	1,350,297	1,373,136	1,356,501		(6,204)		(6,204)		1,350,297				10,957	02/20/2040	1.A
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		03/01/2021	Paydown		3,935,333	3,935,333	3,819,533	3,888,404		46,929		46,929		3,935,333				31,737	01/20/2040	1.A
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		03/01/2021	Paydown		1,669,123	1,669,123	1,629,316	1,654,994		14,129		14,129		1,669,123				10,709	02/20/2040	1.A
	GNR 2010-17 PN EXCH PAC-1-11 4.500%																				
38376V-B7-1	02/16/40		03/01/2021	Paydown		355,097	355,097	340,449	350,894		4,203		4,203		355,097				2,126	02/16/2040	1.A
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		03/01/2021	Paydown		1,373,473	1,373,473	1,321,968	1,357,016		16,458		16,458		1,373,473				10,944	02/16/2040	1.A
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		03/01/2021	Paydown		2,281,412	2,281,412	2,184,452	2,253,122		28,290		28,290		2,281,412				16,684	02/20/2040	1.A
	GNR 2010-20 NW EXCH AD PAC-1-11 5.000%																				
38376V-FA-0	02/20/40		03/01/2021	Paydown		634,360	634,360	653,787	639,366		(5,005)		(5,005)		634,360				4,571	02/20/2040	1.A
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		03/01/2021	Paydown		880,884	880,884	801,477	854,550		26,334		26,334		880,884				6,442	02/20/2040	1.A
	GNR 2010-34 NC EXCH PAC-1-11 4.500%																				
38376W-2U-8	03/20/40		03/01/2021	Paydown		4,605,467	4,605,467	4,423,688	4,547,858		57,609		57,609		4,605,467				33,870	03/20/2040	1.A
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		03/01/2021	Paydown		739,183	739,183	665,627	712,775		26,408		26,408		739,183				5,508	03/20/2040	1.A
38376W-D8-5	GNR 2010-35 JY PAC-1-11 4.500% 03/20/40		03/01/2021	Paydown		1,060,324	1,060,324	1,015,260	1,046,345		13,979		13,979		1,060,324				7,754	03/20/2040	1.A
	GNR 2010-14 DG EXCH PAC-1-11 4.500%																				
38376W-FT-7	02/20/40		03/01/2021	Paydown		1,364,039	1,364,039	1,319,495	1,348,561		15,478		15,478		1,364,039				10,251	02/20/2040	1.A
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		03/01/2021	Paydown		3,162,583	3,162,583	2,938,418	3,088,371		74,213		74,213		3,162,583				22,623	02/20/2040	1.A
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		03/01/2021	Paydown		1,026,426	1,026,426	1,058,182	1,033,615		(7,188)		(7,188)		1,026,426				8,225	04/20/2040	1.A
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		03/01/2021	Paydown		1,316,407	1,316,407	1,315,996	1,315,198		1,210		1,210		1,316,407				8,605	04/16/2040	1.A
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		03/01/2021	Paydown		2,122,262	2,122,262	2,009,517	2,082,890		39,371		39,371		2,122,262				15,519	03/20/2040	1.A
38376X-FJ-7	GNR 2010-32 PB PAC-1-11 5.000% 03/20/40		03/01/2021	Paydown		794,484	794,484	793,491	792,917		1,567		1,567		794,484				9,156	03/20/2040	1.A
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		03/01/2021	Paydown		1,091,067	1,091,067	1,061,181	1,079,872		11,195		11,195		1,091,067				9,094	03/20/2040	1.A
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		03/01/2021	Paydown		1,097,919	1,097,919	1,081,049	1,091,312		6,607		6,607		1,097,919				9,079	03/20/2040	1.A
	GNR 2010-29 PE EXCH PAC-1-11 4.500%																				
38376X-SE-4	03/20/40		03/01/2021	Paydown		1,642,659	1,642,659	1,570,472	1,620,554		22,105		22,105		1,642,659				12,354	03/20/2040	1.A
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		03/01/2021	Paydown		1,343,138	1,343,138	1,314,256	1,332,748		10,390		10,390		1,343,138				10,720	03/20/2040	1.A
	GNR 2010-30 MU EXCH PAC-1-11 4.500%																				
38376X-XJ-7	03/20/40		03/01/2021	Paydown		992,680	992,680	999,272	992,956		(277)		(277)		992,680				7,189	03/20/2040	1.A
	GNR 2010-51 BY EXCH SC SEQ PT 4.500%																				
38376X-Y9-8	04/16/40		03/01/2021	Paydown		1,790,684	1,790,684	1,837,130	1,803,351		(12,667)		(12,667)		1,790,684				13,802	04/16/2040	1.A
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		03/01/2021	Paydown		1,710,623	1,710,623	1,702,604	1,705,816		4,807		4,807		1,710,623				11,950	04/16/2040	1.A
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		03/01/2021	Paydown		620,831	620,831	614,235	617,583		3,248		3,248		620,831				4,617	03/20/2040	1.A
	GNR 2010-44 NC EXCH PAC-1-11 4.500%																				
38376Y-2J-9	04/20/40		03/01/2021	Paydown		1,507,716	1,507,716	1,437,572	1,485,313		22,403		22,403		1,507,716				10,765	04/20/2040	1.A
	GNR 2010-44 BD EXCH PAC-1-11 4.500%																				
38376Y-3D-1	04/20/40		03/01/2021	Paydown		1,147,664	1,147,664	1,098,171	1,132,039		15,625		15,625		1,147,664				8,416	04/20/2040	1.A
38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5.000% 04/20/40		03/01/2021	Paydown		4,417,885	4,417,885	4,537,996	4,440,560		(22,675)		(22,675)		4,417,885				35,455	04/20/2040	1.A
	GNR 2010-46 HY EXCH AD PAC-1-11 5.000%																				
38376Y-EQ-0	04/16/40		03/01/2021	Paydown		1,714,558	1,714,558	1,735,923	1,718,698		(4,140)		(4,140)		1,714,558				14,998	04/16/2040	1.A
	GNR 2010-46 CY EXCH PAC-1-11 5.000%																				
38376Y-FK-2	04/20/40		03/01/2021	Paydown		812,755	812,755	820,120	813,727		(973)		(973)		812,755				6,774	04/20/2040	1.A
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		03/01/2021	Paydown		592,876	592,876	652,465	609,595		(16,718)		(16,718)		592,876				4,286	04/20/2040	1.A
	GNR 2010-47 PE EXCH PAC-1-11 4.500%																				
38376Y-S4-4	04/20/40		03/01/2021	Paydown		3,360,420	3,360,420	3,220,752	3,312,884		47,536		47,536		3,360,420				23,701	04/20/2040	1.A
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		03/01/2021	Paydown		1,680,789	1,680,789	1,626,719	1,663,490		17,299		17,299		1,680,789				13,163	04/20/2040	1.A
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		03/01/2021	Paydown		2,494,854	2,494,854	2,440,279	2,472,195		22,659		22,659		2,494,854				18,454	04/20/2040	1.A
	GNR 2010-43 PD EXCH PAC-1-11 4.500%																				
38376Y-YL-9	04/20/40		03/01/2021	Paydown		1,672,235	1,672,235	1,616,842	1,651,816		20,419		20,419		1,672,235				11,901	04/20/2040	1.A
38377D-EE-2	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		03/01/2021	Paydown		1,167,892	1,167,892	1,167,710	1,166,495		1,398		1,398		1,167,892				7,475	07/20/2040	1.A
	GNR 2010-99 QL EXCH PAC-1-11 4.000%																				
38377D-HH-2	08/20/40		03/01/2021	Paydown		3,114,200	3,114,200	3,102,522	3,106,292		7,908		7,908		3,114,200				20,427	08/20/2040	1.A
	GNR 2010-104 NC EXCH PAC-11 4.500% 08/20/40																				
38377D-XV-3			03/01/2021	Paydown		1,970,673	1,970,673	2,024,866	1,981,753		(11,081)		(11,081)		1,970,673				14,570	08/20/2040	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
38377D-YD-2	GNR 2010-104 PC EXCH PAC-11 4.500% 08/20/40		03/01/2021	Paydown		1,125,301	1,125,301	1,154,136	1,130,887		(5,586)		(5,586)		1,125,301				7,859	08/20/2040	1.A
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		03/01/2021	Paydown		295,870	295,870	306,965	298,874		(3,005)		(3,005)		295,870				1,644	05/16/2040	1.A
38377E-AN-4	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		03/01/2021	Paydown		1,805,197	1,805,197	1,807,736	1,805,197						1,805,197				13,415	04/20/2040	1.A
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		03/01/2021	Paydown		880,616	880,616	838,512	867,044		13,572		13,572		880,616				6,417	04/20/2040	1.A
38377E-DE-1	GNR 2010-41 LQ EXCH PAC-1-11 5.000% 04/20/40		03/01/2021	Paydown		840,395	840,395	848,405	841,011		(616)		(616)		840,395				6,582	04/20/2040	1.A
38377E-FA-7	GNR 2010-42 DB PAC-11 4.500% 04/20/40		03/01/2021	Paydown		868,408	868,408	889,846	872,729		(4,321)		(4,321)		868,408				6,121	04/20/2040	1.A
38377E-M5-0	GNR 2010-60 PL PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		2,371,769	2,371,769	2,703,446	2,479,788		(108,019)		(108,019)		2,371,769				17,182	05/20/2040	1.A
38377E-QM-9	GNR 2010-67 JE PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		398,181	398,181	454,051	416,652		(18,471)		(18,471)		398,181				4,133	05/20/2040	1.A
38377E-RJ-5	GNR 2010-67 GQ PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,259,933	1,259,933	1,264,658	1,258,997		936		936		1,259,933				9,104	05/20/2040	1.A
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		417,814	417,814	408,283	413,839		3,976		3,976		417,814				3,185	05/20/2040	1.A
38377E-ZM-9	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,817,211	1,817,211	1,779,163	1,802,096		15,114		15,114		1,817,211				13,131	05/20/2040	1.A
38377F-2J-9	GNR 2010-73 LE EXCH PAC-1-11 4.500% 06/20/40		03/01/2021	Paydown		1,169,878	1,169,878	1,183,725	1,171,570		(1,692)		(1,692)		1,169,878				8,723	06/20/2040	1.A
38377F-5F-4	GNR 2010-81 PH PAC-11 4.500% 06/20/40		03/01/2021	Paydown		978,358	978,358	974,690	975,686		2,673		2,673		978,358				6,956	06/20/2040	1.A
38377F-EE-7	GNR 2010-61 ME EXCH PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,423,358	1,423,358	1,510,538	1,454,594		(31,236)		(31,236)		1,423,358				10,217	05/20/2040	1.A
38377F-FL-0	GNR 2010-61 PE EXCH PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,510,296	1,510,296	1,513,128	1,508,550		1,746		1,746		1,510,296				10,784	05/20/2040	1.A
38377F-FY-2	GNR 2010-61 CG EXCH PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,496,968	1,496,968	1,500,711	1,495,451		1,517		1,517		1,496,968				10,985	05/20/2040	1.A
38377F-HX-2	GNR 2010-62 PB PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		842,014	842,014	867,800	847,243		(5,229)		(5,229)		842,014				5,935	05/20/2040	1.A
38377F-LX-7	GNR 2010-56 PE PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,122,685	1,122,685	1,091,109	1,112,339		10,346		10,346		1,122,685				7,913	05/20/2040	1.A
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		03/01/2021	Paydown		838,489	838,489	816,478	830,307		8,181		8,181		838,489				6,158	05/20/2040	1.A
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,538,530	1,538,530	1,500,067	1,524,071		14,459		14,459		1,538,530				11,117	05/20/2040	1.A
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		03/01/2021	Paydown		1,097,435	1,097,435	1,160,152	1,117,774		(20,339)		(20,339)		1,097,435				8,075	02/20/2040	1.A
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		03/01/2021	Paydown		838,759	838,759	790,806	823,901		14,858		14,858		838,759				5,989	06/20/2040	1.A
38377F-ZX-2	GNR 2010-58 BP PAC-1-11 4.500% 05/20/40		03/01/2021	Paydown		1,817,211	1,817,211	1,829,704	1,817,252		(41)		(41)		1,817,211				13,131	05/20/2040	1.A
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		03/01/2021	Paydown		1,131,583	1,131,583	1,144,800	1,134,500		(2,917)		(2,917)		1,131,583				8,517	07/20/2040	1.A
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		03/01/2021	Paydown		1,513,038	1,513,038	1,536,206	1,516,562		(3,525)		(3,525)		1,513,038				10,803	06/20/2040	1.A
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		03/01/2021	Paydown		2,426,524	2,426,524	2,393,444	2,409,543		16,981		16,981		2,426,524				17,728	06/20/2040	1.A
38377G-N6-2	GNR 2010-76 ME EXCH PAC-1-11 4.500% 06/20/40		03/01/2021	Paydown		1,467,538	1,467,538	1,463,410	1,463,868		3,669		3,669		1,467,538				10,434	06/20/2040	1.A
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		03/01/2021	Paydown		461,765	461,765	453,982	458,817		2,947		2,947		461,765				2,721	06/20/2040	1.A
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		03/01/2021	Paydown		7,352,963	7,352,963	7,335,729	7,335,642		17,321		17,321		7,352,963				54,844	06/20/2040	1.A
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		03/01/2021	Paydown		630,180	630,180	623,681	627,134		3,046		3,046		630,180				4,743	06/20/2040	1.A
38377G-SX-8	GNR 2010-68 MB PAC-1-11 4.500% 06/20/40		03/01/2021	Paydown		1,833,958	1,833,958	1,840,835	1,832,968		990		990		1,833,958				13,046	06/20/2040	1.A
38377G-U2-3	GNR 2010-89 BG PAC-1-11 4.000% 07/20/40		03/01/2021	Paydown		1,303,900	1,303,900	1,302,270	1,301,687		2,213		2,213		1,303,900				10,338	07/20/2040	1.A
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40		03/01/2021	Paydown		1,113,450	1,113,450	1,260,982	1,160,215		(46,765)		(46,765)		1,113,450				7,854	09/20/2040	1.A
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		03/01/2021	Paydown		1,843,188	1,843,188	2,087,410	1,912,790		(69,603)		(69,603)		1,843,188				12,976	09/20/2040	1.A
38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4.000% 08/20/40		03/01/2021	Paydown		6,115,906	6,115,906	6,120,635	6,107,985		7,921		7,921		6,115,906				39,976	08/20/2040	1.A
38377J-FM-0	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40		03/01/2021	Paydown		7,405,762	7,405,762	7,590,906	7,442,814		(37,052)		(37,052)		7,405,762				54,739	08/20/2040	1.A
38377J-FV-0	GNR 2010-107 PY AD PAC-1-11 4.500% 08/20/40		03/01/2021	Paydown		3,597,217	3,597,217	3,698,951	3,618,720		(21,503)		(21,503)		3,597,217				26,430	08/20/2040	1.A
38377J-GJ-6	GNR 2010-107 QY PAC-1-11 4.000% 08/20/40		03/01/2021	Paydown		1,237,134	1,237,134	1,243,320	1,236,987		147		147		1,237,134				8,080	08/20/2040	1.A
38377J-GP-2	GNR 2010-107 GY AD PAC-1-11 4.500% 08/20/40		03/01/2021	Paydown		1,855,701	1,855,701	1,926,739	1,872,220		(16,519)		(16,519)		1,855,701				13,634	08/20/2040	1.A
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		03/01/2021	Paydown		598,002	598,002	609,799	601,759		(3,757)		(3,757)		598,002				4,783	09/16/2040	1.A
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		03/01/2021	Paydown		2,455,438	2,455,438	2,539,077	2,477,678		(22,239)		(22,239)		2,455,438				17,458	08/20/2040	1.A
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		03/01/2021	Paydown		1,006,879	1,006,879	1,005,679	1,005,131		1,747		1,747		1,006,879				6,677	09/16/2040	1.A
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		03/01/2021	Paydown		1,640,085	1,640,085	1,622,885	1,632,337		7,747		7,747		1,640,085				12,505	08/20/2040	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
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		03/01/2021	Paydown		807,556	807,556	791,909	801,200		6,355		6,355		807,556				5,958	08/20/2040	1.A
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		03/01/2021	Paydown		1,350,820	1,350,820	1,375,235	1,352,402		(6,629)		(6,629)		1,350,820				14,622	07/20/2040	1.A
38377K-DQ-0	GNR 2010-115 GD PAC-1-11 4.000% 09/20/40		03/01/2021	Paydown		783,154	783,154	778,749	780,677		2,477		2,477		783,154				6,742	09/20/2040	1.A
38377K-FQ-8	GNR 2010-115 PY PAC-1-11 4.000% 09/20/40		03/01/2021	Paydown		2,678,777	2,678,777	2,708,914	2,682,906		(4,128)		(4,128)		2,678,777				17,128	09/20/2040	1.A
38377K-FZ-8	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		03/01/2021	Paydown		2,181,468	2,181,468	2,201,237	2,183,644		(2,176)		(2,176)		2,181,468				13,948	09/20/2040	1.A
38377K-L2-4	GNR 2010-112 PE EXCH PAC-1-11 4.500% 09/20/40		03/01/2021	Paydown		5,974,930	5,974,930	6,238,200	6,044,230		(69,300)		(69,300)		5,974,930				42,888	09/20/2040	1.A
38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.500% 09/20/40		03/01/2021	Paydown		3,942,931	3,942,931	4,098,800	3,983,376		(40,444)		(40,444)		3,942,931				29,267	09/20/2040	1.A
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		03/01/2021	Paydown		2,974,258	2,974,258	3,006,789	2,980,059		(5,801)		(5,801)		2,974,258				19,425	09/20/2040	1.A
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		03/01/2021	Paydown		706,196	706,196	639,715	684,789		21,407		21,407		706,196				4,607	10/20/2040	1.A
38377L-N8-7	GNR 2010-130 DC EXCH PAC-1-11 4.500% 10/16/40		03/01/2021	Paydown		3,009,879	3,009,879	3,127,922	3,040,423		(30,544)		(30,544)		3,009,879				22,579	10/16/2040	1.A
38377M-BG-0	GNR 2010-129 PE PAC-1-11 4.000% 10/20/40		03/01/2021	Paydown		2,496,082	2,496,082	2,562,385	2,511,717		(15,635)		(15,635)		2,496,082				16,314	10/20/2040	1.A
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		03/01/2021	Paydown		3,271,429	3,271,429	3,275,519	3,271,429						3,271,429				20,690	10/16/2040	1.A
38377M-ND-4	GNR 2010-138 PB PAC-1-11 4.000% 10/20/40		03/01/2021	Paydown		723,649	723,649	746,263	729,484		(5,835)		(5,835)		723,649				4,674	10/20/2040	1.A
38377M-TK-2	GNR 2010-144 PL EXCH SC PAC-11 4.250% 09/16/40		03/01/2021	Paydown		1,300,604	1,300,604	1,338,810	1,310,570		(9,966)		(9,966)		1,300,604				7,978	09/16/2040	1.A
38377M-UF-1	GNR 2010-146 EL PAC-11 4.000% 11/16/40		03/01/2021	Paydown		1,245,256	1,245,256	1,139,021	1,210,442		34,814		34,814		1,245,256				11,541	11/16/2040	1.A
38377M-WX-0	GNR 2010-146 CL EXCH PAC-1-11 4.000% 11/16/40		03/01/2021	Paydown		2,823,074	2,823,074	2,885,270	2,839,341		(16,267)		(16,267)		2,823,074				18,586	11/16/2040	1.A
38377N-3J-1	GNR 2010-164 LP EXCH AD PAC-1 4.250% 12/20/40		03/01/2021	Paydown		2,919,759	2,919,759	2,745,486	2,862,464		57,295		57,295		2,919,759				20,836	12/20/2040	1.A
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		03/01/2021	Paydown		977,810	977,810	961,615	971,066		6,744		6,744		977,810				6,185	11/20/2040	1.A
38377N-G2-4	GNR 2010-157 GL PAC-11 4.000% 12/20/40		03/01/2021	Paydown		1,021,779	1,021,779	936,524	992,043		29,737		29,737		1,021,779				6,750	12/20/2040	1.A
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		03/01/2021	Paydown		1,548,073	1,548,073	1,524,852	1,538,176		9,898		9,898		1,548,073				11,205	12/16/2040	1.A
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		57,499,012	52,013,240	47,234,524	50,521,342		6,227		6,227		50,527,569		6,971,443	6,971,443	520,132	12/20/2040	1.A
38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40		03/01/2021	Paydown		5,373,039	5,373,039	4,879,391	5,218,924		154,115		154,115		5,373,039				34,361	12/20/2040	1.A
38377N-MR-2	GNR 2010-151 B SEQ 4.500% 11/20/40		03/01/2021	Paydown		975,513	975,513	987,402	977,174		(1,662)		(1,662)		975,513				6,387	11/20/2040	1.A
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		03/22/2021	BANK OF AMERICA		85,248,923	77,115,633	77,966,523	77,360,637		(1,617)		(1,617)		77,359,020		7,889,903	7,889,903	771,156	11/20/2040	1.A
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		03/01/2021	Paydown		7,908,239	7,908,239	7,995,498	7,933,364		(25,125)		(25,125)		7,908,239				50,026	11/20/2040	1.A
38377N-QC-1	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40		03/01/2021	Paydown		976,509	976,509	963,693	971,153		5,356		5,356		976,509				6,177	11/20/2040	1.A
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		03/01/2021	Paydown		584,179	584,179	582,353	582,763		1,416		1,416		584,179				3,695	11/20/2040	1.A
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		03/01/2021	Paydown		1,134,148	1,134,148	1,029,062	1,103,965		30,184		30,184		1,134,148				7,273	12/16/2040	1.A
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		03/01/2021	Paydown		1,059,474	1,059,474	1,148,269	1,088,872		(29,398)		(29,398)		1,059,474				6,793	12/20/2040	1.A
38377N-XT-6	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40		03/01/2021	Paydown		4,087,372	4,087,372	3,806,366	3,996,301		91,071		91,071		4,087,372				26,800	12/16/2040	1.A
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41		03/01/2021	Paydown		1,329,668	1,329,668	1,299,958	1,316,504		13,164		13,164		1,329,668				9,570	02/20/2041	1.A
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		03/01/2021	Paydown		1,528,442	1,528,442	1,447,244	1,500,839		27,603		27,603		1,528,442				11,327	02/16/2041	1.A
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		03/01/2021	Paydown		329,887	329,887	313,290	324,219		5,668		5,668		329,887				2,515	02/20/2041	1.A
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41		03/01/2021	Paydown		669,013	669,013	632,949	657,707		11,306		11,306		669,013				4,457	03/20/2041	1.A
38377Q-PA-9	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41		03/01/2021	Paydown		613,313	613,313	558,882	596,701		16,612		16,612		613,313				3,892	02/20/2041	1.A
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		03/01/2021	Paydown		937,407	937,407	906,062	925,710		11,697		11,697		937,407				5,971	02/16/2041	1.A
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		03/01/2021	Paydown		532,367	532,367	560,723	541,350		(8,982)		(8,982)		532,367				3,718	02/20/2041	1.A
38377Q-XC-6	GNR 2011-44 PD EXCH PAC-1-11 4.000% 03/20/41		03/01/2021	Paydown		892,110	892,110	825,062	871,136		20,974		20,974		892,110				5,969	03/20/2041	1.A
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		03/01/2021	Paydown		2,031,889	2,031,889	2,099,648	2,046,188		(14,299)		(14,299)		2,031,889				15,130	03/20/2041	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 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-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		03/01/2021	Paydown		1,275,666	1,275,666	1,155,873	1,237,360		38,306		38,306		1,275,666				8,240	12/20/2040	1.A
38377R-AN-5	GNR 2010-158 PE PAC-1-11 4.000% 12/20/40		03/01/2021	Paydown		2,607,910	2,607,910	2,534,359	2,581,443		26,467		26,467		2,607,910				21,417	12/20/2040	1.A
38377R-BH-7	GNR 2010-158 DE PAC-11 4.000% 11/20/39		03/01/2021	Paydown		4,233,873	4,233,873	4,061,210	4,206,576		27,297		27,297		4,233,873				27,148	11/20/2039	1.A
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		03/01/2021	Paydown		1,028,774	1,028,774	1,003,697	1,019,465		9,309		9,309		1,028,774				7,544	12/16/2040	1.A
38377R-DW-2	GNR 2010-158 ME PAC-11 4.500% 12/16/40		03/01/2021	Paydown		1,002,178	1,002,178	968,668	991,269		10,909		10,909		1,002,178				8,028	12/16/2040	1.A
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		03/01/2021	Paydown		3,349,996	3,349,996	3,156,324	3,283,110		66,886		66,886		3,349,996				21,821	12/16/2040	1.A
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		03/01/2021	Paydown		553,441	553,441	539,692	547,478		5,964		5,964		553,441				4,574	12/16/2040	1.A
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		03/01/2021	Paydown		696,852	696,852	629,127	674,706		22,146		22,146		696,852				4,664	12/20/2040	1.A
38377R-KR-5	GNR 2010-163 DU EXCH PAC-1-11 4.000% 12/16/40		03/01/2021	Paydown		3,016,591	3,016,591	2,859,162	2,962,280		54,311		54,311		3,016,591				20,278	12/16/2040	1.A
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		64,251,005	58,121,050	57,503,514	57,853,859		668		668		57,854,528		6,396,477	6,396,477	581,211	12/20/2040	1.A
38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40		03/01/2021	Paydown		6,014,761	6,014,761	5,950,854	5,987,110		27,651		27,651		6,014,761				38,567	12/20/2040	1.A
38377R-QQ-1	GNR 2010-162 PH EXCH AD PAC-11 4.500% 12/20/40		03/01/2021	Paydown		4,267,778	4,267,778	4,213,097	4,244,072		23,706		23,706		4,267,778				32,056	12/20/2040	1.A
38377R-TS-4	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40		03/01/2021	Paydown		2,034,947	2,034,947	1,976,443	2,014,664		20,284		20,284		2,034,947				15,434	12/16/2040	1.A
38377R-UT-0	GNR 2010-166 MC PAC-11 4.000% 12/20/40		03/01/2021	Paydown		6,437,858	6,437,858	5,828,273	6,230,607		207,251		207,251		6,437,858				41,280	12/20/2040	1.A
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		03/22/2021	BANK OF AMERICA		73,871,010	66,823,246	65,513,624	66,302,041		1,665		1,665		66,303,706		7,567,304	7,567,304	668,232	12/20/2040	1.A
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		03/01/2021	Paydown		6,852,751	6,852,751	6,718,448	6,799,301		53,450		53,450		6,852,751				43,349	12/20/2040	1.A
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		03/01/2021	Paydown		4,039,325	4,039,325	3,924,899	3,989,826		49,499		49,499		4,039,325				22,892	12/16/2040	1.A
38377T-2K-6	GNR 2011-23 MB EXCH AD PAC-11 4.500% 02/16/41		03/01/2021	Paydown		689,303	689,303	702,443	692,733		(3,430)		(3,430)		689,303				5,017	02/16/2041	1.A
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		03/01/2021	Paydown		2,187,339	2,187,339	2,281,900	2,216,300		(28,962)		(28,962)		2,187,339				16,275	01/20/2041	1.A
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		03/01/2021	Paydown		1,057,578	1,057,578	1,020,563	1,043,500		14,078		14,078		1,057,578				7,065	02/20/2041	1.A
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		03/01/2021	Paydown		1,313,611	1,313,611	1,448,004	1,349,258		(35,647)		(35,647)		1,313,611				10,921	05/20/2040	1.A
38377T-DR-9	GNR 2011-13 KB EXCH PAC-1-11 4.000% 01/20/41		03/01/2021	Paydown		950,347	950,347	860,361	919,348		30,999		30,999		950,347				6,037	01/20/2041	1.A
38377T-FL-0	GNR 2011-2 MB EXCH PAC-1-11 4.500% 01/20/41		03/01/2021	Paydown		1,582,734	1,582,734	1,548,359	1,570,219		12,515		12,515		1,582,734				11,777	01/20/2041	1.A
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		03/01/2021	Paydown		865,010	865,010	919,086	881,946		(16,936)		(16,936)		865,010				6,041	01/20/2041	1.A
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		03/01/2021	Paydown		1,274,810	1,274,810	1,186,363	1,248,921		25,888		25,888		1,274,810				7,161	02/20/2041	1.A
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		03/01/2021	Paydown		1,965,635	1,965,635	1,770,607	1,909,569		56,067		56,067		1,965,635				12,418	02/20/2041	1.A
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		03/01/2021	Paydown		1,109,056	1,109,056	1,007,855	1,078,650		30,406		30,406		1,109,056				7,420	02/20/2041	1.A
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		03/01/2021	Paydown		626,585	626,585	654,719	633,731		(7,145)		(7,145)		626,585				4,716	02/20/2041	1.A
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		03/01/2021	Paydown		402,904	402,904	379,234	394,980		7,924		7,924		402,904				3,332	02/16/2041	1.A
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		03/01/2021	Paydown		1,832,918	1,832,918	1,774,494	1,809,734		23,184		23,184		1,832,918				13,321	04/20/2041	1.A
38377U-B4-9	GNR 2011-41 MP EXCH PAC-1-11 4.000% 03/20/41		03/01/2021	Paydown		1,931,402	1,931,402	1,836,945	1,900,348		31,054		31,054		1,931,402				12,588	03/20/2041	1.A
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		03/01/2021	Paydown		1,875,768	1,875,768	1,854,665	1,867,820		7,948		7,948		1,875,768				11,692	02/20/2041	1.A
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		03/01/2021	Paydown		1,277,276	1,277,276	1,250,533	1,267,991		9,285		9,285		1,277,276				9,000	03/16/2041	1.A
38377U-F3-7	GNR 2011-50 DB PAC-11 4.000% 04/20/41		03/01/2021	Paydown		1,111,322	1,111,322	1,026,931	1,084,389		26,933		26,933		1,111,322				7,185	04/20/2041	1.A
38377U-HP-6	GNR 2011-40 PE PAC-11 4.500% 03/20/41		03/01/2021	Paydown		643,638	643,638	621,412	636,399		7,238		7,238		643,638				4,515	03/20/2041	1.A
38377U-HU-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		03/01/2021	Paydown		1,212,342	1,212,342	1,172,042	1,198,863		13,479		13,479		1,212,342				8,558	03/16/2041	1.A
38377U-JE-9	GNR 2011-40 DE SC SEQ 4.500% 12/20/40		03/01/2021	Paydown		223,263	223,263	218,798	221,564		1,700		1,700		223,263				2,512	12/20/2040	1.A
38377U-K8-0	GNR 2011-54 B SEQ 4.000% 04/16/41		03/01/2021	Paydown		1,561,091	1,561,091	1,369,858	1,501,440		59,651		59,651		1,561,091				12,918	04/16/2041	1.A
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		03/01/2021	Paydown		198,465	198,465	192,014	192,790		5,674		5,674		198,465				1,694	04/20/2041	1.A
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		03/01/2021	Paydown		2,115,589	2,115,589	1,939,820	2,058,862		56,728		56,728		2,115,589				15,789	04/20/2041	1.A
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		03/01/2021	Paydown		440,031	440,031	416,860	432,471		7,560		7,560		440,031				2,552	03/16/2041	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
38377U-ST-6	GNR 2011-32 LB SC PAC-11 4.000% 03/20/41		03/01/2021	Paydown		760,001	760,001	740,971	753,853		6,148		6,148		760,001				4,883	03/20/2041	1.A
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11 4.000% 01/20/41		03/01/2021	Paydown		980,414	980,414	913,930	959,545		20,869		20,869		980,414				6,194	01/20/2041	1.A
38377V-3L-8	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		03/01/2021	Paydown		1,639,553	1,639,553	1,566,798	1,613,619		25,934		25,934		1,639,553				10,614	05/20/2041	1.A
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		03/01/2021	Paydown		866,051	866,051	795,661	842,719		23,333		23,333		866,051				6,420	04/16/2041	1.A
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		03/01/2021	Paydown		1,429,061	1,429,061	1,288,621	1,382,424		46,637		46,637		1,429,061				9,561	04/20/2041	1.A
38377V-HB-5	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41		03/01/2021	Paydown		1,391,804	1,391,804	1,347,005	1,375,434		16,370		16,370		1,391,804				9,859	04/16/2041	1.A
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		03/01/2021	Paydown		1,883,986	1,883,986	1,801,760	1,854,947		29,038		29,038		1,883,986				13,852	04/20/2041	1.A
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		03/01/2021	Paydown		957,611	957,611	871,302	928,986		28,625		28,625		957,611				7,392	04/16/2041	1.A
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41		03/01/2021	Paydown		2,548,907	2,548,907	2,479,908	2,523,793		25,114		25,114		2,548,907				20,877	04/16/2041	1.A
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		03/01/2021	Paydown		1,480,380	1,480,380	1,343,943	1,430,836		49,544		49,544		1,480,380				11,306	04/16/2041	1.A
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		03/01/2021	Paydown		1,710,534	1,710,534	1,688,083	1,701,708		8,826		8,826		1,710,534				12,979	05/16/2041	1.A
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41		03/01/2021	Paydown		962,753	962,753	966,965	962,970		(217)		(217)		962,753				6,820	05/16/2041	1.A
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		03/01/2021	Paydown		1,686,925	1,686,925	1,584,128	1,667,430		19,495		19,495		1,686,925				10,281	05/20/2041	1.A
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		03/01/2021	Paydown		811,834	811,834	897,076	840,707		(28,873)		(28,873)		811,834				5,855	05/16/2041	1.A
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		03/01/2021	Paydown		1,103,947	1,103,947	1,125,322	1,108,349		(4,401)		(4,401)		1,103,947				7,476	07/20/2041	1.A
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		03/01/2021	Paydown		1,237,124	1,237,124	1,110,115	1,193,365		43,759		43,759		1,237,124				7,052	09/16/2041	1.A
38377X-DG-4	GNR 2011-102 DC PAC-1-11 4.000% 07/20/41		03/01/2021	Paydown		651,879	651,879	624,276	642,555		9,324		9,324		651,879				6,519	07/20/2041	1.A
38377X-HR-6	GNR 2011-111 CE PAC-1-11 4.000% 08/20/41		03/01/2021	Paydown		1,203,842	1,203,842	1,264,034	1,220,333		(16,492)		(16,492)		1,203,842				7,870	08/20/2041	1.A
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		03/01/2021	Paydown		826,678	826,678	799,811	816,172		10,506		10,506		826,678				5,346	08/16/2041	1.A
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		03/01/2021	Paydown		1,685,212	1,685,212	1,767,997	1,710,690		(25,478)		(25,478)		1,685,212				12,044	04/16/2041	1.A
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		03/01/2021	Paydown		9,905	9,905	10,188	10,074		(169)		(169)		9,905				40	09/16/2026	1.A
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		03/01/2021	Paydown		1,548	1,548	1,647	1,571		(23)		(23)		1,548				9	05/20/2039	1.A
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		03/01/2021	Paydown		590,606	590,606	628,441	603,842		(13,236)		(13,236)		590,606				3,788	07/20/2040	1.A
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		03/26/2021	MORGAN STANLEY & CO. INC.		20,733,021	18,928,864	18,467,772	18,761,465		(1,363)		(1,363)		18,760,103		1,972,919	1,972,919	193,232	12/20/2041	1.A
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		03/01/2021	Paydown		1,978,730	1,978,730	1,930,529	1,961,231		17,499		17,499		1,978,730				11,097	12/20/2041	1.A
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		03/01/2021	Paydown		2,015,043	2,015,043	1,964,953	1,994,381		20,662		20,662		2,015,043				11,552	12/20/2041	1.A
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		03/01/2021	Paydown		2,539,267	2,539,267	2,695,407	2,581,815		(42,548)		(42,548)		2,539,267				18,536	05/20/2041	1.A
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		03/01/2021	Paydown		1,468,640	1,468,640	1,447,070	1,459,322		9,318		9,318		1,468,640				8,594	02/20/2042	1.A
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		03/01/2021	Paydown		1,548,997	1,548,997	1,522,382	1,537,993		11,003		11,003		1,548,997				8,880	12/20/2041	1.A
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		3,048,807	3,048,807	2,895,009	2,994,717		54,090		54,090		3,048,807				18,465	01/20/2042	1.A
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		03/01/2021	Paydown		1,381,517	1,381,517	1,454,964	1,401,272		(19,755)		(19,755)		1,381,517				8,351	01/20/2042	1.A
38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.500% 01/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		61,655,534	56,290,359	56,351,927	56,243,531		710		710		56,244,241		5,411,293	5,411,293	574,631	01/20/2042	1.A
38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.500% 01/20/42		03/01/2021	Paydown		6,058,983	6,058,983	6,065,610	6,053,943		5,040		5,040		6,058,983				34,630	01/20/2042	1.A
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		3,027,586	3,027,586	2,945,467	2,993,810		33,776		33,776		3,027,586				17,357	01/20/2042	1.A
38378C-NZ-6	GNR 2012-7 ME PAC-1-11 3.500% 01/20/42		03/26/2021	MORGAN STANLEY & CO. INC.		43,639,265	39,841,840	39,891,642	39,811,532		521		521		39,812,054		3,827,211	3,827,211	406,719	01/20/2042	1.A
38378C-NZ-6	GNR 2012-7 ME PAC-1-11 3.500% 01/20/42		03/01/2021	Paydown		4,217,522	4,217,522	4,222,794	4,214,314		3,208		3,208		4,217,522				23,922	01/20/2042	1.A
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		03/26/2021	MORGAN STANLEY & CO. INC.		11,126,977	10,158,724	9,892,608	10,054,036		(894)		(894)		10,053,142		1,073,835	1,073,835	103,704	01/20/2042	1.A
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		1,088,454	1,088,454	1,059,941	1,077,237		11,217		11,217		1,088,454				6,240	01/20/2042	1.A
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		53,127,908	48,504,794	47,466,791	48,090,246		(3,439)		(3,439)		48,086,807		5,041,100	5,041,100	495,153	01/20/2042	1.A
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		03/01/2021	Paydown		5,244,729	5,244,729	5,132,492	5,199,905		44,824		44,824		5,244,729				30,106	01/20/2042	1.A
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		03/01/2021	Paydown		3,487,330	3,487,330	3,402,860	3,429,577		37,500		37,500		3,487,330				30,425	02/20/2042	1.A
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		03/01/2021	Paydown		1,917,702	1,917,702	1,969,451	1,932,026		(14,324)		(14,324)		1,917,702				10,078	03/20/2042	1.A
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		03/01/2021	Paydown		2,015,567	2,015,567	1,958,491	1,994,823		20,744		20,744		2,015,567				13,979	03/20/2042	1.A
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		03/01/2021	Paydown		4,238,927	4,238,927	4,108,251	4,184,030		54,897		54,897		4,238,927				24,355	02/20/2042	1.A
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		03/01/2021	Paydown		1,677,956	1,677,956	1,755,955	1,704,821		(26,865)		(26,865)		1,677,956				9,228	03/20/2042	1.A
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		03/01/2021	Paydown		1,663,946	1,663,946	1,709,161	1,678,822		(14,875)		(14,875)		1,663,946				9,271	05/20/2042	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.500% 05/20/42		03/11/2021	MORGAN STANLEY & CO. INC.		122,245,129	111,607,536	117,955,215	114,159,131		22,690		22,690		114,181,821		8,063,309	8,063,309	1,139,327	05/20/2042	1.A
38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.500% 05/20/42		03/01/2021	Paydown		3,489,018	3,489,018	3,687,456	3,568,785		(79,767)		(79,767)		3,489,018				19,367	05/20/2042	1.A
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		03/01/2021	Paydown		25,704	25,704	24,577	25,052		525		525		25,704				192	05/20/2042	1.A
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		03/01/2021	Paydown		4,409	4,409	4,387	4,389		20		20		4,409				11	08/16/2042	1.A
38378P-EF-1	GNR 2013-182 AL SEQ 2.500% 12/20/43		03/01/2021	Paydown		980,364	980,364	753,961	881,467		98,897		98,897		980,364				5,442	12/20/2043	1.A
38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3.000% 01/20/44		03/01/2021	Paydown		1,541,451	1,541,451	1,334,801	1,434,203		107,248		107,248		1,541,451				10,697	01/20/2044	1.A
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		03/01/2021	Paydown		1,694,979	1,694,979	1,833,756	1,764,753		(69,774)		(69,774)		1,694,979				13,334	05/20/2040	1.A
38378U-TL-1	GNR 2013-151 EJ SC SEQ 4.250% 07/20/40		03/01/2021	Paydown		1,669,295	1,669,295	1,631,735	1,651,064		18,231		18,231		1,669,295				14,903	07/20/2040	1.A
38378W-6T-5	GNR 2013-135 LY EXCH SEQ 3.000% 09/20/43		03/01/2021	Paydown		5,587,712	5,587,712	4,553,985	5,174,290		413,422		413,422		5,587,712				23,713	09/20/2043	1.A
38378W-PJ-6	GNR 2013-113 UV SEQ 3.000% 08/20/43		03/01/2021	Paydown		1,413,548	1,413,548	1,215,651	1,332,577		80,971		80,971		1,413,548				7,153	08/20/2043	1.A
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		03/01/2021	Paydown		74,248	74,248	67,803	73,011		1,237		1,237		74,248				743	08/20/2029	1.A
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 6.139% 03/20/41		03/20/2021	Paydown				371,885	311,941		(311,941)		(311,941)						25,211	03/20/2041	1.A
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23		01/01/2021	Redemption 100.0000		769,639	769,639	758,004	768,333		1,306		1,306		769,639				27,745	07/01/2023	1.A
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		01/15/2021	Redemption 100.0000		57,816	57,816	57,816	57,816						57,816				398	10/15/2022	1.A
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		03/15/2021	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				256	12/15/2030	1.A
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		03/15/2021	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				1,301	06/15/2030	1.A
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		02/01/2021	Redemption 100.0000		114,682	114,682	114,682	114,682						114,682				784	08/01/2023	1.A
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		02/27/2021	Redemption 100.0000		81,176	81,176	81,176	81,176						81,176				728	08/27/2021	1.A
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		03/07/2021	Redemption 100.0000		199,046	199,046	199,046	199,046						199,046				1,667	06/07/2022	1.A
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		02/22/2021	Redemption 100.0000		78,923	78,923	78,923	78,923						78,923				598	11/22/2022	1.A
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		01/29/2021	Redemption 100.0000		132,550	132,550	132,550	132,550						132,550				919	10/29/2021	1.A
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		02/15/2021	Redemption 100.0000		125,437	125,437	125,437	125,437						125,437				1,138	02/15/2022	1.A
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		02/19/2021	Redemption 100.0000		123,002	123,002	123,002	123,002						123,002				1,077	11/19/2021	1.A
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		02/26/2021	Redemption 100.0000		92,837	92,837	92,837	92,837						92,837				869	02/26/2022	1.A
91282C-BL-4	US TREASURY N B 1.125% 02/15/31		03/30/2021	Various		72,497,086	76,400,000	72,266,641			5,355		5,355		72,271,995		225,091	225,091	95,056	02/15/2031	1.A
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		02/01/2021	Paydown		62,153	62,153	62,153	62,153						62,153				583	01/25/2023	1.A
0599999. Subtotal - Bonds - U.S. Governments						1,341,432,151	1,291,342,567	1,275,837,614	1,209,166,648		5,527,718		5,527,718		1,286,992,267		54,439,885	54,439,885	10,350,144	XXX	XXX
803854-EZ-7	PROVINCE OF SASKATCHEWAN UNSEC 9.125% 02/15/21	A	02/15/2021	Maturity		45,000,000	45,000,000	45,653,330	45,007,286		(7,286)		(7,286)		45,000,000				2,053,125	02/15/2021	1.C FE
067070-AJ-1	BARBADOS GOVT OF BARBADOS GOVT OF 6.500% 02/01/21	D	02/01/2021	Maturity		80,585	80,585	80,344	80,566		19		19		80,585				1,746	02/01/2021	4.C FE
105860-AA-8	STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28	D	02/17/2021	Redemption 100.0000		3,920,000	3,920,000	4,003,107	3,950,872		(30,872)		(30,872)		3,920,000				104,864	02/15/2028	3.C FE
195325-BN-4	REPUBLIC OF COLOMBIA SR UNSEC 4.375% 07/12/21	D	03/18/2021	Call 101.3130		3,008,996	2,970,000	2,958,090	2,969,230		304		304		2,969,534		466	466	127,787	07/12/2021	2.C FE
221625-AK-2	IVORY COAST SR UNSEC 5.750% 12/31/32	D	01/05/2021	Redemption 100.0000		9,036	9,036	8,080	8,326		710		710		9,036					12/31/2032	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	ESKOM HOLDINGS SOC LTD SR UNSEC 5.750%																				
296464-AA-8	01/26/21	D	01/26/2021	Maturity		14,390,000	14,390,000	14,439,380	14,390,627		(627)		(627)		14,390,000				413,713	01/26/2021	5.B FE
445545-AE-6	HUNGARY SR UNSEC 6.375% 03/29/21	D	03/29/2021	Maturity		3,000,000	3,000,000	3,082,500	3,002,594		(2,594)		(2,594)		3,000,000				95,625	03/29/2021	2.B FE
	JAPAN FIN ORG MUNICIPAL SR UNSEC 2.125%																				
471068-AF-3	02/12/21	D	02/12/2021	Maturity		20,000,000	20,000,000	19,954,800	19,998,917		1,083		1,083		20,000,000				212,500	02/12/2021	1.E FE
	REPUBLIC OF LITHUANIA SR UNSEC 6.125%																				
536878-AF-8	03/09/21	D	03/09/2021	Maturity		1,650,000	1,650,000	1,619,838	1,649,260		740		740		1,650,000				50,531	03/09/2021	1.F FE
	KINGDOM OF MOROCCO SERIES 144A 4.000%																				
617726-AM-6	12/15/50	D	02/04/2021	JP MORGAN SECURITIES		8,085,188	8,025,000	8,025,000	8,025,000						8,025,000		60,188	60,188	47,258	12/15/2050	3.A FE
	REPUBLIC OF NIGERIA SR UNSEC 6.750%																				
65412A-AA-0	01/28/21	D	01/28/2021	Maturity		5,000,000	5,000,000	5,015,250	5,000,135		(135)		(135)		5,000,000				168,750	01/28/2021	4.C FE
	REPUBLIC OF PHILIPPINES SR UNSEC 4.000%																				
718286-BK-2	01/15/21	D	01/15/2021	Maturity		28,078,000	28,078,000	27,410,762	28,074,975		3,025		3,025		28,078,000				561,560	01/15/2021	2.B FE
	REPUBLIC OF SERBIA SR UNSEC 7.250% 09/28/21			MORGAN STANLEY & CO.																	
817477-AB-8		D	01/12/2021	INC.		5,210,000	5,000,000	4,913,150	4,991,217		417		417		4,991,634		218,366	218,366	106,736	09/28/2021	3.A FE
	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30			Redemption 100.0000																	
X74344-DM-5		D	03/30/2021			2,310,000	2,310,000	1,636,459	2,090,096		219,904		219,904		2,310,000				86,625	03/30/2030	2.C FE
1099999. Subtotal - Bonds - All Other Governments						139,741,805	139,432,621	138,800,090	139,239,101		184,688		184,688		139,423,789		279,020	279,020	4,030,820	XXX	XXX
	CHICAGO IL US GOVT SECURITIES 6.050%			Redemption 100.0000																	
167486-FA-2	01/01/29		01/01/2021			1,655,000	1,655,000	1,652,997	1,653,856		1,144		1,144		1,655,000				50,064	01/01/2029	2.C FE
	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY -																				
36860P-AA-5	GEM PROJE 8.060% 02/06/21		02/06/2021	Maturity		305,891	305,891	305,891	305,891						305,891				6,164	02/06/2021	1.G Z
	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660%			Redemption 100.0000																	
89917*-AA-3	08/25/45		03/25/2021			8,122	8,122	8,203	8,200		(78)		(78)		8,122				50	08/25/2045	1.D
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,969,013	1,969,013	1,967,091	1,967,947		1,066		1,066		1,969,013				56,278	XXX	XXX
	FANNIE MAE-CAS 2019-R02 1M2 EXCH MEZ FLT																				
20753K-AB-8	2.409% 08/25/31		03/25/2021	Paydown		1,736,517	1,736,517	1,744,457	1,741,232		(4,715)		(4,715)		1,736,517				7,592	08/25/2031	2.B FM
	FANNIE MAE-CAS 2019-R05 1M2 EXCH MEZ FLT																				
20754H-AE-8	2.109% 07/25/39		01/29/2021	Various		19,332,824	19,323,179	19,273,681	19,287,777		2,992		2,992		19,290,769		42,055	42,055	29,528	07/25/2039	1.D FM
	FANNIE MAE-CAS 2019-R05 1M2 EXCH MEZ FLT																				
20754H-AE-8	2.109% 07/25/39		01/26/2021	Paydown		994,260	994,260	988,786	990,345		3,915		3,915		994,260				1,661	07/25/2039	1.D FM
	FANNIE MAE-CAS SERIES 2019-R06 CLASS 2M2 144A																				
20754J-AB-0	2.209% 09/25/39		03/25/2021	Paydown		4,890,918	4,890,918	4,895,503	4,897,935		(7,017)		(7,017)		4,890,918				17,245	09/25/2039	3.B FM
	FANNIE MAE CAS SERIES 2019-HRP1 CLASS M2 144A																				
20754P-AC-4	2.259% 11/25/39		03/25/2021	Paydown		666,334	666,334	660,691			5,643		5,643		666,334				2,055	11/25/2039	4.C FE
	FNA 2019 1 LLC FNA 2019 1 LLC 3.000%			Redemption 100.0000																	
30312P-AA-2	12/10/31		03/12/2021			8,367,965	8,367,965	8,367,965	8,367,965						8,367,965				43,840	12/10/2031	1.F PL
31283Y-X5-2	FG W20026 5.300% 11/01/22		03/01/2021	Paydown		90,861	90,861	91,259	90,748		114		114		90,861				804	11/01/2022	1.A
3128JD-AA-5	FH 138788 7.078% 11/01/31		03/01/2021	Paydown		4,591	4,591	4,701	4,651		(60)		(60)		4,591				50	11/01/2031	1.A
3128JR-RX-6	FH 847702 3.047% 09/01/36		03/01/2021	Paydown		484	484	488	484						484				3	09/01/2036	1.A
3128JR-SP-2	FH 847726 2.822% 03/01/37		03/01/2021	Paydown		1,408	1,408	1,447	1,490		(82)		(82)		1,408				8	03/01/2037	1.A
3128M1-UH-0	FG G12484 4.500% 06/01/21		01/20/2021	DIRECT																06/01/2021	1.
3128M1-UH-0	FG G12484 4.500% 06/01/21		02/12/2021	DIRECT																06/01/2021	1.A
3128M1-UH-0	FG G12484 4.500% 06/01/21		02/01/2021	Paydown																06/01/2021	1.A
31280G-KU-5	FH 1N0307 2.406% 09/01/36		03/01/2021	Paydown		64	64	65	64						64					09/01/2036	1.A
3128QL-RD-5	FH 1H2584 3.935% 02/01/36		03/01/2021	Paydown		1,357	1,357	1,347	1,348		10		10		1,357				5	02/01/2036	1.A
3128QL-SL-6	FH 1H2623 2.638% 07/01/36		03/01/2021	Paydown		4,079	4,079	4,119	4,079						4,079				18	07/01/2036	1.A
3128S4-ER-4	FH 100144 2.002% 09/01/36		03/01/2021	Paydown		502	502	508	502						502				2	09/01/2036	1.A
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		03/01/2021	Paydown		1,867	1,867	1,178	1,847		20		20		1,867				22	09/15/2021	1.A
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		03/01/2021	Paydown		4,236	4,236	3,932	4,213		23		23		4,236				57	08/15/2021	1.A
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		03/01/2021	Paydown		13	13				13		13		13				20	08/15/2021	1.A
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		03/01/2021	Paydown		6,490	6,490	6,308	6,426		64		64		6,490				62	01/15/2022	1.A
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		03/01/2021	Paydown		7	7				7		7		7				12	09/15/2021	1.A
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		03/01/2021	Paydown		2,741	2,741	2,732	2,732		10		10		2,741				30	10/15/2021	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
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		03/01/2021	Paydown		26	26				26		26		26				33	10/15/2021	1.A
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		03/01/2021	Paydown		4,313	4,313	4,184	4,280		34		34		4,313				50	10/15/2021	1.A
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		03/01/2021	Paydown		10,643	10,643	10,317	10,537		106		106		10,643				131	12/15/2021	1.A
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		03/01/2021	Paydown		25	25				25		25		25				42	12/15/2021	1.A
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		03/01/2021	Paydown		6,464	6,464	6,420	6,438		26		26		6,464				77	01/15/2022	1.A
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		03/01/2021	Paydown		7,081	7,081	7,054	7,057		24		24		7,081				93	04/15/2022	1.A
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		03/01/2021	Paydown		11,120	11,120	10,976	11,049		70		70		11,120				134	05/15/2022	1.A
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		03/01/2021	Paydown		6,126	6,126	5,982	6,064		62		62		6,126				71	07/15/2022	1.A
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		03/01/2021	Paydown		8,437	8,437	8,347	8,388		49		49		8,437				113	07/15/2022	1.A
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		03/01/2021	Paydown		31	31				31		31		31				46	06/15/2022	1.A
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		03/01/2021	Paydown		21,886	21,886	17,180	21,643		243		243		21,886				261	06/15/2022	1.A
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		03/01/2021	Paydown															16	08/15/2022	1.A
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		03/01/2021	Paydown		19,911	19,911	19,609	19,754		157		157		19,911				248	09/15/2022	1.A
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		03/01/2021	Paydown		21,458	21,458	17,901	21,249		209		209		21,458				239	08/15/2022	1.A
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		03/01/2021	Paydown		12,051	12,051	9,113	11,882		169		169		12,051				141	09/15/2022	1.A
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		03/01/2021	Paydown		16,652	16,652	13,660	16,474		178		178		16,652				219	08/15/2022	1.A
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		03/01/2021	Paydown		46	46				46		46		46				84	09/15/2022	1.A
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		03/01/2021	Paydown		37,489	37,489	36,724	37,122		367		367		37,489				463	10/15/2022	1.A
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		03/01/2021	Paydown		26,771	26,771	26,519	26,624		147		147		26,771				364	10/15/2022	1.A
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		03/01/2021	Paydown		12,078	12,078	11,853	11,962		115		115		12,078				151	11/15/2022	1.A
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		03/01/2021	Paydown		14,625	14,625	14,276	14,459		166		166		14,625				176	11/15/2022	1.A
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		03/01/2021	Paydown		31,206	31,206	30,650	30,911		294		294		31,206				396	12/15/2022	1.A
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		03/01/2021	Paydown		31,282	31,282	24,014	30,803		479		479		31,282				415	12/15/2022	1.A
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		03/01/2021	Paydown		23,237	23,237	22,825	23,017		220		220		23,237				265	12/15/2022	1.A
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		03/01/2021	Paydown		45,418	45,418	40,905	44,992		426		426		45,418				428	03/15/2023	1.A
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		03/01/2021	Paydown		27,159	27,159	26,827	26,971		187		187		27,159				308	01/15/2023	1.A
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		03/01/2021	Paydown		43,564	43,564	35,502	42,941		623		623		43,564				508	03/15/2023	1.A
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		03/01/2021	Paydown		46,184	46,184	45,809	45,894		290		290		46,184				522	02/25/2023	1.A
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		03/01/2021	Paydown		9,230	9,230	9,099	9,155		75		75		9,230				100	03/15/2023	1.A
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		03/01/2021	Paydown		29,298	29,298	27,486	28,972		326		326		29,298				325	04/15/2023	1.A
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		03/01/2021	Paydown		23,747	23,747	23,389	23,606		141		141		23,747				274	04/15/2023	1.A
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		03/01/2021	Paydown		47,669	47,669	47,669	47,669						47,669				528	04/15/2023	1.A
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		03/01/2021	Paydown															136	05/15/2023	1.A
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		03/01/2021	Paydown		19,689	19,689	19,689	19,689						19,689				238	05/15/2023	1.A
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		03/01/2021	Paydown		45,989	45,989	45,337	45,591		398		398		45,989				507	07/15/2023	1.A
31292H-YA-6	FG C01605 4.500% 07/01/33		03/01/2021	Paydown		391	391	373	375		16		16		391				3	07/01/2033	1.A
3132H7-EZ-3	FG U99151 4.000% 12/01/46		03/01/2021	Paydown		1,671,627	1,671,627	1,727,000	1,724,065		(52,438)		(52,438)		1,671,627				9,811	12/01/2046	1.A
3132XC-R8-0	FG G67711 4.000% 03/01/48		03/01/2021	Paydown		1,426,109	1,426,109	1,461,539	1,459,657		(33,548)		(33,548)		1,426,109				9,193	03/01/2048	1.A
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		03/01/2021	Paydown		28,342	28,342	26,730	27,891		451		451		28,342				347	07/15/2031	1.A
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		03/01/2021	Paydown		15,756	15,756	14,767	15,523		233		233		15,756				163	07/15/2031	1.A
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		03/01/2021	Paydown		40,039	40,039	38,185	39,561		478		478		40,039				497	07/15/2031	1.A
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		03/01/2021	Paydown		13,251	13,251	12,403	13,017		234		234		13,251				144	07/15/2031	1.A
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		03/01/2021	Paydown		38,922	38,922	35,967	38,207		715		715		38,922				484	08/15/2031	1.A
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		03/01/2021	Paydown		12,646	12,646	11,686	12,388		259		259		12,646				137	08/15/2031	1.A
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		03/01/2021	Paydown		49,477	49,477	46,199	48,728		749		749		49,477				616	08/15/2031	1.A
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		03/01/2021	Paydown		45,217	45,217	44,312	44,929		288		288		45,217				471	02/15/2031	1.A
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		03/01/2021	Paydown		4,638	4,638	4,331	4,560		78		78		4,638				44	09/15/2031	1.A
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		03/01/2021	Paydown		32,485	32,485	30,196	31,975		510		510		32,485				263	09/15/2031	1.A
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		03/01/2021	Paydown		50,926	50,926	50,655	50,701		225		225		50,926				668	02/15/2032	1.A
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		03/01/2021	Paydown		6,165	6,165	6,111	6,134		31		31		6,165				62	02/15/2032	1.A
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		03/01/2021	Paydown		26,420	26,420	24,987	26,031		389		389		26,420				253	02/15/2032	1.A
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		03/01/2021	Paydown		6,314	6,314	5,651	6,099		214		214		6,314				50	10/15/2031	1.A
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		03/01/2021	Paydown		97,857	97,857	87,001	95,184		2,673		2,673		97,857				748	10/15/2031	1.A
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		03/01/2021	Paydown		60,190	60,190	53,795	58,565		1,625		1,625		60,190				536	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-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		03/01/2021	Paydown		32,678	32,678	32,433	32,542		136		136		32,678				382	10/15/2031	1.A
31339G-HJ-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		03/01/2021	Paydown		109,725	109,725	97,038	106,940		2,785		2,785		109,725				1,194	10/15/2031	1.A
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		03/01/2021	Paydown		76,823	76,823	67,904	74,613		2,210		2,210		76,823				530	10/15/2031	1.A
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		03/01/2021	Paydown		30,322	30,322	30,175	30,214		108		108		30,322				223	10/15/2031	1.A
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		03/01/2021	Paydown		34,667	34,667	31,022	33,680		987		987		34,667				264	10/15/2031	1.A
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		03/01/2021	Paydown		118,817	118,817	117,380	117,534		1,284		1,284		118,817				1,063	10/15/2031	1.A
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		03/01/2021	Paydown		70,222	70,222	69,806	69,939		284		284		70,222				380	11/15/2031	1.A
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		03/01/2021	Paydown		90,930	90,930	82,632	89,024		1,906		1,906		90,930				1,190	12/15/2031	1.A
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		03/01/2021	Paydown		13,978	13,978	13,847	13,903		75		75		13,978				140	12/15/2031	1.A
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		03/01/2021	Paydown		231,907	231,907	203,100	225,125		6,782		6,782		231,907				2,178	12/15/2031	1.A
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		03/01/2021	Paydown		100,242	100,242	99,129	99,241		1,001		1,001		100,242				1,197	01/15/2032	1.A
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		03/01/2021	Paydown		19,758	19,758	19,700	19,700		58		58		19,758				217	01/15/2032	1.A
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		03/01/2021	Paydown		24,717	24,717	24,609	24,627		90		90		24,717				270	02/15/2032	1.A
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		03/01/2021	Paydown		35,889	35,889	36,057	35,889						35,889				370	03/15/2032	1.A
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		03/01/2021	Paydown		123,576	123,576	122,194	122,338		1,238		1,238		123,576				718	03/15/2032	1.A
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		03/01/2021	Paydown		37,883	37,883	37,571	37,676		207		207		37,883				392	03/15/2032	1.A
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		03/01/2021	Paydown		37,599	37,599	35,025	36,865		733		733		37,599				384	03/15/2032	1.A
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		03/01/2021	Paydown		120,133	120,133	119,426	119,476		657		657		120,133				1,236	03/15/2032	1.A
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		03/01/2021	Paydown		106,014	106,014	105,264	105,326		689		689		106,014				1,104	04/15/2032	1.A
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		03/01/2021	Paydown		70,772	70,772	70,366	70,393		379		379		70,772				714	04/15/2032	1.A
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		03/01/2021	Paydown		32,179	32,179	31,854	31,974		206		206		32,179				363	07/15/2023	1.A
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		03/01/2021	Paydown		96,554	96,554	95,866	96,074		480		480		96,554				1,134	08/15/2023	1.A
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		03/01/2021	Paydown		107,028	107,028	105,731	106,366		662		662		107,028				1,157	08/25/2023	1.A
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		03/01/2021	Paydown		238,399	238,399	236,673	237,205		1,195		1,195		238,399				2,795	08/15/2023	1.A
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		03/01/2021	Paydown		37,259	37,259	35,920	37,060		199		199		37,259				446	10/15/2023	1.A
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		03/01/2021	Paydown		182,056	182,056	158,419	179,202		2,854		2,854		182,056				1,965	12/25/2023	1.A
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		03/01/2021	Paydown		37,332	37,332	37,167	37,195		137		137		37,332				431	02/15/2024	1.A
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		03/01/2021	Paydown		127,058	127,058	120,408	126,178		881		881		127,058				1,392	01/15/2024	1.A
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		03/01/2021	Paydown		52,499	52,499	52,113	52,299		200		200		52,499				585	02/15/2024	1.A
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		03/01/2021	Paydown		13,699	13,699	13,421	13,528		171		171		13,699				147	03/15/2024	1.A
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		03/01/2021	Paydown		56,359	56,359	54,825	55,408		951		951		56,359				526	03/15/2024	1.A
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		03/01/2021	Paydown		128,485	128,485	118,468	122,546		5,940		5,940		128,485				1,351	07/17/2024	1.A
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		03/01/2021	Paydown		59,409	59,409	58,574	58,862		547		547		59,409				670	04/15/2024	1.A
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		03/01/2021	Paydown		162,506	162,506	159,506	160,463		2,043		2,043		162,506				2,001	04/25/2024	1.A
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		03/01/2021	Paydown		22,618	22,618	22,640	22,618						22,618				322	11/15/2024	1.A FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		03/01/2021	Paydown		14,475	14,475	14,393	14,407		68		68		14,475				187	02/15/2025	1.A
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		03/01/2021	Paydown		28,054	28,054	27,617	27,749		305		305		28,054				320	03/15/2026	1.A
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		03/01/2021	Paydown		20,432	20,432	20,161	20,232		200		200		20,432				269	03/15/2026	1.A
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		03/01/2021	Paydown		5,179	5,179	5,148	5,153		26		26		5,179				73	03/15/2025	1.A
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		03/01/2021	Paydown		10,207	10,207	10,207	10,207						10,207				135	05/15/2025	1.A
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		03/01/2021	Paydown		15,735	15,735	15,594	15,626		108		108		15,735				205	08/15/2026	1.A
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		03/01/2021	Paydown		20,658	20,658	18,709	20,362		296		296		20,658				203	08/15/2026	1.A
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		03/01/2021	Paydown		8,256	8,256	8,230	8,230		26		26		8,256				111	09/15/2026	1.A
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		03/01/2021	Paydown		6,505	6,505	6,479	6,481		25		25		6,505				87	09/15/2026	1.A
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		03/25/2021	Paydown		259,615	259,615	254,909	258,909		705		705		259,615				3,399	09/25/2026	1.A
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		03/01/2021	Paydown		6,921	6,921	6,805	6,836		85		85		6,921				85	10/15/2026	1.A
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		03/01/2021	Paydown		41,980	41,980	40,807	41,714		265		265		41,980				421	02/15/2027	1.A
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		03/01/2021	Paydown		12,645	12,645	12,195	12,529		117		117		12,645				225	02/15/2027	1.A
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		03/01/2021	Paydown		18,377	18,377	17,903	18,269		108		108		18,377				245	02/15/2027	1.A
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		03/01/2021	Paydown		18,737	18,737	18,527	18,574		163		163		18,737				239	02/15/2027	1.A
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		03/01/2021	Paydown		32,693	32,693	30,392	32,322		371		371		32,693				358	02/17/2027	1.A
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		03/01/2021	Paydown		18,331	18,331	16,314	18,048		282		282		18,331				241	02/15/2027	1.A
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		03/01/2021	Paydown		33,145	33,145	29,836	32,694		451		451		33,145				441	02/15/2027	1.A
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		03/01/2021	Paydown		11,417	11,417	10,807	11,315		103		103		11,417				152	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-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		03/01/2021	Paydown		36,354	36,354	35,093	36,097		257		257		36,354				461	02/15/2027	1.A
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		03/01/2021	Paydown		14,876	14,876	13,681	14,700		176		176		14,876				196	03/15/2027	1.A
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		03/01/2021	Paydown		14,259	14,259	13,210	14,071		188		188		14,259				188	03/15/2027	1.A
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		03/01/2021	Paydown		5,705	5,705	5,615	5,633		72		72		5,705				74	12/15/2026	1.A
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		03/01/2021	Paydown		50,026	50,026	46,913	49,490		536		536		50,026				673	06/17/2027	1.A
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		03/01/2021	Paydown		21,679	21,679	21,546	21,579		100		100		21,679				271	07/20/2027	1.A
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		03/01/2021	Paydown		14,643	14,643	14,538	14,552		91		91		14,643				233	07/15/2027	1.A
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		03/01/2021	Paydown		4,877	4,877	4,833	4,841		36		36		4,877				57	08/15/2027	1.A
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		03/01/2021	Paydown		7,733	7,733	7,578	7,685		48		48		7,733				84	08/15/2027	1.A
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		03/01/2021	Paydown		29,838	29,838	29,184	29,346		492		492		29,838				317	09/15/2027	1.A
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		03/01/2021	Paydown		10,961	10,961	10,779	10,826		135		135		10,961				122	09/15/2027	1.A
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		03/01/2021	Paydown		14,385	14,385	14,120	14,190		195		195		14,385				155	10/15/2027	1.A
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		03/01/2021	Paydown		9,416	9,416	9,264	9,296		121		121		9,416				102	10/15/2027	1.A
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		03/01/2021	Paydown		24,780	24,780	24,213	24,464		316		316		24,780				283	10/15/2027	1.A
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		03/01/2021	Paydown		22,277	22,277	21,783	22,066		212		212		22,277				235	11/15/2027	1.A
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		03/01/2021	Paydown		19,880	19,880	19,517	19,598		282		282		19,880				215	11/15/2027	1.A
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		03/01/2021	Paydown		31,564	31,564	31,058	31,261		303		303		31,564				344	12/15/2027	1.A
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		03/01/2021	Paydown		31,349	31,349	31,417	31,349						31,349				388	11/15/2022	1.A
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		03/01/2021	Paydown		9,998	9,998	9,883	9,902		97		97		9,998				106	12/15/2027	1.A
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		03/01/2021	Paydown		10,783	10,783	10,416	10,680		103		103		10,783				117	12/15/2027	1.A
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		03/01/2021	Paydown		72,030	72,030	72,015	71,935		94		94		72,030				760	01/20/2028	1.A
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.915% 01/15/28		01/20/2021	Paydown															10	01/15/2028	1.
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.915% 01/15/28		03/01/2021	Paydown		23,071	23,071	23,074	23,071						23,071				47	01/15/2028	1.A
3133TC-JP-4	FHR 2026 S INV DLY SEQ 85.139% 01/15/28		01/20/2021	Paydown					(531)		531		531						(9)	01/15/2028	1.
3133TC-JP-4	FHR 2026 S INV DLY SEQ 85.139% 01/15/28		03/01/2021	Paydown		1,459	1,459	894	1,169		290		290		1,459				230	01/15/2028	1.A
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		03/01/2021	Paydown		5,639	5,639	5,833	5,752		(112)		(112)		5,639				97	01/15/2028	1.A
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		03/01/2021	Paydown		23,337	23,337	21,721	23,008		328		328		23,337				240	04/15/2028	1.A
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		03/01/2021	Paydown		31,091	31,091	31,067	31,048		43		43		31,091				311	04/15/2028	1.A
3133TD-PX-8	FSPC T-11 AB SEQ PT 6.500% 01/25/28		03/01/2021	Paydown		221,160	221,160	215,430	221,160						221,160				2,267	01/25/2028	1.A FE
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		03/01/2021	Paydown		8,329	8,329	8,483	8,341		(11)		(11)		8,329				96	05/15/2028	1.A
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		03/01/2021	Paydown		3,213	3,213	2,999	3,153		60		60		3,213				35	08/15/2028	1.A
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		03/01/2021	Paydown		22,272	22,272	22,049	22,169		103		103		22,272				239	08/15/2028	1.A
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		03/01/2021	Paydown		10,516	10,516	9,139	10,260		255		255		10,516				102	08/15/2028	1.A
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		03/01/2021	Paydown		13,653	13,653	12,902	13,437		215		215		13,653				142	12/15/2028	1.A
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		03/01/2021	Paydown		32,021	32,021	28,348	31,035		985		985		32,021				323	02/15/2029	1.A
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		03/01/2021	Paydown		23,136	23,136	21,137	22,664		472		472		23,136				245	03/15/2029	1.A
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		03/01/2021	Paydown		48,820	48,820	46,044	48,015		805		805		48,820				469	03/15/2029	1.A
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		03/01/2021	Paydown		17,377	17,377	15,745	17,041		336		336		17,377				187	03/15/2029	1.A
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		03/01/2021	Paydown		9,649	9,649	9,002	9,478		171		171		9,649				106	03/15/2029	1.A
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		03/01/2021	Paydown		156,158	156,158	141,762	153,037		3,121		3,121		156,158				1,695	03/15/2029	1.A
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		03/01/2021	Paydown		32,982	32,982	31,742	32,703		279		279		32,982				371	05/15/2029	1.A
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		03/01/2021	Paydown		23,301	23,301	20,953	22,813		488		488		23,301				217	07/15/2029	1.A
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		03/01/2021	Paydown		58,854	58,854	53,104	57,666		1,188		1,188		58,854				670	08/15/2029	1.A
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		03/01/2021	Paydown		65,600	65,600	64,990	65,306		293		293		65,600				852	09/15/2029	1.A
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		03/01/2021	Paydown		157,644	157,644	153,140	156,480		1,163		1,163		157,644				1,937	09/15/2029	1.A
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		03/01/2021	Paydown		40,557	40,557	41,131	40,557						40,557				541	10/15/2029	1.A
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		03/01/2021	Paydown		32,523	32,523	31,214	32,207		316		316		32,523				388	10/20/2029	1.A
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		03/01/2021	Paydown		45,257	45,257	45,498	45,257						45,257				577	10/17/2029	1.A
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		03/01/2021	Paydown		42,790	42,790	38,711	41,970		820		820		42,790				599	10/15/2029	1.A
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		03/01/2021	Paydown		19,446	19,446	19,645	19,446						19,446				260	11/20/2029	1.A
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		03/01/2021	Paydown		21,347	21,347	20,583	21,172		175		175		21,347				301	01/15/2030	1.A
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		03/01/2021	Paydown		25,688	25,688	24,584	25,424		264		264		25,688				453	01/20/2030	1.A
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		03/01/2021	Paydown		42,672	42,672	41,425	42,362		309		309		42,672				393	01/15/2030	1.A
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		03/01/2021	Paydown		7,180	7,180	7,214	7,180						7,180				95	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
31331TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		03/01/2021	Paydown		7,937	7,937	7,638	7,870		67		67		7,937				108	03/15/2030	1.A
31331TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		03/01/2021	Paydown		16,094	16,094	16,084	16,075		19		19		16,094				244	05/15/2030	1.A
31331TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		03/01/2021	Paydown		13,639	13,639	13,072	13,516		123		123		13,639				205	08/15/2030	1.A
31331TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		03/01/2021	Paydown		7,508	7,508	7,226	7,451		57		57		7,508				81	09/15/2030	1.A
31331TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		03/01/2021	Paydown		4,892	4,892	4,710	4,849		43		43		4,892				59	09/15/2030	1.A
31331TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		03/01/2021	Paydown		8,462	8,462	8,504	8,462						8,462				104	09/15/2030	1.A
31331TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		03/01/2021	Paydown		21,304	21,304	21,510	21,304						21,304				247	10/15/2030	1.A
31331TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		03/01/2021	Paydown		42,119	42,119	40,842	41,802		316		316		42,119				491	10/15/2030	1.A
31331TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		03/01/2021	Paydown		32,505	32,505	31,291	32,200		305		305		32,505				389	10/15/2030	1.A
31331TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		03/01/2021	Paydown		37,528	37,528	35,230	36,925		603		603		37,528				405	02/15/2031	1.A
31331TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		03/01/2021	Paydown		10,992	10,992	10,551	10,878		114		114		10,992				118	02/15/2031	1.A
31331TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		03/01/2021	Paydown		25,132	25,132	25,415	25,143		(11)		(11)		25,132				201	03/15/2031	1.A
31331TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		03/01/2021	Paydown		6,137	6,137	5,658	6,050		87		87		6,137				66	03/15/2031	1.A
31331TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		03/01/2021	Paydown		16,820	16,820	15,895	16,602		218		218		16,820				189	05/15/2031	1.A
31331TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		03/01/2021	Paydown		48,100	48,100	44,823	47,215		884		884		48,100				343	05/15/2031	1.A
31331TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		03/01/2021	Paydown		50,818	50,818	49,039	50,288		529		529		50,818				584	04/15/2031	1.A
31331TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		03/01/2021	Paydown		38,108	38,108	35,011	37,264		844		844		38,108				304	06/15/2031	1.A
31331TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		03/01/2021	Paydown		30,530	30,530	29,213	30,192		338		338		30,530				341	06/15/2031	1.A
31331TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		03/01/2021	Paydown		7,447	7,447	7,454	7,447						7,447				79	06/15/2031	1.A
31331TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		03/01/2021	Paydown		16,427	16,427	16,211	16,341		86		86		16,427				166	06/15/2031	1.A
31331TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		03/01/2021	Paydown		17,853	17,853	16,816	17,616		238		238		17,853				154	06/15/2031	1.A
31331TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		03/01/2021	Paydown		23,141	23,141	21,753	22,792		349		349		23,141				262	03/15/2031	1.A
31331TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		03/01/2021	Paydown		31,186	31,186	28,652	30,615		571		571		31,186				306	09/15/2031	1.A
31331TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		03/01/2021	Paydown		39,384	39,384	37,181	38,754		630		630		39,384				349	09/15/2031	1.A
31331TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		03/01/2021	Paydown		9,688	9,688	9,504	9,616		72		72		9,688				92	09/15/2031	1.A
31331TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		03/01/2021	Paydown		7,629	7,629	7,559	7,565		64		64		7,629				78	09/15/2031	1.A
31331TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		03/01/2021	Paydown		60,663	60,663	54,369	59,250		1,413		1,413		60,663				526	04/15/2032	1.A
31331TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		03/01/2021	Paydown		114,549	114,549	113,833	114,084		465		465		114,549				866	04/15/2032	1.A
31331TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		03/01/2021	Paydown		258,308	258,308	256,752	256,871		1,437		1,437		258,308				2,044	04/15/2032	1.A
31331TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		03/01/2021	Paydown		70,330	70,330	70,747	70,330						70,330				729	04/15/2032	1.A
31331TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		03/01/2021	Paydown		28,028	28,028	26,206	27,490		538		538		28,028				302	04/15/2032	1.A
31331TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		03/01/2021	Paydown		55,493	55,493	51,972	54,569		923		923		55,493				782	04/15/2032	1.A
31331TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		03/01/2021	Paydown		67,144	67,144	69,074	67,585		(441)		(441)		67,144				719	04/15/2032	1.A
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		02/01/2021	Paydown		103	103	94	102		1		1		103				1	02/25/2021	1.A
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		02/12/2021	DIRECT															1	06/25/2021	1.A
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		02/01/2021	Paydown		4	4								4				5	06/25/2021	1.A
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		03/01/2021	Paydown		68	68	63	67						68				1	05/25/2021	1.A
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		03/01/2021	Paydown		1,293	1,293	1,296	1,287		6		6		1,293				19	06/25/2021	1.A
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		03/01/2021	Paydown		14,031	14,031	11,190	13,908		123		123		14,031				181	08/25/2021	1.A
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		03/01/2021	Paydown		9	9				9		9		9				10	07/25/2021	1.A
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		03/01/2021	Paydown		4,016	4,016	3,891	3,976		40		40		4,016				50	08/25/2021	1.A
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		03/01/2021	Paydown		3	3				3		3		3				6	10/25/2021	1.A
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		03/01/2021	Paydown		943	943	879	936		7		7		943				13	10/25/2021	1.A
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		03/01/2021	Paydown		2,925	2,925	2,491	2,899		26		26		2,925				42	09/25/2021	1.A
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		03/01/2021	Paydown		3	3				3		3		3				5	10/25/2021	1.A
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		03/01/2021	Paydown		25	25				25		25		25				33	09/25/2021	1.A
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		03/01/2021	Paydown		4,408	4,408	4,369	4,378		29		29		4,408				61	09/25/2021	1.A
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		03/01/2021	Paydown		3,642	3,642	3,583	3,614		28		28		3,642				51	09/25/2021	1.A
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		03/01/2021	Paydown		6,444	6,444	4,685	6,363		81		81		6,444				75	12/25/2021	1.A
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		03/01/2021	Paydown		2,849	2,849	2,144	2,812		37		37		2,849				35	12/25/2021	1.A

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		03/01/2021	Paydown		3,252	3,252	3,161	3,252						3,252				44	12/25/2021	1.A
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		03/01/2021	Paydown		3,339	3,339	2,612	3,303		37		37		3,339				46	11/25/2021	1.A
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		03/01/2021	Paydown		3,307	3,307	3,183	3,271		36		36		3,307				38	01/25/2022	1.A
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		03/01/2021	Paydown		14,799	14,799	14,356	14,626		173		173		14,799				170	02/25/2022	1.A
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		03/01/2021	Paydown		29,165	29,165	21,487	28,748		417		417		29,165				345	02/25/2022	1.A
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		03/01/2021	Paydown		2,536	2,536	2,478	2,509		27		27		2,536				30	04/25/2022	1.A
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		03/01/2021	Paydown		20,794	20,794	17,785	20,570		224		224		20,794				287	07/25/2022	1.A
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		03/01/2021	Paydown		13,970	13,970	13,226	13,840		130		130		13,970				196	06/25/2022	1.A
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		03/01/2021	Paydown		19,054	19,054	16,215	18,840		214		214		19,054				233	07/25/2022	1.A
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		03/01/2021	Paydown		10,783	10,783	10,616	10,685		97		97		10,783				151	07/25/2022	1.A
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		03/01/2021	Paydown		10	10				10		10		10				16	06/25/2022	1.A
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		03/01/2021	Paydown		8,941	8,941	8,409	8,796		144		144		8,941				73	07/25/2022	1.A
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		03/01/2021	Paydown		41,818	41,818	34,186	41,310		508		508		41,818				488	08/25/2022	1.A
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		03/01/2021	Paydown		15	15				15		15		15				26	07/25/2022	1.A
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		03/01/2021	Paydown		11,152	11,152	10,625	10,927		225		225		11,152				105	08/25/2022	1.A
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		03/01/2021	Paydown		14,657	14,657	12,578	14,482		175		175		14,657				188	08/25/2022	1.A
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		03/01/2021	Paydown		4,079	4,079	4,028	4,056		23		23		4,079				49	10/25/2022	1.A
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		03/01/2021	Paydown		3,572	3,572	3,341	3,538		34		34		3,572				40	09/25/2022	1.A
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		03/01/2021	Paydown															30	10/25/2022	1.A
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		03/01/2021	Paydown		11,562	11,562	9,113	11,376		186		186		11,562				142	10/25/2022	1.A
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		03/01/2021	Paydown															11	09/25/2022	1.A
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		03/01/2021	Paydown		28,191	28,191	27,457	27,804		387		387		28,191				269	10/25/2022	1.A
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		03/01/2021	Paydown		10	10				10		10		10				20	09/25/2022	1.A
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		03/01/2021	Paydown		22,386	22,386	22,147	22,218		168		168		22,386				298	09/25/2022	1.A
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		03/01/2021	Paydown		67	67				67		67		67				106	09/25/2022	1.A
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		03/01/2021	Paydown		30,255	30,255	29,877	30,001		254		254		30,255				374	01/25/2023	1.A
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		03/01/2021	Paydown		6,156	6,156	6,018	6,078		78		78		6,156				71	01/25/2023	1.A
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		03/01/2021	Paydown		22,321	22,321	21,702	21,997		323		323		22,321				201	11/25/2022	1.A
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		03/01/2021	Paydown		9,701	9,701	9,519	9,595		106		106		9,701				121	12/25/2022	1.A
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		03/01/2021	Paydown		44,276	44,276	41,246	43,871		406		406		44,276				553	03/25/2023	1.A
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		03/01/2021	Paydown		18,202	18,202	17,839	17,992		210		210		18,202				209	02/25/2023	1.A
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		03/01/2021	Paydown		50,846	50,846	43,744	50,214		633		633		50,846				604	02/25/2023	1.A
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		03/01/2021	Paydown		49,433	49,433	48,079	48,780		653		653		49,433				480	03/25/2023	1.A
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		03/01/2021	Paydown		21,425	21,425	17,890	21,126		300		300		21,425				248	03/25/2023	1.A
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		03/01/2021	Paydown		42,591	42,591	42,304	42,344		247		247		42,591				529	03/25/2023	1.A
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		03/01/2021	Paydown		11,469	11,469	11,296	11,356		112		112		11,469				134	05/25/2023	1.A
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		03/01/2021	Paydown		72,061	72,061	70,575	71,200		861		861		72,061				763	03/25/2023	1.A
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		03/01/2021	Paydown		21,180	21,180	19,597	20,368		812		812		21,180				171	04/25/2023	1.A
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		03/01/2021	Paydown		35	35				35		35		35				47	05/25/2023	1.A
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		03/01/2021	Paydown		27,066	27,066	27,159	27,066						27,066				339	05/25/2023	1.A
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		03/01/2021	Paydown		44,285	44,285	43,628	44,005		280		280		44,285				518	06/25/2023	1.A
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		03/01/2021	Paydown		28,748	28,748	28,326	28,558		190		190		28,748				345	06/25/2023	1.A
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		03/01/2021	Paydown		28,119	28,119	27,599	27,786		333		333		28,119				352	07/25/2023	1.A
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		03/01/2021	Paydown		78,694	78,694	77,531	77,934		760		760		78,694				926	07/25/2023	1.A
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		03/01/2021	Paydown		57,318	57,318	56,567	56,807		511		511		57,318				649	07/25/2023	1.A
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		03/01/2021	Paydown		77,187	77,187	70,855	76,327		860		860		77,187				901	07/25/2023	1.A
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		03/01/2021	Paydown															14	07/25/2023	1.A
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		03/01/2021	Paydown		30,204	30,204	29,671	30,003		202		202		30,204				334	08/25/2023	1.A
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		03/01/2021	Paydown		87,683	87,683	83,710	86,958		725		725		87,683				1,075	09/25/2023	1.A
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		03/01/2021	Paydown		138,547	138,547	128,827	137,183		1,364		1,364		138,547				1,484	09/25/2023	1.A
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		03/01/2021	Paydown		33,898	33,898	33,898	33,898						33,898				412	09/25/2023	1.A
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		03/01/2021	Paydown		87,766	87,766	82,542	87,124		642		642		87,766				1,044	12/25/2023	1.A
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		03/01/2021	Paydown		110,533	110,533	110,429	110,206		327		327		110,533				1,389	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		03/01/2021	Paydown		183,564	183,564	182,321	182,491		1,074		1,074		183,564				2,122	03/25/2024	1.A
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		03/01/2021	Paydown		55,735	55,735	54,273	54,798		937		937		55,735				602	03/25/2024	1.A
31359H-JN-5	FNR 1994-55 N W CPT 6.337% 12/25/23		03/01/2021	Paydown		4,477	4,477	4,449	4,477						4,477				46	12/25/2023	1.A
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		03/01/2021	Paydown		37,129	37,129	36,493	36,698		431		431		37,129				386	03/25/2024	1.A
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		03/01/2021	Paydown		65,531	65,531	63,785	64,431		1,100		1,100		65,531				818	06/17/2024	1.A
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		03/01/2021	Paydown		22,215	22,215	21,011	21,971		244		244		22,215				276	11/25/2026	1.A
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		03/01/2021	Paydown		6,838	6,838	6,675	6,782		56		56		6,838				73	12/25/2026	1.A
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		03/01/2021	Paydown		14,380	14,380	14,108	14,282		98		98		14,380				171	07/22/2026	1.A
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		03/01/2021	Paydown		20,114	20,114	19,381	19,961		153		153		20,114				274	12/18/2026	1.A
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		03/01/2021	Paydown		4,525	4,525	4,522	4,509		16		16		4,525				56	10/25/2022	1.A
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		03/01/2021	Paydown		27,236	27,236	26,799	27,094		142		142		27,236				328	03/18/2027	1.A
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		03/01/2021	Paydown		13,261	13,261	13,236	13,229		32		32		13,261				154	04/18/2027	1.A
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		03/01/2021	Paydown		13,090	13,090	11,987	12,897		193		193		13,090				162	04/18/2027	1.A
31359N-NU-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		03/01/2021	Paydown		39,755	39,755	34,293	38,928		827		827		39,755				583	01/20/2027	1.A
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		03/01/2021	Paydown		9,287	9,287	9,171	9,196		91		91		9,287				109	03/18/2027	1.A
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		03/01/2021	Paydown		14,033	14,033	12,915	13,842		191		191		14,033				159	03/18/2027	1.A
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		03/01/2021	Paydown		119,103	119,103	112,617	117,553		1,550		1,550		119,103				1,536	06/17/2027	1.A
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		03/01/2021	Paydown		6,859	6,859	6,485	6,770		89		89		6,859				88	06/17/2027	1.A
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		03/01/2021	Paydown		25,752	25,752	25,358	25,449		304		304		25,752				267	09/18/2027	1.A
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		03/01/2021	Paydown		15,482	15,482	16,582	15,473		10		10		15,482				228	09/25/2023	1.A
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		03/01/2021	Paydown		7,868	7,868	7,375	7,783		85		85		7,868				86	05/18/2027	1.A
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		03/01/2021	Paydown		39,355	39,355	37,752	39,027		328		328		39,355				475	05/18/2027	1.A
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		03/01/2021	Paydown		61,627	61,627	55,365	60,764		862		862		61,627				754	04/17/2027	1.A
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		03/01/2021	Paydown		35,157	35,157	34,476	34,948		209		209		35,157				365	06/18/2027	1.A
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		03/01/2021	Paydown		13,727	13,727	12,983	13,577		151		151		13,727				179	06/18/2027	1.A
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		03/01/2021	Paydown		22,360	22,360	22,186	22,225		135		135		22,360				233	06/18/2027	1.A
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		03/01/2021	Paydown		12,034	12,034	11,252	11,887		148		148		12,034				135	07/18/2027	1.A
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		03/01/2021	Paydown		25,690	25,690	23,128	25,289		401		401		25,690				294	07/18/2027	1.A
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		03/01/2021	Paydown		36,553	36,553	36,410	36,407		146		146		36,553				425	07/20/2027	1.A
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		03/01/2021	Paydown		32,006	32,006	31,753	31,802		204		204		32,006				346	09/18/2027	1.A
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		03/01/2021	Paydown		52,664	52,664	51,601	52,034		630		630		52,664				472	11/18/2027	1.A
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		03/01/2021	Paydown		12,554	12,554	12,228	12,298		256		256		12,554				136	11/18/2027	1.A
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		03/01/2021	Paydown		11,610	11,610	11,501	11,554		56		56		11,610				133	11/18/2027	1.A
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		03/01/2021	Paydown		51,814	51,814	51,086	51,263		550		550		51,814				606	01/18/2028	1.A
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		03/01/2021	Paydown		5,356	5,356	5,177	5,301		54		54		5,356				55	01/18/2028	1.A
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		03/01/2021	Paydown		26,713	26,713	26,317	26,565		148		148		26,713				274	02/18/2028	1.A
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		03/01/2021	Paydown		44,918	44,918	44,921	44,918						44,918				474	01/20/2028	1.A
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		03/01/2021	Paydown		22,371	22,371	22,203	22,238		134		134		22,371				274	05/25/2031	1.A
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		03/01/2021	Paydown		54,339	54,339	54,135	54,131		207		207		54,339				432	04/25/2031	1.A
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		03/01/2021	Paydown		15,369	15,369	15,013	15,214		155		155		15,369				151	04/25/2031	1.A
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		03/01/2021	Paydown		32,366	32,366	32,299	32,282		84		84		32,366				354	04/20/2028	1.A
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		03/01/2021	Paydown		157,878	157,878	152,496	153,888		3,990		3,990		157,878				1,653	06/25/2028	1.A
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		03/01/2021	Paydown		140,248	140,248	133,825	135,572		4,676		4,676		140,248				1,468	06/25/2028	1.A
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		03/01/2021	Paydown		81,257	81,257	74,010	75,644		5,613		5,613		81,257				851	06/25/2028	1.A
31359Y-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		03/01/2021	Paydown		54,838	54,838	50,339	53,809		1,029		1,029		54,838				578	08/25/2029	1.A
31359Y-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		03/01/2021	Paydown		15,279	15,279	14,247	15,047		232		232		15,279				174	05/25/2029	1.A
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		03/01/2021	Paydown		23,876	23,876	23,239	23,670		206		206		23,876				289	10/25/2029	1.A
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		03/01/2021	Paydown		5,007	5,007	4,882	4,953		55		55		5,007				60	10/25/2029	1.A
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		03/01/2021	Paydown		11,356	11,356	11,375	11,354		2		2		11,356				127	11/17/2039	1.A
313637-FB-1	FNMA 109162 6.640% 03/01/28		03/01/2021	Paydown		1,389	1,389	1,389	1,389						1,389				15	03/01/2028	1.A
3136A0-DQ-7	FNR 2011-77 PC PAC-11 4.000% 08/25/41		03/01/2021	Paydown		1,142,768	1,142,768	1,266,151	1,188,404		(45,637)		(45,637)		1,142,768				10,347	08/25/2041	1.A
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		03/01/2021	Paydown		1,163,710	1,163,710	1,124,718	1,148,061		15,649		15,649		1,163,710				5,776	09/25/2041	1.A
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		03/01/2021	Paydown		12,374,869	12,374,869	11,614,742	12,071,491		303,378		303,378		12,374,869				68,609	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		03/01/2021	Paydown		1,643,013	1,643,013	1,633,880	1,636,879		6,133		6,133		1,643,013				14,230	10/25/2041	1.A
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		03/01/2021	Paydown		1,625,214	1,625,214	1,636,715	1,626,582		(1,368)		(1,368)		1,625,214				10,033	04/25/2042	1.A
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		03/01/2021	Paydown		330,016	330,016	356,337	337,635		(9,808)		(9,808)		330,016				3,289	06/25/2042	1.A
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		03/01/2021	Paydown		14,359	14,359	15,416	14,684		(420)		(420)		14,359				143	07/25/2042	1.A
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		02/01/2021	Paydown		2,505,218	2,505,218	2,412,635	2,433,283		71,935		71,935		2,505,218				9,268	04/25/2043	1.A
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		03/01/2021	Paydown		2,860,524	2,860,524	2,357,384	2,349,934		510,591		510,591		2,860,524				13,448	04/25/2043	1.A
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		03/01/2021	Paydown		9,208,268	9,208,268	9,629,147	9,498,941		(290,673)		(290,673)		9,208,268				59,571	09/25/2043	1.A
3136AH-DE-7	FNR 2013-118 EB SC SEQ 2.500% 05/25/41		03/01/2021	Paydown		1,587,845	1,587,845	1,320,888	1,482,462		105,383		105,383		1,587,845				6,540	05/25/2041	1.A
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		03/01/2021	Paydown		253,489	253,489	268,460	261,043		(7,555)		(7,555)		253,489				1,369	08/25/2043	1.A
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.107% 06/25/48		03/25/2021	Paydown		4,623,248	4,623,248	4,604,466	4,606,465		16,783		16,783		4,623,248				49,956	06/25/2048	1.A
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		03/01/2021	Redemption 100.0000		465,122	465,122	481,402	480,013		(14,891)		(14,891)		465,122				1,944	11/01/2049	1.A
31371L-JL-4	FNMA 255067 5.000% 01/01/24		03/01/2021	Paydown		1,367	1,367	1,351	1,357		10		10		1,367				10	01/01/2024	1.A
3137A0-C4-5	FHR 3699 MH PAC-11 4.500% 07/15/40		03/01/2021	Paydown		2,022,651	2,022,651	2,282,752	2,108,459		(85,808)		(85,808)		2,022,651				10,761	07/15/2040	1.A
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		03/01/2021	Paydown		1,274,168	1,274,168	1,355,397	1,293,448		(19,279)		(19,279)		1,274,168				9,264	07/15/2041	1.A
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		03/01/2021	Paydown		924,688	924,688	904,131	916,568		8,120		8,120		924,688				5,860	07/15/2041	1.A
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		03/01/2021	Paydown		1,302,713	1,302,713	1,228,214	1,283,926		18,787		18,787		1,302,713				8,741	08/15/2041	1.A
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		03/01/2021	Paydown		502,632	502,632	489,516	494,952		7,680		7,680		502,632				3,347	09/15/2041	1.A
3137AF-A4-4	FHR 3924 MC EXCH PAC-1-11 4.000% 09/15/41		03/01/2021	Paydown		1,561,770	1,561,770	1,701,353	1,613,871		(52,101)		(52,101)		1,561,770				9,222	09/15/2041	1.A
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		03/01/2021	Paydown		3,336,333	3,336,333	3,335,598	3,332,882		3,451		3,451		3,336,333				22,225	09/15/2041	1.A
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		03/01/2021	Paydown		1,186,656	1,186,656	1,132,716	1,168,111		18,545		18,545		1,186,656				5,949	02/15/2042	1.A
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		03/01/2021	Paydown		1,759,497	1,759,497	1,901,385	1,810,437		(50,940)		(50,940)		1,759,497				11,739	02/15/2042	1.A
3137AP-MM-9	FHR 4030 PE PAC-1-11 3.500% 04/15/42		03/01/2021	Paydown		1,571,953	1,571,953	1,544,628	1,559,285		12,667		12,667		1,571,953				12,595	04/15/2042	1.A
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		03/01/2021	Paydown		4,291,669	4,291,669	4,064,721	4,122,367		169,302		169,302		4,291,669				19,347	06/15/2042	1.A
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		03/01/2021	Paydown		2,664,387	2,664,387	2,720,847	2,680,196		(23,557)		(23,557)		2,664,387				18,768	07/15/2042	1.A
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 6.144% 09/15/38		03/15/2021	Paydown				382,593	307,872		(2,915)		(2,915)		304,957		(304,957)	(304,957)	25,339	09/15/2038	1.A
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 6.144% 03/15/37		03/15/2021	Paydown				350,848	283,891		(2,657)		(2,657)		281,234		(281,234)	(281,234)	24,738	03/15/2037	1.A
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 6.144% 10/15/34		03/15/2021	Paydown				352,001	300,346		(300,346)		(300,346)						26,121	10/15/2034	1.A
3137FG-SK-2	FHR 4814 BA EXCH SC PT 4.500% 07/15/48		03/01/2021	Paydown		159,620	159,620	165,007	162,916		(3,296)		(3,296)		159,620				1,109	07/15/2048	1.A
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 6.144% 05/15/35		03/15/2021	Paydown				407,364	342,681		(3,638)		(3,638)		339,042		(339,042)	(339,042)	30,843	05/15/2035	1.A
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 5.644% 07/15/37		03/15/2021	Paydown				506,939	424,221		(4,292)		(4,292)		419,928		(419,928)	(419,928)	42,189	07/15/2037	1.A
3137FJ-E5-4	FHR 4835 AS INV PT 9.670% 10/15/48		03/15/2021	Paydown		2,646,509	2,646,509	2,775,113	2,751,459		(104,950)		(104,950)		2,646,509				41,661	10/15/2048	1.A
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		03/01/2021	Paydown		1,543,744	1,543,744	1,650,842	1,643,589		(99,844)		(99,844)		1,543,744				9,772	02/01/2045	1.A
3138ER-2H-2	FNMA AL9775 3.500% 01/01/47		03/01/2021	Paydown		2,844,694	2,844,694	2,931,812	2,925,350		(80,656)		(80,656)		2,844,694				16,318	01/01/2047	1.A
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		03/01/2021	Paydown		2,350,577	2,350,577	2,513,648	2,503,627		(153,050)		(153,050)		2,350,577				15,851	12/01/2046	1.A
3138ER-YV-6	FNMA AL9723 3.500% 02/01/47		03/01/2021	Paydown		8,764,685	8,764,685	9,002,975	8,986,363		(221,678)		(221,678)		8,764,685				48,171	02/01/2047	1.A
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		03/01/2021	Paydown		3,212	3,212	3,371	3,318		(107)		(107)		3,212				13	09/01/2027	1.A
3138W6-5D-4	FNMA AR8943 2.500% 03/01/23		03/01/2021	Paydown		420	420	438	427		(7)		(7)		420				2	03/01/2023	1.A
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		03/01/2021	Paydown		264,637	264,637	282,996	281,850		(17,213)		(17,213)		264,637				1,712	02/01/2045	1.A
3138WH-YT-3	FNMA AS7921 3.500% 09/01/46		03/01/2021	Paydown		6,715,445	6,715,445	6,871,789	6,860,323		(144,878)		(144,878)		6,715,445				37,120	09/01/2046	1.A
3138WJ-LS-5	FNMA AS8436 3.500% 12/01/46		03/01/2021	Paydown		4,023,931	4,023,931	4,123,240	4,116,111		(92,180)		(92,180)		4,023,931				23,568	12/01/2046	1.A
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		03/01/2021	Paydown		22,461	22,461	20,951	22,014		446		446		22,461				249	09/25/2031	1.A
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		03/01/2021	Paydown		47,401	47,401	43,757	46,481		920		920		47,401				424	09/25/2031	1.A
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		03/01/2021	Paydown		20,980	20,980	20,177	20,734		246		246		20,980				194	08/25/2031	1.A
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		03/01/2021	Paydown		27,348	27,348	26,884	27,048		300		300		27,348				303	12/25/2031	1.A
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		03/01/2021	Paydown		9,040	9,040	8,980	8,984		56		56		9,040				85	11/25/2031	1.A
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		03/01/2021	Paydown		14,846	14,846	14,689	14,702		144		144		14,846				164	10/25/2031	1.A
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		03/01/2021	Paydown		15,592	15,592	14,264	15,266		326		326		15,592				169	10/25/2031	1.A
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		03/01/2021	Paydown		3,391	3,391	3,439	3,389		1		1		3,391				37	10/25/2031	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 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
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		03/01/2021	Paydown		20,252	20,252	19,509	20,016		237		237		20,252				217	11/25/2031	1.A
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		03/01/2021	Paydown		251,417	251,417	249,610	249,919		1,498		1,498		251,417				3,002	11/25/2031	1.A
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		03/01/2021	Paydown		46,102	46,102	45,730	45,818		284		284		46,102				484	12/25/2031	1.A
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		03/01/2021	Paydown		47,350	47,350	44,094	46,518		832		832		47,350				411	01/25/2032	1.A
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		03/01/2021	Paydown		62,914	62,914	57,527	61,623		1,291		1,291		62,914				602	12/25/2031	1.A
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		03/01/2021	Paydown		18,217	18,217	16,145	17,600		617		617		18,217				182	11/25/2031	1.A
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		03/01/2021	Paydown		157,790	157,790	139,447	153,757		4,033		4,033		157,790				1,509	12/25/2031	1.A
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		03/01/2021	Paydown		101,708	101,708	100,350	100,471		1,237		1,237		101,708				931	11/25/2031	1.A
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		03/01/2021	Paydown		47,088	47,088	41,968	45,985		1,103		1,103		47,088				534	11/25/2031	1.A
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		03/01/2021	Paydown		46,140	46,140	44,207	45,557		583		583		46,140				444	11/25/2031	1.A
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		03/01/2021	Paydown		372,509	372,509	339,061	364,791		7,718		7,718		372,509				3,446	12/25/2031	1.A
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		03/01/2021	Paydown		36,002	36,002	35,609	35,747		256		256		36,002				333	12/25/2031	1.A
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		03/01/2021	Paydown		90,205	90,205	80,550	88,149		2,056		2,056		90,205				1,122	12/25/2031	1.A
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		03/01/2021	Paydown		123,029	123,029	113,648	120,551		2,478		2,478		123,029				1,215	12/25/2031	1.A
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		03/01/2021	Paydown		302,136	302,136	274,283	295,863		6,274		6,274		302,136				3,087	12/25/2031	1.A
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		03/01/2021	Paydown		299,538	299,538	297,242	297,382		2,156		2,156		299,538				2,717	12/25/2031	1.A
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		03/01/2021	Paydown		32,397	32,397	32,016	32,060		337		337		32,397				320	12/25/2031	1.A
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		03/01/2021	Paydown		31,922	31,922	27,632	30,795		1,127		1,127		31,922				302	05/25/2032	1.A
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		03/01/2021	Paydown		51,448	51,448	51,577	51,448						51,448				594	05/25/2032	1.A
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		03/01/2021	Paydown		42,486	42,486	42,632	42,486						42,486				500	06/25/2032	1.A
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		03/01/2021	Paydown		91,405	91,405	90,622	90,666		739		739		91,405				1,040	11/25/2032	1.A
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		03/01/2021	Paydown		57,335	57,335	53,930	56,052		1,282		1,282		57,335				501	09/25/2032	1.A
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		03/01/2021	Paydown		60,642	60,642	60,500	60,483		159		159		60,642				563	09/25/2032	1.A
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		03/01/2021	Paydown		45,046	45,046	41,808	43,869		1,176		1,176		45,046				420	10/25/2032	1.A
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		03/01/2021	Paydown		88,334	88,334	88,334	88,334						88,334				809	09/25/2032	1.A
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		03/01/2021	Paydown		59,810	59,810	54,203	58,355		1,455		1,455		59,810				550	09/25/2032	1.A
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		03/01/2021	Paydown		92,291	92,291	86,350	90,342		1,949		1,949		92,291				844	09/25/2032	1.A
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		03/01/2021	Paydown		26,067	26,067	26,324	26,065		2		2		26,067				261	10/25/2032	1.A
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		03/01/2021	Paydown		385,263	385,263	381,300	381,575		3,688		3,688		385,263				3,753	12/25/2032	1.A
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		03/01/2021	Paydown		119,387	119,387	117,010	117,216		2,171		2,171		119,387				1,174	11/25/2032	1.A
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		03/01/2021	Paydown		156,168	156,168	152,606	154,628		1,540		1,540		156,168				1,479	11/25/2031	1.A
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		03/01/2021	Paydown		323,116	323,116	317,983	318,401		4,715		4,715		323,116				2,727	12/25/2032	1.A
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		03/01/2021	Paydown		63,750	63,750	62,750	62,843		907		907		63,750				603	12/25/2032	1.A
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		03/01/2021	Paydown		58,191	58,191	57,066	57,167		1,025		1,025		58,191				512	12/25/2032	1.A
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		03/01/2021	Paydown		196,965	196,965	193,776	194,073		2,892		2,892		196,965				1,481	12/25/2032	1.A
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		03/01/2021	Paydown		778,534	778,534	790,212	778,534						778,534				6,316	12/25/2032	1.A
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		03/01/2021	Paydown		110,156	110,156	108,379	108,525		1,631		1,631		110,156				1,092	12/25/2032	1.A
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		03/01/2021	Paydown		403,835	403,835	398,784	399,132		4,703		4,703		403,835				3,782	01/25/2033	1.A
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		03/01/2021	Paydown		415,403	415,403	411,469	411,750		3,652		3,652		415,403				3,447	01/25/2033	1.A
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		03/01/2021	Paydown		319,633	319,633	316,646	316,840		2,793		2,793		319,633				2,493	01/25/2033	1.A
31392H-ER-0	FNR 2002-97 QG PAC-11 5.500% 01/25/33		03/01/2021	Paydown		58,456	58,456	58,109	58,127		329		329		58,456				535	01/25/2033	1.A
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		03/01/2021	Paydown		386,089	386,089	380,283	380,754		5,335		5,335		386,089				3,387	01/25/2033	1.A
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		03/01/2021	Paydown		34,096	34,096	33,574	33,612		484		484		34,096				300	02/25/2033	1.A
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		03/01/2021	Paydown		651,672	651,672	641,864	642,667		9,005		9,005		651,672				6,641	02/25/2033	1.A
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		03/01/2021	Paydown		101,492	101,492	100,105	100,210		1,282		1,282		101,492				797	02/25/2033	1.A
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		03/01/2021	Paydown		323,056	323,056	319,760	320,132		2,923		2,923		323,056				2,775	02/25/2033	1.A
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		03/01/2021	Paydown		136,613	136,613	135,131	135,222		1,391		1,391		136,613				1,247	02/25/2033	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
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		03/01/2021	Paydown		206,622	206,622	204,744	204,859		1,763		1,763		206,622				2,008	02/25/2033	1.A
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		03/01/2021	Paydown		71,024	71,024	69,470	69,606		1,418		1,418		71,024				763	03/25/2033	1.A
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		03/01/2021	Paydown		15,094	15,094	13,952	14,789		305		305		15,094				164	05/15/2032	1.A
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		03/01/2021	Paydown		103,792	103,792	97,597	102,218		1,574		1,574		103,792				1,502	05/15/2032	1.A
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		03/01/2021	Paydown		235,882	235,882	221,360	231,316		4,566		4,566		235,882				2,051	05/15/2032	1.A
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		03/01/2021	Paydown		220,762	220,762	219,665	219,677		1,085		1,085		220,762				1,923	05/15/2032	1.A
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		03/01/2021	Paydown		89,483	89,483	84,226	88,133		1,350		1,350		89,483				948	05/15/2032	1.A
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		03/01/2021	Paydown		143,666	143,666	144,900	143,701		(35)		(35)		143,666				996	05/15/2032	1.A
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		03/01/2021	Paydown		201,049	201,049	187,604	197,688		3,361		3,361		201,049				1,849	05/15/2032	1.A
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		03/01/2021	Paydown		51,133	51,133	50,398	50,828		305		305		51,133				542	06/15/2032	1.A
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		30,321	30,321	28,397	29,793		528		528		30,321				328	06/15/2032	1.A
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		32,581	32,581	30,441	32,004		577		577		32,581				299	06/15/2032	1.A
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		03/01/2021	Paydown		17,688	17,688	17,798	17,682		5		5		17,688				181	06/15/2032	1.A
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		46,519	46,519	43,277	45,644		874		874		46,519				499	06/15/2032	1.A
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		40,517	40,517	37,757	39,578		939		939		40,517				418	06/15/2032	1.A
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		03/01/2021	Paydown		94,090	94,090	85,328	91,589		2,502		2,502		94,090				813	06/15/2032	1.A
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		215,312	215,312	201,518	212,105		3,206		3,206		215,312				1,866	06/15/2032	1.A
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		03/01/2021	Paydown		135,588	135,588	136,531	135,588						135,588				1,492	06/15/2032	1.A
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		03/01/2021	Paydown		28,100	28,100	26,370	27,604		495		495		28,100				226	06/15/2032	1.A
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		03/01/2021	Paydown		40,001	40,001	39,612	39,660		341		341		40,001				368	07/15/2032	1.A
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		03/01/2021	Paydown		38,282	38,282	36,565	37,698		584		584		38,282				416	07/15/2032	1.A
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		03/01/2021	Paydown		3,180	3,180	3,174	3,174		6		6		3,180				32	07/15/2032	1.A
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		03/01/2021	Paydown		85,629	85,629	81,267	84,326		1,303		1,303		85,629				884	07/15/2032	1.A
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		03/01/2021	Paydown		142,101	142,101	135,706	139,991		2,110		2,110		142,101				1,747	07/15/2032	1.A
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		03/01/2021	Paydown		71,845	71,845	72,227	71,869		(24)		(24)		71,845				807	07/15/2032	1.A
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		03/01/2021	Paydown		70,816	70,816	70,393	70,422		394		394		70,816				705	08/15/2032	1.A
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		03/01/2021	Paydown		135,102	135,102	122,267	131,573		3,529		3,529		135,102				1,409	08/15/2032	1.A
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		03/01/2021	Paydown		103,233	103,233	90,491	100,248		2,985		2,985		103,233				1,206	08/15/2032	1.A
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		03/01/2021	Paydown		49,505	49,505	45,854	48,458		1,047		1,047		49,505				444	08/15/2032	1.A
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		03/01/2021	Paydown		22,123	22,123	21,877	22,000		123		123		22,123				222	08/15/2032	1.A
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		03/01/2021	Paydown		160,976	160,976	136,226	156,005		4,971		4,971		160,976				1,294	08/15/2032	1.A
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		03/01/2021	Paydown		49,381	49,381	49,277	49,275		106		106		49,381				533	08/15/2032	1.A
31392T-NJ-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		03/01/2021	Paydown		67,288	67,288	66,835	66,871		416		416		67,288				616	08/15/2032	1.A
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		03/01/2021	Paydown		116,590	116,590	108,720	114,081		2,509		2,509		116,590				1,159	08/15/2032	1.A
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		03/01/2021	Paydown		164,193	164,193	162,896	163,002		1,191		1,191		164,193				1,491	08/15/2032	1.A
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		03/01/2021	Paydown		136,473	136,473	124,361	132,330		4,142		4,142		136,473				1,279	09/15/2032	1.A
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		03/01/2021	Paydown		259,109	259,109	237,085	254,216		4,893		4,893		259,109				2,586	09/15/2032	1.A
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		03/01/2021	Paydown		59,989	59,989	60,659	60,070		(81)		(81)		59,989				662	09/15/2032	1.A
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		03/01/2021	Paydown		23,933	23,933	23,821	23,839		94		94		23,933				330	09/15/2032	1.A
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		03/01/2021	Paydown		145,151	145,151	147,873	145,712		(561)		(561)		145,151				1,601	09/15/2032	1.A
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		03/01/2021	Paydown		16,846	16,846	16,862	16,846						16,846				184	09/15/2032	1.A
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		03/01/2021	Paydown		362,608	362,608	334,053	353,796		8,812		8,812		362,608				3,932	10/15/2032	1.A
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		03/01/2021	Paydown		144,711	144,711	129,969	141,356		3,356		3,356		144,711				1,070	10/15/2032	1.A
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		03/01/2021	Paydown		199,048	199,048	182,813	190,831		8,217		8,217		199,048				1,854	10/15/2032	1.A
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		03/01/2021	Paydown		422,030	422,030	417,249	420,009		2,021		2,021		422,030				3,792	10/15/2032	1.A
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		03/01/2021	Paydown		21,548	21,548	21,359	21,409		139		139		21,548				211	10/15/2032	1.A
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		03/01/2021	Paydown		8,235	8,235	8,121	8,131		104		104		8,235				76	10/15/2032	1.A
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		03/01/2021	Paydown		173,427	173,427	169,538	169,929		3,498		3,498		173,427				1,078	10/15/2032	1.A
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		03/01/2021	Paydown		145,941	145,941	144,733	144,831		1,110		1,110		145,941				1,632	10/15/2032	1.A
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		03/01/2021	Paydown		291,881	291,881	262,967	285,758		6,124		6,124		291,881				3,265	10/15/2032	1.A
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		03/01/2021	Paydown		171,371	171,371	170,279	170,362		1,009		1,009		171,371				1,993	10/15/2032	1.A
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		03/01/2021	Paydown		223,380	223,380	221,216	222,268		1,111		1,111		223,380				2,574	10/15/2032	1.A
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		03/01/2021	Paydown		103,111	103,111	96,055	100,964		2,147		2,147		103,111				966	10/15/2032	1.A
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		03/01/2021	Paydown		76,756	76,756	76,013	76,366		390		390		76,756				858	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) 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
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		03/01/2021	Paydown		290,546	290,546	290,001	289,981		566		566		290,546				2,485	02/15/2032	1.A
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		03/01/2021	Paydown		47,331	47,331	46,740	46,797		534		534		47,331				507	10/15/2032	1.A
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		03/01/2021	Paydown		117,925	117,925	108,657	115,279		2,646		2,646		117,925				1,088	10/15/2032	1.A
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		03/01/2021	Paydown		39,685	39,685	39,309	39,337		348		348		39,685				340	11/15/2032	1.A
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		03/01/2021	Paydown		37,859	37,859	37,008	37,096		764		764		37,859				341	11/15/2032	1.A
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		03/01/2021	Paydown		229,979	229,979	225,587	226,040		3,939		3,939		229,979				2,628	11/15/2032	1.A
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		03/01/2021	Paydown		108,226	108,226	89,117	102,047		6,179		6,179		108,226				952	04/25/2033	1.A
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		03/01/2021	Paydown		164,820	164,820	170,666	165,696		(876)		(876)		164,820				1,792	04/25/2033	1.A
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		03/01/2021	Paydown		163,568	163,568	163,108	163,096		471		471		163,568				1,345	04/25/2033	1.A
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		03/01/2021	Paydown		355,533	355,533	352,419	352,770		2,763		2,763		355,533				3,252	04/25/2033	1.A
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		03/01/2021	Paydown		103,052	103,052	98,742	99,140		3,913		3,913		103,052				891	04/25/2033	1.A
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		03/01/2021	Paydown		137,081	137,081	136,953	136,895		186		186		137,081				1,203	04/25/2033	1.A
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		03/01/2021	Paydown		439,606	439,606	440,705	439,606						439,606				3,865	06/25/2033	1.A
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		03/01/2021	Paydown		195,303	195,303	190,428	190,865		4,437		4,437		195,303				1,567	06/25/2033	1.A
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		03/01/2021	Paydown		464,169	464,169	452,562	453,518		10,651		10,651		464,169				4,238	06/25/2033	1.A
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		03/01/2021	Paydown		149,858	149,858	149,858	149,858						149,858				1,749	05/25/2033	1.A
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		03/01/2021	Paydown		594,219	594,219	593,476	593,230		988		988		594,219				5,647	05/25/2033	1.A
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		03/01/2021	Paydown		52,212	52,212	53,583	52,615		(403)		(403)		52,212				509	05/25/2033	1.A
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		03/01/2021	Paydown		178,677	178,677	177,448	177,645		1,032		1,032		178,677				1,647	05/25/2033	1.A
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		03/01/2021	Paydown		503,419	503,419	455,122	495,733		7,686		7,686		503,419				4,666	06/25/2033	1.A
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		03/01/2021	Paydown		542,030	542,030	451,579	527,653		14,377		14,377		542,030				4,251	06/25/2033	1.A
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		03/01/2021	Paydown		134,881	134,881	128,558	129,223		5,658		5,658		134,881				1,672	06/25/2033	1.A
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		03/01/2021	Paydown		228,355	228,355	221,812	222,439		5,917		5,917		228,355				2,904	06/25/2033	1.A
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		03/01/2021	Paydown		109,628	109,628	108,133	108,249		1,379		1,379		109,628				934	06/25/2033	1.A
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		03/01/2021	Paydown		900,898	900,898	911,314	901,010		(112)		(112)		900,898				7,226	06/25/2033	1.A
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		03/01/2021	Paydown		334,702	334,702	344,430	335,733		(1,031)		(1,031)		334,702				3,102	06/25/2033	1.A
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		03/01/2021	Paydown		316,642	316,642	320,088	317,090		(448)		(448)		316,642				2,532	07/25/2033	1.A
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		03/01/2021	Paydown		384,320	384,320	381,138	381,361		2,959		2,959		384,320				3,186	08/25/2033	1.A
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		03/01/2021	Paydown		255,702	255,702	261,815	257,465		(1,763)		(1,763)		255,702				2,307	07/25/2033	1.A
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		03/01/2021	Paydown		923,252	923,252	929,022	923,252						923,252				8,095	07/25/2033	1.A
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		03/01/2021	Paydown		1,369,823	1,369,823	1,283,191	1,351,772		18,050		18,050		1,369,823				9,574	07/25/2033	1.A
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		03/01/2021	Paydown		559,930	559,930	495,188	548,235		11,694		11,694		559,930				4,768	08/25/2033	1.A
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		03/01/2021	Paydown		536,093	536,093	547,150	539,086		(2,992)		(2,992)		536,093				3,988	07/25/2033	1.A
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		03/01/2021	Paydown		494,062	494,062	494,025	493,770		292		292		494,062				3,508	06/25/2043	1.A
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		03/01/2021	Paydown		510,455	510,455	506,052	506,495		3,960		3,960		510,455				4,175	08/25/2033	1.A
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		03/01/2021	Paydown		318,923	318,923	289,622	314,010		4,914		4,914		318,923				2,826	08/25/2033	1.A
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		03/01/2021	Paydown		166,003	166,003	155,178	156,303		9,700		9,700		166,003				1,161	08/25/2033	1.A
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		03/01/2021	Paydown		374,068	374,068	356,577	358,053		16,015		16,015		374,068				2,987	09/25/2033	1.A
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		03/01/2021	Paydown		332,504	332,504	323,691	324,425		8,079		8,079		332,504				3,181	09/25/2033	1.A
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		03/01/2021	Paydown		250,927	250,927	204,506	236,895		14,032		14,032		250,927				2,692	09/25/2033	1.A
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		03/01/2021	Paydown		293,764	293,764	276,781	288,748		5,016		5,016		293,764				2,638	09/25/2033	1.A
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		03/01/2021	Paydown		442,326	442,326	430,966	431,847		10,479		10,479		442,326				3,455	10/25/2033	1.A
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		03/01/2021	Paydown		90,581	90,581	89,927	89,979		602		602		90,581				868	11/15/2032	1.A
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		03/01/2021	Paydown		46,805	46,805	46,322	46,519		286		286		46,805				398	11/15/2032	1.A
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		03/01/2021	Paydown		173,159	173,159	170,898	171,097		2,063		2,063		173,159				1,341	11/15/2032	1.A
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		03/01/2021	Paydown		51,244	51,244	48,154	50,118		1,127		1,127		51,244				460	11/15/2032	1.A
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		03/01/2021	Paydown		135,373	135,373	128,054	133,035		2,338		2,338		135,373				1,590	11/15/2032	1.A
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		03/01/2021	Paydown		25,291	25,291	24,762	24,807		484		484		25,291				207	12/15/2032	1.A
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		03/01/2021	Paydown		33,502	33,502	33,076	33,116		386		386		33,502				300	12/15/2032	1.A
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		03/01/2021	Paydown		267,869	267,869	264,393	264,718		3,150		3,150		267,869				2,482	12/15/2032	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) 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
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		03/01/2021	Paydown		25,686	25,686	25,506	25,518		167		167		25,686				258	12/15/2032	1.A
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		03/01/2021	Paydown		643,144	643,144	617,016	635,463		7,680		7,680		643,144				5,470	12/15/2032	1.A
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		03/01/2021	Paydown		151,957	151,957	150,068	150,231		1,726		1,726		151,957				1,367	12/15/2032	1.A
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		03/01/2021	Paydown		209,893	209,893	205,065	205,525		4,367		4,367		209,893				1,901	12/15/2032	1.A
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		03/01/2021	Paydown		177,961	177,961	170,564	175,543		2,417		2,417		177,961				1,552	12/15/2032	1.A
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		03/01/2021	Paydown		164,603	164,603	170,852	165,602		(999)		(999)		164,603				1,534	12/15/2032	1.A
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		03/01/2021	Paydown		457,376	457,376	453,406	453,753		3,624		3,624		457,376				4,132	12/15/2032	1.A
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		03/01/2021	Paydown		78,868	78,868	80,106	79,236		(368)		(368)		78,868				743	12/15/2032	1.A
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		03/01/2021	Paydown		157,956	157,956	155,442	155,667		2,289		2,289		157,956				1,328	12/15/2032	1.A
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		03/01/2021	Paydown		309,143	309,143	308,445	308,385		758		758		309,143				2,717	12/15/2032	1.A
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		03/01/2021	Paydown		90,999	90,999	90,430	90,609		389		389		90,999				811	12/15/2032	1.A
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		03/01/2021	Paydown		37,929	37,929	37,150	37,223		706		706		37,929				328	12/15/2032	1.A
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		03/01/2021	Paydown		89,800	89,800	91,624	90,290		(490)		(490)		89,800				851	01/15/2033	1.A
31393H-TL-6	FHR 2548 QB SEQ 5.500% 01/15/33		03/01/2021	Paydown		136,704	136,704	134,799	134,971		1,733		1,733		136,704				1,202	01/15/2033	1.A
31393H-U8-3	FHR 2548 QM EXCH SEQ 5.500% 01/15/33		03/01/2021	Paydown		243,417	243,417	239,420	239,791		3,626		3,626		243,417				2,141	01/15/2033	1.A
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		03/01/2021	Paydown		106,698	106,698	105,342	105,469		1,229		1,229		106,698				978	01/15/2033	1.A
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		03/01/2021	Paydown		336,975	336,975	337,817	336,975						336,975				3,317	01/15/2033	1.A
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		03/01/2021	Paydown		102,055	102,055	94,130	99,266		2,789		2,789		102,055				909	01/15/2033	1.A
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		03/01/2021	Paydown		1,168,942	1,168,942	1,145,746	1,161,552		7,390		7,390		1,168,942				10,870	01/15/2033	1.A
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		03/01/2021	Paydown		224,858	224,858	227,862	225,743		(886)		(886)		224,858				2,357	01/15/2033	1.A
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		03/01/2021	Paydown		252,190	252,190	255,303	252,919		(730)		(730)		252,190				2,186	01/15/2033	1.A
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		03/01/2021	Paydown		256,143	256,143	233,210	249,192		6,951		6,951		256,143				1,336	01/15/2033	1.A
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		03/01/2021	Paydown		213,078	213,078	214,376	213,311		(233)		(233)		213,078				1,274	02/15/2033	1.A
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		03/01/2021	Paydown		175,746	175,746	177,943	176,302		(556)		(556)		175,746				1,543	02/15/2033	1.A
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		03/01/2021	Paydown		120,741	120,741	123,156	121,461		(720)		(720)		120,741				1,010	02/15/2033	1.A
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		03/01/2021	Paydown		19,070	19,070	18,325	18,798		272		272		19,070				163	02/15/2033	1.A
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		03/01/2021	Paydown		112,635	112,635	114,725	113,352		(717)		(717)		112,635				1,252	02/15/2033	1.A
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		03/01/2021	Paydown		76,717	76,717	75,817	75,894		823		823		76,717				711	02/15/2033	1.A
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		03/01/2021	Paydown		332,721	332,721	330,186	330,386		2,336		2,336		332,721				2,765	02/15/2033	1.A
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		03/01/2021	Paydown		19,332	19,332	19,151	19,168		164		164		19,332				181	02/15/2033	1.A
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		03/01/2021	Paydown		1,154,371	1,154,371	1,172,994	1,157,705		(3,334)		(3,334)		1,154,371				9,553	02/15/2033	1.A
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		03/01/2021	Paydown		122,929	122,929	125,465	123,858		(929)		(929)		122,929				1,270	02/15/2033	1.A
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		03/01/2021	Paydown		62,065	62,065	61,418	61,468		597		597		62,065				588	02/15/2033	1.A
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		03/01/2021	Paydown		74,150	74,150	73,328	73,399		751		751		74,150				689	02/15/2033	1.A
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		03/01/2021	Paydown		317,778	317,778	324,183	318,843		(1,065)		(1,065)		317,778				3,232	02/15/2033	1.A
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		03/01/2021	Paydown		137,723	137,723	136,015	136,151		1,572		1,572		137,723				1,278	02/15/2033	1.A
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		03/01/2021	Paydown		22,392	22,392	22,451	22,392						22,392				211	02/15/2033	1.A
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		03/01/2021	Paydown		115,776	115,776	106,442	112,792		2,984		2,984		115,776				1,074	02/15/2033	1.A
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		03/01/2021	Paydown		393,590	393,590	390,824	391,117		2,473		2,473		393,590				3,341	03/15/2033	1.A
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		03/01/2021	Paydown		165,832	165,832	168,863	166,665		(833)		(833)		165,832				1,022	03/15/2033	1.A
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		03/01/2021	Paydown		271,549	271,549	250,843	262,363		9,186		9,186		271,549				1,409	03/15/2033	1.A
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		03/01/2021	Paydown		528,441	528,441	529,432	528,441						528,441				4,926	03/15/2033	1.A
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		03/01/2021	Paydown		414,029	414,029	410,277	412,548		1,481		1,481		414,029				3,896	03/15/2033	1.A
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		03/01/2021	Paydown		229,763	229,763	226,712	226,979		2,784		2,784		229,763				2,046	03/15/2033	1.A
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		03/01/2021	Paydown		13,913	13,913	12,910	13,590		323		323		13,913				126	03/15/2033	1.A
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		03/01/2021	Paydown		309,862	309,862	312,029	310,132		(270)		(270)		309,862				2,849	03/15/2033	1.A
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		03/01/2021	Paydown		90,833	90,833	90,804	90,782		51		51		90,833				829	03/15/2033	1.A
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		03/01/2021	Paydown		427,822	427,822	433,170	429,126		(1,304)		(1,304)		427,822				4,081	03/15/2033	1.A
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		03/01/2021	Paydown		185,583	185,583	158,006	177,403		8,180		8,180		185,583				1,800	03/15/2033	1.A
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		03/01/2021	Paydown		146,494	146,494	142,397	142,773		3,721		3,721		146,494				1,206	03/15/2033	1.A
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		03/01/2021	Paydown		512,943	512,943	509,187	509,474		3,469		3,469		512,943				4,621	03/15/2033	1.A
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		03/01/2021	Paydown		258,541	258,541	260,736	259,178		(637)		(637)		258,541				1,981	03/15/2033	1.A
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		03/01/2021	Paydown		19,819	19,819	17,206	19,066		753		753		19,819				164	04/15/2033	1.A
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		03/01/2021	Paydown		228,897	228,897	229,111	228,897						228,897				1,616	04/15/2033	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
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		03/01/2021	Paydown		578,396	578,396	579,119	578,396						578,396				4,919	04/15/2033	1.A
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		03/01/2021	Paydown		345,017	345,017	342,430	342,609		2,407		2,407		345,017				3,736	04/15/2033	1.A
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		03/01/2021	Paydown		746,062	746,062	769,241	754,357		(8,295)		(8,295)		746,062				8,675	04/15/2033	1.A
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		03/01/2021	Paydown		590,292	590,292	590,661	590,292						590,292				5,393	04/15/2033	1.A
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		03/01/2021	Paydown		279,804	279,804	280,569	279,804						279,804				2,557	04/15/2033	1.A
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		03/01/2021	Paydown		363,884	363,884	348,519	359,661		4,223		4,223		363,884				4,047	04/15/2033	1.A
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		03/01/2021	Paydown		609,792	609,792	500,982	589,065		20,727		20,727		609,792				5,947	04/15/2033	1.A
31393Q-0D-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		03/01/2021	Paydown		176,575	176,575	177,679	176,575						176,575				1,675	05/15/2033	1.A
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		03/01/2021	Paydown		426,235	426,235	436,476	430,486		(4,251)		(4,251)		426,235				2,805	05/15/2033	1.A
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		03/01/2021	Paydown		72,024	72,024	60,410	68,566		3,458		3,458		72,024				634	05/15/2033	1.A
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		03/01/2021	Paydown		395,675	395,675	401,239	397,694		(2,019)		(2,019)		395,675				3,999	05/15/2033	1.A
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		03/01/2021	Paydown		509,132	509,132	454,878	495,841		13,291		13,291		509,132				4,461	09/25/2033	1.A
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		03/01/2021	Paydown		106,840	106,840	108,342	107,138		(298)		(298)		106,840				1,068	10/25/2033	1.A
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		03/01/2021	Paydown		371,795	371,795	358,666	366,214		5,581		5,581		371,795				2,927	12/25/2033	1.A
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		03/01/2021	Paydown		372,562	372,562	376,274	373,622		(1,060)		(1,060)		372,562				3,200	06/15/2033	1.A
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		03/01/2021	Paydown		383,408	383,408	386,164	384,102		(694)		(694)		383,408				2,573	06/15/2033	1.A
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		03/01/2021	Paydown		105,467	105,467	99,675	100,223		5,244		5,244		105,467				763	06/15/2033	1.A
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		03/01/2021	Paydown		276,706	276,706	262,438	273,824		2,882		2,882		276,706				2,960	07/15/2033	1.A
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		03/01/2021	Paydown		107,481	107,481	101,503	106,137		1,344		1,344		107,481				992	07/15/2033	1.A
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		03/01/2021	Paydown		176,219	176,219	149,676	166,923		9,295		9,295		176,219				1,383	07/15/2033	1.A
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		03/01/2021	Paydown		217,549	217,549	214,128	214,444		3,105		3,105		217,549				2,080	07/15/2033	1.A
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		03/01/2021	Paydown		423,759	423,759	407,421	417,748		6,011		6,011		423,759				3,857	06/25/2034	1.A
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		03/01/2021	Paydown		243,674	243,674	232,393	233,400		10,274		10,274		243,674				1,767	04/25/2034	1.A
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		03/01/2021	Paydown		327,981	327,981	325,242	325,391		2,590		2,590		327,981				2,857	07/25/2034	1.A
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		03/01/2021	Paydown		76,539	76,539	86,010	78,339		(1,800)		(1,800)		76,539				987	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		03/01/2021	Paydown		73,517	73,517	26,069	26,069		47,448		47,448		73,517				607	07/25/2034	1.A
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		02/01/2021	Paydown		30,952	30,952	10,975	10,975		19,976		19,976		30,952				284	07/25/2034	6. *
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		03/01/2021	Paydown		624,239	624,239	598,065	601,397		22,843		22,843		624,239				4,328	08/25/2034	1.A
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		03/01/2021	Paydown		560,560	560,560	568,093	561,153		(593)		(593)		560,560				4,541	02/25/2035	1.A
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		03/01/2021	Paydown		393,684	393,684	379,977	381,155		12,529		12,529		393,684				3,296	11/25/2034	1.A
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		03/01/2021	Paydown		487,435	487,435	475,880	476,840		10,595		10,595		487,435				3,516	01/25/2035	1.A
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35		03/01/2021	Paydown		1,296,373	1,296,373	1,297,993	1,296,373						1,296,373				12,234	01/25/2035	1.A
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35		03/01/2021	Paydown		562,592	562,592	565,932	561,936		655		655		562,592				5,168	01/25/2035	1.A
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		03/01/2021	Paydown		269,846	269,846	259,160	260,177		9,669		9,669		269,846				2,240	12/25/2034	1.A
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		03/01/2021	Paydown		360,353	360,353	299,544	348,298		12,055		12,055		360,353				2,945	01/25/2035	1.A
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		03/01/2021	Paydown		1,814,570	1,814,570	1,835,268	1,818,510		(3,940)		(3,940)		1,814,570				17,356	05/25/2035	1.A
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		03/01/2021	Paydown		573,179	573,179	580,030	573,394		(215)		(215)		573,179				5,701	06/25/2035	1.A
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		03/01/2021	Paydown		518,832	518,832	493,879	510,654		8,178		8,178		518,832				5,312	07/25/2035	1.A
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		03/01/2021	Paydown		638,344	638,344	644,098	638,257		88		88		638,344				5,918	08/25/2035	1.A
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		03/01/2021	Paydown		906,618	906,618	921,847	908,183		(1,565)		(1,565)		906,618				7,814	07/25/2035	1.A
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		03/01/2021	Paydown		219,159	219,159	211,226	211,810		7,349		7,349		219,159				1,930	10/25/2035	1.A
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		03/01/2021	Paydown		323,429	323,429	314,081	314,970		8,458		8,458		323,429				2,514	07/15/2033	1.A
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		03/01/2021	Paydown		93,458	93,458	92,235	92,343		1,115		1,115		93,458				685	08/15/2033	1.A
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		03/01/2021	Paydown		526,113	526,113	477,119	512,376		13,737		13,737		526,113				5,074	09/15/2033	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
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		03/01/2021	Paydown		177,192	177,192	176,090	176,165		1,027		1,027		177,192				1,637	09/15/2033	1.A
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		03/01/2021	Paydown		557,577	557,577	552,753	553,112		4,465		4,465		557,577				5,189	09/15/2033	1.A
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		03/01/2021	Paydown		277,339	277,339	266,531	267,589		9,750		9,750		277,339				1,953	09/15/2033	1.A
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		03/01/2021	Paydown		206,150	206,150	194,740	195,797		10,352		10,352		206,150				1,188	09/15/2033	1.A
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33		03/01/2021	Paydown		580,704	580,704	523,723	570,097		10,607		10,607		580,704				4,871	10/15/2033	1.A
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		03/01/2021	Paydown		542,705	542,705	535,369	535,987		6,718		6,718		542,705				4,927	10/15/2033	1.A
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		03/01/2021	Paydown		450,489	450,489	407,692	440,945		9,544		9,544		450,489				4,146	10/15/2033	1.A
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		03/01/2021	Paydown		605,012	605,012	594,248	595,160		9,852		9,852		605,012				5,332	10/15/2033	1.A
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		03/01/2021	Paydown		1,661,689	1,661,689	1,424,639	1,602,962		58,727		58,727		1,661,689				12,305	10/15/2033	1.A
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		03/01/2021	Paydown		275,910	275,910	270,206	270,729		5,181		5,181		275,910				2,481	10/15/2033	1.A
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		03/01/2021	Paydown		193,377	193,377	157,360	180,067		13,310		13,310		193,377				1,537	10/15/2033	1.A
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		03/01/2021	Paydown		316,097	316,097	310,403	310,897		5,201		5,201		316,097				2,590	10/15/2033	1.A
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		03/01/2021	Paydown		165,985	165,985	165,363	165,409		576		576		165,985				1,499	11/15/2033	1.A
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		03/01/2021	Paydown		198,585	198,585	196,454	196,616		1,969		1,969		198,585				1,576	11/15/2033	1.A
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		03/01/2021	Paydown		302,428	302,428	299,923	300,097		2,330		2,330		302,428				2,247	11/15/2033	1.A
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		03/01/2021	Paydown		271,347	271,347	269,123	269,292		2,055		2,055		271,347				2,732	11/15/2033	1.A
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		03/01/2021	Paydown		830,549	830,549	820,920	821,611		8,938		8,938		830,549				8,052	12/15/2033	1.A
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		03/01/2021	Paydown		454,978	454,978	453,131	453,219		1,759		1,759		454,978				4,547	12/15/2033	1.A
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		03/01/2021	Paydown		712,582	712,582	605,694	685,676		26,905		26,905		712,582				6,139	12/15/2033	1.A
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		03/01/2021	Paydown		313,307	313,307	262,303	291,568		21,740		21,740		313,307				3,419	11/15/2033	1.A
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		03/01/2021	Paydown		253,322	253,322	247,750	248,232		5,090		5,090		253,322				2,141	01/15/2034	1.A
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		03/01/2021	Paydown		185,730	185,730	184,294	184,403		1,328		1,328		185,730				2,146	01/15/2034	1.A
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		03/01/2021	Paydown		274,323	274,323	268,471	268,920		5,403		5,403		274,323				2,488	01/15/2034	1.A
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		03/01/2021	Paydown		367,283	367,283	358,900	359,659		7,624		7,624		367,283				2,776	01/15/2034	1.A
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		03/01/2021	Paydown		380,276	380,276	373,052	373,701		6,574		6,574		380,276				3,079	02/15/2034	1.A
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		03/01/2021	Paydown		97,152	97,152	81,790	91,932		5,221		5,221		97,152				1,214	02/15/2034	1.A
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		03/01/2021	Paydown		494,471	494,471	429,433	472,039		22,432		22,432		494,471				4,046	02/15/2034	1.A
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		03/01/2021	Paydown		722,667	722,667	722,667	722,667						722,667				5,996	02/15/2034	1.A
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		03/01/2021	Paydown		440,771	440,771	434,975	435,467		5,304		5,304		440,771				3,549	03/15/2034	1.A
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		03/01/2021	Paydown		304,189	304,189	281,375	295,873		8,317		8,317		304,189				2,690	01/25/2036	1.A
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		03/01/2021	Paydown		100,965	100,965	98,723	98,914		2,051		2,051		100,965				914	12/25/2035	1.A
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		03/01/2021	Paydown		47,200	47,200	46,454	46,490		710		710		47,200				308	01/25/2036	1.A
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		03/01/2021	Paydown		69,595	69,595	68,701	68,741		854		854		69,595				453	01/25/2036	1.A
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		03/01/2021	Paydown		452,840	452,840	380,792	437,581		15,259		15,259		452,840				3,327	04/15/2034	1.A
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		03/01/2021	Paydown		181,861	181,861	178,852	179,111		2,750		2,750		181,861				1,729	04/15/2034	1.A
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		03/01/2021	Paydown		92,931	92,931	77,510	87,042		5,889		5,889		92,931				840	05/15/2034	1.A
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		03/01/2021	Paydown		111,058	111,058	110,315	110,361		697		697		111,058				1,107	05/15/2034	1.A
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		03/01/2021	Paydown		10,428	10,428	10,206	10,237		190		190		10,428				96	05/15/2034	1.A
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		03/01/2021	Paydown		802,007	802,007	772,277	793,809		8,199		8,199		802,007				7,197	05/15/2034	1.A
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		03/01/2021	Paydown		207,314	207,314	172,589	197,232		10,082		10,082		207,314				1,653	06/15/2034	1.A
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		03/01/2021	Paydown		138,191	138,191	148,901	139,766		(1,575)		(1,575)		138,191				1,784	02/15/2034	1.A
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		03/01/2021	Paydown		364,945	364,945	360,882	361,201		3,744		3,744		364,945				4,075	06/15/2034	1.A
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		03/01/2021	Paydown		722,135	722,135	662,785	709,004		13,131		13,131		722,135				6,998	06/15/2034	1.A
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		03/01/2021	Paydown		263,856	263,856	219,083	250,086		13,770		13,770		263,856				2,186	06/15/2034	1.A
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		03/01/2021	Paydown		393,182	393,182	433,544	399,560		(6,379)		(6,379)		393,182				4,652	11/15/2033	1.A
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		03/01/2021	Paydown		95,007	95,007	94,071	94,130		877		877		95,007				791	06/15/2034	1.A
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		03/01/2021	Paydown		102,414	102,414	112,655	104,079		(1,665)		(1,665)		102,414				1,212	11/15/2033	1.A
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		03/01/2021	Paydown		1,223,112	1,223,112	1,232,476	1,223,898		(786)		(786)		1,223,112				10,624	06/15/2034	1.A
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		03/01/2021	Paydown		247,545	247,545	246,926	246,990		555		555		247,545				2,807	06/15/2034	1.A
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		03/01/2021	Paydown		375,871	375,871	345,038	364,658		11,213		11,213		375,871				3,335	04/25/2036	1.A
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		03/01/2021	Paydown		149,387	149,387	145,956	147,726		1,662		1,662		149,387				1,874	04/25/2036	1.A
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		03/01/2021	Paydown		184,682	184,682	184,220	184,228		454		454		184,682				1,806	07/15/2034	1.A
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		03/01/2021	Paydown		107,948	107,948	105,148	105,356		2,592		2,592		107,948				975	05/25/2036	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
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		03/01/2021	Paydown		504,316	504,316	479,415	496,854		7,462		7,462		504,316				4,439	05/25/2036	1.A
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		03/01/2021	Paydown		227,803	227,803	225,831	225,883		1,919		1,919		227,803				2,270	05/25/2036	1.A
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		03/01/2021	Paydown		184,709	184,709	185,864	184,901		(192)		(192)		184,709				2,175	05/25/2036	1.A
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		03/01/2021	Paydown		95,839	95,839	94,459	94,504		1,335		1,335		95,839				1,125	05/25/2036	1.A
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		03/01/2021	Paydown		299,991	299,991	293,503	293,879		6,111		6,111		299,991				2,789	06/25/2036	1.A
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		03/01/2021	Paydown		831,319	831,319	811,251	812,904		18,416		18,416		831,319				8,684	06/25/2036	1.A
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		03/01/2021	Paydown		240,876	240,876	222,659	232,354		8,522		8,522		240,876				1,746	06/25/2036	1.A
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		03/01/2021	Paydown		143,209	143,209	141,703	141,770		1,439		1,439		143,209				1,058	06/25/2036	1.A
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		03/01/2021	Paydown		148,087	148,087	122,079	140,497		7,590		7,590		148,087				1,285	08/15/2034	1.A
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		03/01/2021	Paydown		266,714	266,714	265,169	265,253		1,462		1,462		266,714				2,540	08/15/2034	1.A
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		03/01/2021	Paydown		186,671	186,671	184,784	184,917		1,754		1,754		186,671				1,721	08/15/2034	1.A
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		03/01/2021	Paydown		112,480	112,480	95,046	107,156		5,324		5,324		112,480				989	08/15/2034	1.A
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		03/01/2021	Paydown		370,545	370,545	367,481	367,681		2,864		2,864		370,545				2,791	08/15/2034	1.A
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		03/01/2021	Paydown		44,890	44,890	44,665	44,683		207		207		44,890				387	09/15/2034	1.A
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		03/01/2021	Paydown		177,439	177,439	176,773	176,823		616		616		177,439				1,272	09/15/2034	1.A
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		03/01/2021	Paydown		810,575	810,575	805,096	805,420		5,154		5,154		810,575				8,276	09/15/2034	1.A
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		03/01/2021	Paydown		258,307	258,307	257,362	257,394		912		912		258,307				2,288	09/15/2034	1.A
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		03/01/2021	Paydown		458,428	458,428	398,833	439,250		19,178		19,178		458,428				3,551	10/15/2034	1.A
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		03/01/2021	Paydown		273,162	273,162	273,845	273,162						273,162				2,189	10/15/2034	1.A
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		03/01/2021	Paydown		254,554	254,554	253,918	253,929		626		626		254,554				2,138	10/15/2034	1.A
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		03/01/2021	Paydown		279,419	279,419	281,951	280,057		(638)		(638)		279,419				2,486	10/15/2034	1.A
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		03/01/2021	Paydown		240,757	240,757	241,359	240,757						240,757				2,093	11/15/2034	1.A
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		03/01/2021	Paydown		245,516	245,516	208,075	233,771		11,745		11,745		245,516				2,263	11/15/2034	1.A
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		03/01/2021	Paydown		227,333	227,333	226,765	226,774		559		559		227,333				1,891	11/15/2034	1.A
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		03/01/2021	Paydown		152,458	152,458	128,136	145,522		6,936		6,936		152,458				1,054	11/15/2034	1.A
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		03/01/2021	Paydown		98,847	98,847	98,196	98,237		611		611		98,847				893	11/15/2034	1.A
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		03/01/2021	Paydown		345,277	345,277	339,240	339,692		5,586		5,586		345,277				2,713	11/15/2034	1.A
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		03/01/2021	Paydown		201,434	201,434	172,635	191,677		9,757		9,757		201,434				1,369	11/15/2034	1.A
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		03/01/2021	Paydown		220,796	220,796	188,332	209,420		11,376		11,376		220,796				1,775	11/15/2034	1.A
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		03/01/2021	Paydown		127,225	127,225	107,465	120,423		6,802		6,802		127,225				920	11/15/2034	1.A
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		03/01/2021	Paydown		386,770	386,770	378,291	378,954		7,816		7,816		386,770				3,196	11/15/2034	1.A
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		03/01/2021	Paydown		289,428	289,428	263,571	282,189		7,240		7,240		289,428				2,539	12/15/2034	1.A
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		03/01/2021	Paydown		234,319	234,319	226,262	226,909		7,410		7,410		234,319				1,686	12/15/2034	1.A
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		03/01/2021	Paydown		409,095	409,095	343,192	392,060		17,035		17,035		409,095				3,622	12/15/2034	1.A
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		03/01/2021	Paydown		531,909	531,909	524,180	529,061		2,848		2,848		531,909				4,845	02/15/2035	1.A
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		03/01/2021	Paydown		86,849	86,849	85,707	85,770		1,079		1,079		86,849				878	07/25/2036	1.A
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		03/01/2021	Paydown		17,697	17,697	17,630	17,630		67		67		17,697				194	07/25/2036	1.A
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		03/01/2021	Paydown		18,291	18,291	18,113	18,173		117		117		18,291				187	07/25/2036	1.A
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		03/01/2021	Paydown		129,715	129,715	129,756	129,715						129,715				1,132	06/25/2036	1.A
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		03/01/2021	Paydown		150,027	150,027	148,573	149,036		991		991		150,027				1,211	06/25/2026	1.A
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		03/01/2021	Paydown		24,453	24,453	24,129	24,273		180		180		24,453				264	07/25/2036	1.A
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		03/01/2021	Paydown		62,602	62,602	61,259	61,405		1,197		1,197		62,602				502	07/25/2036	1.A
31395P-XD-9	FHR 2950 OO EXCH PAC-11 5.500% 03/15/35		03/01/2021	Paydown		509,296	509,296	504,114	504,445		4,852		4,852		509,296				3,831	03/15/2035	1.A
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		03/01/2021	Paydown		333,118	333,118	334,576	333,163		(45)		(45)		333,118				3,498	04/15/2035	1.A
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		03/01/2021	Paydown		112,470	112,470	111,979	111,996		474		474		112,470				1,006	04/15/2035	1.A
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		03/01/2021	Paydown		522,077	522,077	522,404	522,077						522,077				3,710	05/15/2035	1.A
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		03/01/2021	Paydown		331,579	331,579	328,948	329,114		2,465		2,465		331,579				3,041	05/15/2035	1.A
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		03/01/2021	Paydown		270,903	270,903	268,808	268,937		1,966		1,966		270,903				2,357	05/15/2035	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
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		03/01/2021	Paydown		664,395	664,395	674,672	667,044		(2,649)		(2,649)		664,395				4,741	05/15/2035	1.A
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		03/01/2021	Paydown		558,913	558,913	557,756	557,752		1,161		1,161		558,913				5,389	05/15/2035	1.A
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		03/01/2021	Paydown		436,817	436,817	438,182	436,817						436,817				3,723	05/15/2035	1.A
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		03/01/2021	Paydown		748,076	748,076	740,180	740,832		7,244		7,244		748,076				6,190	06/15/2035	1.A
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		03/01/2021	Paydown		191,840	191,840	192,020	191,840						191,840				1,755	06/15/2035	1.A
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		03/01/2021	Paydown		408,100	408,100	400,774	401,260		6,839		6,839		408,100				4,021	06/15/2035	1.A
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		03/01/2021	Paydown		316,294	316,294	318,172	316,579		(286)		(286)		316,294				2,795	08/15/2035	1.A
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		03/01/2021	Paydown		145,509	145,509	141,869	142,197		3,312		3,312		145,509				1,114	08/15/2035	1.A
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		03/01/2021	Paydown		206,600	206,600	203,658	203,897		2,703		2,703		206,600				1,963	08/15/2035	1.A
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		03/01/2021	Paydown		296,217	296,217	287,133	293,641		2,575		2,575		296,217				2,782	08/15/2035	1.A
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		03/01/2021	Paydown		394,052	394,052	378,905	388,437		5,614		5,614		394,052				3,423	09/15/2035	1.A
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		03/01/2021	Paydown		360,315	360,315	359,302	359,494		820		820		360,315				3,126	09/15/2035	1.A
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		03/01/2021	Paydown		151,217	151,217	148,163	150,227		990		990		151,217				1,301	10/15/2035	1.A
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		03/01/2021	Paydown		192,122	192,122	186,001	186,571		5,551		5,551		192,122				1,566	10/15/2035	1.A
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		03/01/2021	Paydown		752,421	752,421	744,809	749,340		3,081		3,081		752,421				7,183	10/15/2035	1.A
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		03/01/2021	Paydown		237,674	237,674	231,435	235,623		2,051		2,051		237,674				2,660	12/15/2035	1.A
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		03/01/2021	Paydown		51,850	51,850	49,774	51,362		488		488		51,850				519	03/15/2036	1.A
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		03/01/2021	Paydown		97,931	97,931	95,988	96,896		1,035		1,035		97,931				715	10/25/2036	1.A
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		03/01/2021	Paydown		168,280	168,280	162,653	164,906		3,374		3,374		168,280				2,397	09/25/2036	1.A
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		03/01/2021	Paydown		95,700	95,700	93,771	94,605		1,095		1,095		95,700				631	08/25/2036	1.A
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		03/01/2021	Paydown		156,787	156,787	157,375	156,787						156,787				1,286	08/25/2036	1.A
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		03/01/2021	Paydown		28,607	28,607	29,125	28,647		(40)		(40)		28,607				307	08/25/2036	1.A
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		03/01/2021	Paydown		310,684	310,684	309,544	309,534		1,150		1,150		310,684				3,957	09/25/2036	1.A
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36		03/01/2021	Paydown		363,850	363,850	353,958	359,765		4,085		4,085		363,850				3,509	07/25/2036	1.A
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		03/01/2021	Paydown		300,435	300,435	290,295	297,738		2,697		2,697		300,435				2,992	09/25/2036	1.A
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		03/01/2021	Paydown		223,917	223,917	225,596	223,917						223,917				1,524	10/25/2036	1.A
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		03/01/2021	Paydown		348,672	348,672	345,485	345,852		2,819		2,819		348,672				3,344	10/25/2033	1.A
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		03/01/2021	Paydown		118,009	118,009	115,448	115,629		2,380		2,380		118,009				1,066	11/25/2036	1.A
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		03/01/2021	Paydown		43,536	43,536	42,749	42,783		753		753		43,536				421	11/25/2036	1.A
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		03/01/2021	Paydown		173,478	173,478	176,622	174,053		(575)		(575)		173,478				2,138	04/15/2036	1.A
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		03/01/2021	Paydown		306,745	306,745	311,430	307,470		(725)		(725)		306,745				2,226	05/15/2036	1.A
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		03/01/2021	Paydown		2,936	2,936	2,946	2,936						2,936				35	03/25/2037	1.A
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		03/01/2021	Paydown		29,670	29,670	29,072	29,096		574		574		29,670				273	03/25/2037	1.A
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		03/01/2021	Paydown		138,015	138,015	137,757	137,742		273		273		138,015				1,131	02/25/2037	1.A
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		03/01/2021	Paydown		14,577	14,577	14,336	14,440		136		136		14,577				159	02/25/2037	1.A
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		03/01/2021	Paydown		46,373	46,373	46,264	46,260		113		113		46,373				490	03/25/2037	1.A
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		03/01/2021	Paydown		73,165	73,165	74,394	73,574		(409)		(409)		73,165				777	03/25/2037	1.A
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		03/01/2021	Paydown		14,769	14,769	14,841	14,769						14,769				150	03/25/2037	1.A
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		03/01/2021	Paydown		496,984	496,984	494,693	494,795		2,189		2,189		496,984				4,742	05/15/2036	1.A
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		03/01/2021	Paydown		204,552	204,552	202,081	202,225		2,328		2,328		204,552				1,869	06/15/2036	1.A
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		03/01/2021	Paydown		192,867	192,867	195,851	193,754		(886)		(886)		192,867				1,782	06/15/2036	1.A
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		03/01/2021	Paydown		921,415	921,415	923,431	921,415						921,415				8,207	06/15/2036	1.A
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		03/01/2021	Paydown		233,326	233,326	229,746	229,944		3,382		3,382		233,326				1,987	07/15/2036	1.A
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		03/01/2021	Paydown		449,901	449,901	439,983	440,525		9,375		9,375		449,901				4,183	06/25/2037	1.A
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		03/01/2021	Paydown		56,770	56,770	56,393	56,396		374		374		56,770				677	06/25/2037	1.A
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		03/01/2021	Paydown		717,456	717,456	706,891	707,467		9,988		9,988		717,456				6,779	04/25/2037	1.A
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		03/01/2021	Paydown		56,293	56,293	57,076	56,419		(126)		(126)		56,293				621	04/25/2037	1.A
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		03/01/2021	Paydown		134,264	134,264	133,236	133,252		1,012		1,012		134,264				721	05/25/2047	1.A
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		03/01/2021	Paydown		25,489	25,489	25,410	25,409		80		80		25,489				245	05/25/2037	1.A
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		03/01/2021	Paydown		40,468	40,468	41,277	40,600		(133)		(133)		40,468				311	08/25/2037	1.A
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		03/01/2021	Paydown		20,431	20,431	20,659	20,444		(13)		(13)		20,431				170	06/25/2037	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
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		03/01/2021	Paydown		55,393	55,393	53,687	53,712		1,682		1,682		55,393				554	07/25/2047	1.A
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		03/01/2021	Paydown		164,907	164,907	160,346	160,545		4,362		4,362		164,907				931	07/25/2037	1.A
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		03/01/2021	Paydown		46,336	46,336	44,911	44,979		1,356		1,356		46,336				558	07/25/2037	1.A
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		03/01/2021	Paydown		58,299	58,299	56,833	56,873		1,425		1,425		58,299				624	08/25/2037	1.A
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		03/01/2021	Paydown		57,655	57,655	56,283	56,335		1,319		1,319		57,655				678	07/25/2037	1.A
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		03/01/2021	Paydown		38,974	38,974	37,905	37,938		1,036		1,036		38,974				419	08/25/2037	1.A
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		03/01/2021	Paydown		3,926	3,926	3,837	3,840		86		86		3,926				39	08/25/2037	1.A
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		03/01/2021	Paydown		349,800	349,800	346,848	348,000		1,800		1,800		349,800				2,618	09/25/2037	1.A
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		03/01/2021	Paydown		92,556	92,556	86,515	89,576		2,980		2,980		92,556				772	05/25/2038	1.A
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		03/01/2021	Paydown		56,663	56,663	56,054	56,071		591		591		56,663				620	03/25/2038	1.A
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		03/01/2021	Paydown		735,907	735,907	606,664	700,972		34,936		34,936		735,907				6,078	04/25/2038	1.A
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		03/01/2021	Paydown		13,043	13,043	12,900	12,922		121		121		13,043				149	03/25/2048	1.A
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		03/01/2021	Paydown		206,362	206,362	207,265	206,362						206,362				1,548	08/15/2036	1.A
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		03/01/2021	Paydown		18,010	18,010	18,058	18,013		(2)		(2)		18,010				180	09/15/2036	1.A
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		03/01/2021	Paydown		156,026	156,026	154,485	154,572		1,453		1,453		156,026				2,039	11/15/2036	1.A
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		03/01/2021	Paydown		2,386	2,386	2,393	2,387		(1)		(1)		2,386				24	11/15/2036	1.A
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		03/01/2021	Paydown		134,886	134,886	134,834	134,813		73		73		134,886				1,152	11/15/2036	1.A
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		03/01/2021	Paydown		22,421	22,421	22,389	22,387		33		33		22,421				224	12/15/2036	1.A
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		03/01/2021	Paydown		82,378	82,378	81,320	81,352		1,026		1,026		82,378				972	01/15/2037	1.A
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		03/01/2021	Paydown		99,267	99,267	97,980	98,788		479		479		99,267				928	02/15/2037	1.A
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		03/01/2021	Paydown		182,494	182,494	186,942	184,017		(1,523)		(1,523)		182,494				1,376	02/15/2037	1.A
31397F-FP-2	FHR 3271 FP FLT PT 0.406% 02/15/37		03/15/2021	Paydown		1,680	1,680	1,680	1,680						1,680				1	02/15/2037	1.A
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		03/01/2021	Paydown		13,001	13,001	12,885	12,889		112		112		13,001				128	05/15/2037	1.A
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		03/01/2021	Paydown		81,046	81,046	81,525	81,163		(117)		(117)		81,046				626	06/15/2037	1.A
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		03/01/2021	Paydown		5,519	5,519	5,307	5,315		203		203		5,519				44	07/15/2037	1.A
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		03/01/2021	Paydown		7,941	7,941	7,693	7,706		235		235		7,941				79	07/15/2037	1.A
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		03/01/2021	Paydown		436,920	436,920	430,690	434,888		2,032		2,032		436,920				3,535	07/15/2037	1.A
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		03/01/2021	Paydown		190,913	190,913	185,473	185,721		5,192		5,192		190,913				2,604	07/15/2037	1.A
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		03/01/2021	Paydown		13,675	13,675	13,339	13,352		323		323		13,675				119	07/15/2037	1.A
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		03/01/2021	Paydown		245,231	245,231	257,493	247,197		(1,966)		(1,966)		245,231				2,051	07/15/2037	1.A
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		03/01/2021	Paydown		181,037	181,037	186,624	182,101		(1,064)		(1,064)		181,037				1,811	08/15/2037	1.A
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		03/01/2021	Paydown		279,566	279,566	268,503	269,173		10,393		10,393		279,566				2,511	07/25/2038	1.A
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		03/01/2021	Paydown		584,189	584,189	496,561	562,376		21,813		21,813		584,189				4,970	04/25/2038	1.A
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		03/01/2021	Paydown		278,288	278,288	263,135	264,287		14,000		14,000		278,288				2,211	07/25/2038	1.A
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		03/01/2021	Paydown		368,481	368,481	349,052	362,523		5,958		5,958		368,481				2,809	05/25/2038	1.A
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		03/01/2021	Paydown		254,750	254,750	242,340	242,998		11,752		11,752		254,750				2,259	08/25/2038	1.A
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		03/01/2021	Paydown		515,623	515,623	491,500	492,954		22,669		22,669		515,623				4,572	08/25/2038	1.A
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		03/01/2021	Paydown		72,130	72,130	69,020	70,776		1,355		1,355		72,130				548	12/15/2037	1.A
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		03/01/2021	Paydown		97,532	97,532	98,050	97,556		(24)		(24)		97,532				1,182	01/15/2038	1.A
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		03/01/2021	Paydown		185,109	185,109	182,743	182,811		2,299		2,299		185,109				2,431	01/15/2038	1.A
31397Q-HU-5	FNR 2011-2 PL EXCH PAC 4.000% 02/25/41		03/01/2021	Paydown		1,877,721	1,877,721	1,896,498	1,882,775		(5,054)		(5,054)		1,877,721				14,132	02/25/2041	1.A
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		03/01/2021	Paydown		387,840	387,840	385,173	386,428		1,411		1,411		387,840				2,003	02/25/2041	1.A
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		03/01/2021	Paydown		1,231,970	1,231,970	1,213,511	1,223,880		8,090		8,090		1,231,970				7,621	03/25/2041	1.A
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		03/01/2021	Paydown		1,560,942	1,560,942	1,512,296	1,540,448		20,495		20,495		1,560,942				9,461	03/25/2041	1.A
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		03/01/2021	Paydown		1,438	1,438	1,403	1,404		34		34		1,438				15	02/15/2038	1.A
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		03/01/2021	Paydown		89,527	89,527	85,272	85,568		3,959		3,959		89,527				790	05/15/2038	1.A
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		03/01/2021	Paydown		310,410	310,410	307,762	309,069		1,341		1,341		310,410				2,301	07/25/2041	1.A
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		03/01/2021	Paydown		453,666	453,666	437,950	439,070		14,596		14,596		453,666				3,918	06/15/2038	1.A
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		03/01/2021	Paydown		121,503	121,503	114,317	114,766		6,737		6,737		121,503				972	06/15/2038	1.A
31402D-MP-2	FNMA 725866 4.500% 09/01/34		03/01/2021	Paydown		106,803	106,803	102,381	102,842		3,961		3,961		106,803				732	09/01/2034	1.A
31403J-5L-6	FNMA 750651 4.500% 09/01/33		03/01/2021	Paydown		22,212	22,212	21,289	21,513		699		699		22,212				243	09/01/2033	1.A
31406K-GM-6	FNMA 812104 4.500% 02/01/35		03/01/2021	Paydown		4,775	4,775	4,569	4,595		180		180		4,775				51	02/01/2035	1.A
31407E-VL-4	FNMA 828719 7.500% 07/01/35		03/01/2021	Paydown		169	169	177	176		(7)		(7)		169				2	07/01/2035	1.A
31409A-PF-0	FNMA 865422 2.307% 02/01/36		03/01/2021	Paydown		85	85	86	86		(1)		(1)		85				1	02/01/2036	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
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		03/01/2021	Paydown		1,093,344	1,093,344	1,118,286	1,116,908		(23,564)		(23,564)		1,093,344				7,475	02/01/2048	1.A
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		03/01/2021	Paydown		1,748,820	1,748,820	1,798,552	1,795,728		(46,908)		(46,908)		1,748,820				12,605	03/01/2048	1.A
31410D-U7-3	FNMA 886306 2.052% 07/01/36		03/01/2021	Paydown		84	84	86	85		(1)		(1)		84					07/01/2036	1.A
31410G-7C-1	FNMA 889291 5.000% 04/01/23		03/01/2021	Paydown		686	686	686	685		2		2		686				6	04/01/2023	1.A
31410G-CT-8	FNMA 888482 4.500% 05/01/35		03/01/2021	Paydown		637	637	610	612		25		25		637				4	05/01/2035	1.A
31412T-B9-3	FNMA 933964 5.000% 07/01/23		03/01/2021	Paydown		78	78	78	78						78				1	07/01/2023	1.A
31414R-B5-3	FNMA 973560 4.500% 03/01/23		03/01/2021	Paydown		128	128	125	127		1		1		128				1	03/01/2023	1.A
31414T-JR-3	FNMA 975572 4.500% 06/01/23		03/01/2021	Paydown		262	262	258	260		3		3		262				2	06/01/2023	1.A
31415L-LF-2	FNMA 983326 5.000% 07/01/23		03/01/2021	Paydown		309	309	309	309		1		1		309				3	07/01/2023	1.A
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		03/01/2021	Paydown		505,202	505,202	540,250	537,704		(32,502)		(32,502)		505,202				4,081	01/01/2045	1.A
35563T-AB-7	STACR 2018-DNA2 M2 EXCH MEZ FLT 2.259% 12/25/30		02/02/2021	BANK OF AMERICA		67,209,497	67,021,000	66,892,797	66,966,368		5,912		5,912		66,972,280		237,217	237,217	162,236	12/25/2030	2.B FM
35563T-AH-4	FREDDIE MAC STACR SERIES 2018-DNA2 CLASS M2A 144 2.259% 12/25/30		02/22/2021	Various		25,251,875	25,000,000	25,234,375			(6,182)		(6,182)		25,228,193		23,682	23,682	42,053	12/25/2030	3.C FE
35563W-AB-0	FREDDIE MAC STACR SERIES 2018-DNA3 CLASS M2A 144 2.209% 09/25/48		01/27/2021	BANK OF AMERICA		21,670,352	21,505,000	21,652,847			(1,225)		(1,225)		21,651,622		18,729	18,729	38,964	09/25/2048	2.C FE
35563W-AH-7	STACR 2018-DNA3 M2 EXCH MEZ FLT 2.209% 09/25/48		01/15/2021	BANK OF AMERICA		73,078,447	73,010,000	71,435,975	72,226,824		46,037		46,037		72,272,861		805,586	805,586	104,859	09/25/2048	2.B FM
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.159% 11/25/49		03/25/2021	Paydown		5,774,110	5,774,110	5,219,083	5,387,662		386,448		386,448		5,774,110				19,809	11/25/2049	1.D FM
35565J-AH-4	FREDDIE MAC STACR SERIES 2020-HQA1 CLASS M2 144A 2.009% 01/25/50		03/25/2021	Paydown		681,368	681,368	681,368	681,368						681,368				3,346	01/25/2050	3.B FM
387892-UY-6	GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37		01/01/2021	Call 100.0000		605,000	605,000	551,197	565,149						565,149		39,851	39,851	16,123	01/01/2037	1.C FE
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 3.797% 03/01/39		02/26/2021	Call 100.0000		1,835,000	1,835,000	1,831,733	1,832,066		14		14		1,832,080		2,920	2,920	33,870	03/01/2039	1.C FE
57586N-3B-5	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.62 4.621% 12/01/38		03/01/2021	Call 100.0000		30,000	30,000	30,000	30,000						30,000				347	12/01/2038	1.C FE
57586N-3C-3	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 4.721% 06/01/40		03/01/2021	Call 100.0000		5,000	5,000	5,000	5,000						5,000				59	06/01/2040	1.C FE
63607V-AA-4	NATIONAL FIN AUTH NH FEDERAL L 2.872% 07/01/35		01/01/2021	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				645	07/01/2035	1.F FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		01/15/2021	Redemption 100.0000		455,302	455,302	463,595	462,960		(7,658)		(7,658)		455,302				9,072	07/15/2048	1.E FE
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22		02/01/2021	Call 100.0000		1,390,000	1,390,000	1,349,085	1,385,956		298		298		1,386,254		3,746	3,746	52,751	02/01/2022	2.B FE
87172N-AH-1	SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28		03/16/2021	JP MORGAN SECURITIES		15,700,000	15,700,000	12,416,345	13,789,044		43,870		43,870		13,832,914		1,867,086	1,867,086	638,075	01/01/2028	4.A FE
87172N-AH-1	SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28		01/01/2021	Call 100.0000		1,200,000	1,200,000	949,020	1,053,940						1,053,940		146,060	146,060	34,158	01/01/2028	4.A FE
914440-LW-0	UNIV OF MASSACHUSETTS MA BLDG University of Massachuset 4.21 4.212% 11/01/38		01/31/2021	Taxable Exchange		22,170,763	20,565,000	19,608,610	19,780,995		(1,374)		(1,374)		19,779,621		2,391,142	2,391,142	103,463	11/01/2038	1.C FE
91528N-AB-7	UNM SANDOVAL REGL MED CENTER I UNM Sandoval Regional Med 5 07 5.000% 07/20/37		01/20/2021	Call 100.0000		9,740,000	9,740,000	10,611,146	9,746,180		(6,180)		(6,180)		9,740,000				243,500	07/20/2037	1.B FE
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		02/01/2021	Call 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				41,012	02/01/2043	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						511,151,395	508,861,816	501,625,232	457,988,792		1,371,728		1,371,728		506,918,481		4,232,913	4,232,913	3,585,097	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		02/12/2021	Various		585,175	811,291	248,412	241,234						248,412		336,763	336,763	7,706	01/16/2038	5.B FE
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		03/31/2021	Redemption 100.0000		259,077	259,077	259,077	259,077						259,077				1,621	12/31/2024	1.C
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		03/01/2021	Paydown		14,630	14,630	14,941	14,677		(47)		(47)		14,630				140	12/25/2032	1.D FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		03/01/2021	Paydown		112,225	112,225	114,522	113,135		(910)		(910)		112,225				1,574	02/25/2033	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		03/01/2021	Paydown		17,213	17,213	17,071	17,083		130		130		17,213				158	05/25/2033	1.D FM
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		03/31/2021	Redemption 100.0000		2,191,889	2,191,889	2,191,889	2,191,889						2,191,889				48,008	12/30/2027	1.F FE
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		01/15/2021	Redemption 100.0000		5,600,942	5,600,942	5,600,942	5,600,942						5,600,942				71,252	12/30/2027	1.G PL
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		03/31/2021	Redemption 100.0000		415,370	415,370	415,370	415,370						415,370				2,423	10/31/2038	1.C
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		03/31/2021	Redemption 100.0000		469,136	469,136	469,136	469,136						469,136				2,826	03/31/2039	1.C
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		03/31/2021	Redemption 100.0000		164,810	164,810	164,810	164,810						164,810				1,126	06/30/2039	1.C
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		03/31/2021	Redemption 100.0000		181,736	181,736	181,736	181,736						181,736				1,242	08/31/2039	1.C
00191@-AA-5	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39		03/31/2021	Redemption 100.0000		415,683	415,683	415,683	415,683						415,683				2,936	09/30/2039	1.C
00193*-AA-5	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39		03/31/2021	Redemption 100.0000		434,627	434,627	434,627	434,627						434,627				3,070	09/30/2039	1.C
00202*-AA-4	AURORA PLASTICS-LLC 10.000% 01/27/23		01/31/2021	Call 100.0000		36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				910,000	01/27/2023	5. GI
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		03/31/2021	Redemption 100.0000		169,970	169,970	169,970	169,970						169,970				1,161	09/30/2039	1.C
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		02/01/2021	Paydown		41,909	41,909	41,894	41,771		138		138		41,909				267	03/25/2033	1.D FM
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		03/01/2021	Redemption 100.0000		235,731	235,731	235,731	235,731						235,731				1,475	08/01/2024	1.C
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		03/15/2021	Redemption 100.0000		1,101,956	1,101,956	1,101,956	1,101,956						1,101,956				7,226	02/15/2029	1.C PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		03/02/2021	Paydown		840,505	840,505	840,293	840,339		167		167		840,505				5,461	12/02/2033	1.F FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 1.684% 04/25/34		03/25/2021	Paydown		12,738	12,738	11,517	12,115		623		623		12,738				35	04/25/2034	1.D FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.630% 11/25/39		02/20/2021	Paydown					(105)		105		105						(74)	11/25/2039	1. FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		03/15/2021	Paydown		267,910	267,910	267,902	267,903		7		7		267,910				2,148	11/15/2048	1.F FE
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.089% 06/25/35		03/25/2021	Paydown		597,736	597,736	544,846	582,986		14,750		14,750		597,736				1,870	06/25/2035	1.D FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		03/15/2021	Redemption 100.0000		51,772	51,772	51,772	51,772						51,772				398	10/15/2047	1.A FE
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		03/15/2021	Redemption 100.0000		40,724	40,724	40,724	40,724						40,724				379	07/15/2036	1.B
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		02/15/2021	Redemption 100.0000		40,598	40,598	40,598	40,598						40,598				252	07/15/2036	1.C FE
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		01/15/2021	Redemption 100.0000		40,472	40,472	40,472	40,472						40,472				126	07/15/2036	1.G Z
008674-AH-6	AHERN RENTALS INC. SR SEC NOTE 2nd LIEN 7.375% 05/15/23		01/13/2021	MORGAN STANLEY & CO. INC.		4,079,250	5,550,000	2,664,000	2,664,000						2,664,000		1,415,250	1,415,250	66,785	05/15/2023	5.B FE
009098-A*-5	AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39		03/10/2021	Redemption 100.0000		43,607	43,607	43,607	43,607						43,607				327	11/10/2039	1.C
00912X-AM-6	AIR LEASE CORP SR UNSEC 3.875% 04/01/21		03/02/2021	Call 100.0000		8,675,000	8,675,000	8,657,824	8,674,327		449		449		8,674,776		224	224	140,999	04/01/2021	2.B FE
009158-AT-3	AIR PRODUCTS & CHEMICALS SR UNSEC 2.750% 02/03/23		03/30/2021	BANK OF AMERICA		12,368,082	11,850,000	11,801,771	11,838,784		1,294		1,294		11,840,079		528,003	528,003	215,440	02/03/2023	1.F FE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		03/15/2021	Redemption 100.0000		25,131	25,131	25,131	25,131						25,131				289	10/15/2032	2.B
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		03/31/2021	Redemption 100.0000		286,061	286,061	286,061	286,061						286,061				5,964	03/31/2042	2.C

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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
	ALGIERS R/E VENTURES LLC-WAG N SR-SEC			Redemption 100.0000																	
01560#-AA-4	6.930% 03/15/34		03/15/2021			25,173	25,173	25,173	25,173						25,173				291	03/15/2034	2.B
	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36																				
02147Q-AE-2			03/01/2021	Paydown		486,392	481,551	203,148	172,429		312,242		312,242		484,670		1,722	1,722	4,710	08/25/2036	1.D FM
	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37																				
02148F-AW-5			03/01/2021	Paydown		294,244	292,012	114,063	99,154		194,325		194,325		293,480		765	765	2,152	04/25/2037	1.D FM
	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47																				
02148Y-AD-6			03/01/2021	Paydown		273,691	298,843	67,841	44,791		232,655		232,655		277,446		(3,755)	(3,755)	3,355	01/25/2047	1.D FM
	CWALT 2006-43CB 1A8 FLT AS 0.556% 02/25/37																				
02149F-AH-7			03/25/2021	Paydown		125,993	119,717	44,590	34,620		89,560		89,560		124,181		1,812	1,812	148	02/25/2037	1.D FM
	CWALT 2007-2CB 1A10 SSNR NAS 5.750%																				
02149H-AK-6	03/25/37		03/01/2021	Paydown		108,782	109,614	24,132	17,289		91,625		91,625		108,913		(131)	(131)	934	03/25/2037	1.D FM
	CWALT 2007-15CB A19 EXCH SSNR AS 5.750%																				
02151C-BD-7	07/25/37		03/01/2021	Paydown		321,074	311,802	156,272	142,430		174,450		174,450		316,880		4,193	4,193	3,229	07/25/2037	1.D FM
	CWALT 2007-21CB 1A4 SSNR NAS 6.000%																				
02151F-AD-1	09/25/37		03/01/2021	Paydown		360,466	343,088	200,552	182,832		168,432		168,432		351,265		9,202	9,202	4,198	09/25/2037	1.D FM
	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000%																				
02151N-BA-9	08/25/37		03/01/2021	Paydown		95,095	89,108	19,448	17,638		76,291		76,291		93,929		1,166	1,166	1,299	08/25/2037	1.D FM
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		03/01/2021	Paydown		460,902	460,902	391,767	437,102		23,800		23,800		460,902				4,872	12/25/2035	1.D FM
	AHM 2004-3 4A XRESET FLT DLY AFC A 1.720%																				
02660T-BN-2	10/25/34		03/01/2021	Paydown		523,770	523,770	507,402	512,827		10,943		10,943		523,770				1,552	10/25/2034	1.D FM
	AHM 2004-4 2A2 FLT STEP AFC IRC SS 0.829%																				
02660T-CF-8	02/25/45		03/25/2021	Paydown		45,556	45,556	39,003	45,556						45,556				55	02/25/2045	1.D FM
	AHM 2005-2 4A2 XRESET FLT DLY AFC 1.701%																				
02660T-FG-3	09/25/45		03/01/2021	Paydown		359,700	359,700	338,280	346,423		13,277		13,277		359,700				1,058	09/25/2045	1.D FM
	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24																				
028909-AC-3			01/08/2021	Paydown					(2,334)		2,334		2,334							02/18/2024	6. *
	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B																				
02928#-AN-1	7.095% 05/18/23		01/31/2021	Paydown		7,860	7,860				7,860		7,860		7,860				37	05/18/2023	6. *
	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3																				
02928#-AQ-4	6.500% 12/18/23		01/31/2021	Paydown		9,769	9,769				9,769		9,769		9,769				(6)	12/18/2023	6. *
	AMSI 2004-FR1 A6 STEP AFC AS 4.183%																				
03072S-QP-3	05/25/34		03/01/2021	Paydown		479,410	479,410	479,410	479,410						479,410				3,395	05/25/2034	1.D FM
	AMSI 2004-R9 M3 MEZ FLT STEP 1.129%																				
03072S-UQ-6	10/25/34		03/25/2021	Paydown		131,619	131,619	117,676	127,410		4,209		4,209		131,619				252	10/25/2034	1.D FM
	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC			Redemption 100.0000																	
03785#-AA-9	4.140% 06/15/28		03/15/2021			450,989	450,989	453,244	452,689		(1,700)		(1,700)		450,989				3,115	06/15/2028	1.G Z
03789X-AD-0	DIN 2019-1A A2I SEQ 4.194% 06/07/49		03/05/2021	Paydown		29,375	29,375	29,375	29,375						29,375				308	06/07/2049	2.B FE
03789X-AE-8	DIN 2019-1A A2II SUB 4.723% 06/07/49		03/05/2021	Paydown		60,550	60,550	60,550	60,550						60,550				715	06/07/2049	2.B FE
	ARAMARK SERVICES INC CO.GUARNT 4.750%																				
038522-AN-8	06/01/26		02/19/2021	BARCLAYS BANK PLC		1,025,000	1,000,000	1,000,000	1,000,000						1,000,000		25,000	25,000	10,819	06/01/2026	4.A FE
	ARAMARK SERVICES INC CO.GUARNT 5.000%																				
038522-AP-3	04/01/25		02/09/2021	BANK OF AMERICA		15,412,500	15,000,000	15,000,000	15,000,000						15,000,000		412,500	412,500	270,833	04/01/2025	4.A FE
	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2																				
038779-AB-0	144A 3.237% 07/30/50		01/30/2021	Paydown		18,750	18,750	18,750	18,750						18,750				152	07/30/2050	2.C FE
	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450%																				
03927N-AA-1	12/21/42		03/01/2021	Paydown		234,707	234,707	149,172	172,255		62,451		62,451		234,707				2,142	12/21/2042	5.C FE
	CENTER OPERATING CO-LP B-SR-SEC 8.200%			Redemption 100.0000																	
04004#-AB-0	09/30/23		03/31/2021			1,883,474	1,883,474	1,883,474	1,883,474						1,883,474				38,611	09/30/2023	2.B PL
	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 1.351%																				
04541G-EL-2	06/15/33		03/15/2021	Paydown		102,135	102,135	96,645	102,135						102,135				164	06/15/2033	1.D FM
	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 2.209%																				
04542B-BN-1	03/25/32		03/25/2021	Paydown		2,665	2,665	829	972		1,692		1,692		2,665				9	03/25/2032	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
	ASSOCIATED ELECTRIC COOP INC. 3.580%			Redemption 100.0000																	
04560*-AK-0	05/31/47		02/28/2021			264,989	264,989	264,989	264,989						264,989				2,372	02/28/2047	1.D
	ATLANTA FALCONS STADIUM CO-LLC 3.590%			Redemption 100.0000																	
04774#-AA-0	09/01/42		03/01/2021			473,533	473,533	473,533	473,533						473,533				8,500	09/01/2042	2.B PL
	ATLANTA FALCONS STADIUM CO-LLC 3.590%			Redemption 100.0000																	
04774#-AB-8	09/01/42		03/01/2021			334,258	334,258	334,258	334,258						334,258				6,000	09/01/2042	2.B PL
05377R-CF-9	AESOP 2016-1A B SUB 3.780% 06/20/22		03/20/2021	Paydown		4,500,000	4,500,000	4,499,983	4,499,993		7		7		4,500,000				28,350	06/20/2022	2.B FE
05377R-CH-5	AESOP 2016-1A C SUB 4.940% 06/20/22		03/20/2021	Paydown		2,500,000	2,500,000	2,499,041	2,499,915		85		85		2,500,000				20,583	06/20/2022	2.B FE
	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 1.199%																				
05490Q-AJ-7	05/26/46		03/01/2021	Paydown		1,043,408	1,043,408	912,982	968,596		74,812		74,812		1,043,408				2,608	05/26/2046	1.D FM
	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.319%																				
05530V-AA-7	04/25/37		03/25/2021	Paydown		39,256	39,256	34,938	36,296		2,959		2,959		39,256				28	04/25/2037	1.D FM
	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.248%																				
05530V-AB-5	04/25/37		03/25/2021	Paydown		108,150	108,150	96,253	100,001		8,149		8,149		108,150				57	04/25/2037	1.D FM
	BURLINGTN NO SF 05-3 TR PT CERTS 4.830%			Redemption 100.0000																	
05566S-AA-1	01/15/23		01/15/2021			425,528	425,528	430,035	425,873		(346)		(346)		425,528				10,276	01/15/2023	1.B FE
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		03/25/2021	Paydown		204,750	204,750	204,699	204,719		32		32		204,750				945	05/25/2029	1.F FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		03/25/2021	Paydown		67,659	67,659	67,649	67,653		6		6		67,659				344	05/25/2029	2.B FE
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		02/15/2021			145,147	145,147	145,147	145,147						145,147				773	03/15/2037	1.E PL
	FEDEX CTL PT TRUST-SER 2017A-F 4.260%			Redemption 100.0000																	
05587*-AA-8	03/15/37		03/15/2021			72,960	72,960	72,960	72,960						72,960				777	03/15/2037	2.B Z
	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425%			Redemption 100.0000																	
05606*-AB-3	01/31/36		03/31/2021			160,146	160,146	154,081	155,554		4,592		4,592		160,146				1,191	01/31/2036	3.C Z
	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600%			Redemption 100.0000																	
05606*-AC-1	01/31/36		03/30/2021			43,947	43,947	43,947	43,947						43,947				340	01/30/2036	3.C Z
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		03/02/2021	Paydown		371,480	371,480	371,471	371,474		6		6		371,480				1,846	10/04/2032	1.F FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		03/02/2021	Paydown		92,863	92,863	92,858	92,859		4		4		92,863				562	10/04/2032	2.C FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		03/02/2021	Paydown		319,883	319,883	319,818	319,830		52		52		319,883				2,366	02/02/2034	2.C FE
	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22			Redemption 100.0000																	
05643#-AA-6			03/31/2021			1,897,502	1,897,502	1,897,502	1,897,502						1,897,502				32,447	09/30/2022	1.E
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		03/01/2021	Paydown		65,124	65,124	61,033	62,051		3,073		3,073		65,124				534	11/25/2032	1.D FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		03/01/2021	Paydown		137,639	137,639	139,591	139,178		(1,539)		(1,539)		137,639				1,129	11/25/2032	1.D FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		03/01/2021	Paydown		317,730	317,730	310,795	311,397		6,333		6,333		317,730				2,390	11/25/2034	1.D FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		03/01/2021	Paydown		150,182	156,271	139,361	142,906		12,843		12,843		155,750		(5,568)	(5,568)	1,206	10/25/2035	3.B FM
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		01/01/2021	Paydown		1,620,662	1,620,662	1,215,513	1,288,098		332,564		332,564		1,620,662				7,428	06/25/2035	1.D FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		01/01/2021	Paydown		1,498,288	1,498,288	944,711	1,016,685		481,604		481,604		1,498,288				6,867	10/25/2035	1.D FM
	BOAMS 2003-J B1 SUB CSTR NAS 2.593%																				
05948X-YR-6	11/25/33		03/01/2021	Paydown		188,008	188,008	174,612	176,697		11,311		11,311		188,008				664	11/25/2033	1.D FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.153%																				
05949A-LK-4	08/25/34		03/01/2021	Paydown		412,382	412,382	340,682	272,599		139,783		139,783		412,382				2,352	08/25/2034	1.D FM
	BOAMS 2004-K 2A1 CSTR PT AS 2.708% 12/25/34																				
05949A-XG-0			03/01/2021	Paydown		193,980	193,980	189,616	190,238		3,742		3,742		193,980				701	12/25/2034	1.D FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		03/01/2021	Paydown		178,830	244,408	224,969	246,400		(1,434)		(1,434)		244,966		(66,136)	(66,136)	2,143	09/25/2035	4.B FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		03/01/2021	Paydown		319,700	327,123	224,673	181,518		142,303		142,303		323,820		(4,120)	(4,120)	3,634	03/25/2036	1.D FM
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36																				
05949T-BF-5			03/01/2021	Paydown		121,792	124,339	80,122	65,466		57,663		57,663		123,129		(1,337)	(1,337)	1,681	01/25/2036	1.D FM
	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000%																				
05949Y-AC-2	05/25/36		03/01/2021	Paydown		111,822	126,941	87,707	90,382		32,207		32,207		122,589		(10,767)	(10,767)	1,716	05/25/2036	1.D FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		03/01/2021	Paydown		140,121	159,067	78,770	75,869		73,286		73,286		149,154		(9,033)	(9,033)	2,151	05/25/2036	1.D FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		03/01/2021	Paydown		672,426	672,426	667,776	667,948		4,478		4,478		672,426				6,713	09/25/2036	3.B FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		03/01/2021	Paydown		137,027	144,174	135,707	139,556		4,389		4,389		143,945		(6,918)	(6,918)	877	08/25/2036	3.B FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		03/01/2021	Paydown		50,278	53,394	14,480	4,378		46,155		46,155		50,533		(255)	(255)	531	09/25/2036	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
	BAFC 2006-1 1A1 CSTR SSNR AS 2.455%																				
05951V-AA-7	12/20/36		03/01/2021	Paydown		164,676	164,676	157,414	157,836		6,840		6,840		164,676				870	12/20/2036	1.D FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		03/01/2021	Paydown		180	180	184	180						180				2	04/20/2032	1.D FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		03/01/2021	Paydown		7,224	7,224	6,953	6,990		234		234		7,224				78	07/20/2032	1.D FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		03/01/2021	Paydown		18,193	18,193	17,625	17,684		509		509		18,193				168	09/20/2034	1.D FM
	BAFC 2005-D B1 SUB CSTR NAS 3.128% 05/25/35																				
06051G-DQ-9			03/01/2021	Paydown		93,823	93,823	89,015	89,413		4,411		4,411		93,823				544	05/25/2035	4.B FM
	BARRY-WEHMILLER COS-INC. 2011-SR 4.570%																				
06887#-AA-9	01/26/21		01/26/2021	Maturity		46,000,000	46,000,000	47,141,980	46,011,806		(11,806)		(11,806)		46,000,000				1,051,100	01/26/2021	2.C PL
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 2.358% 04/25/34		03/01/2021	Paydown		211,829	211,829	211,101	211,137		692		692		211,829				699	04/25/2034	1.D FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 3.175% 07/25/34		03/01/2021	Paydown		400,157	400,157	400,408	400,062		96		96		400,157				1,715	07/25/2034	1.D FM
	BALTA 2004-10 M1 MEZ FLT STEP AFC IR																				
07386H-ME-8	1.008% 09/25/34		03/25/2021	Paydown		312,787	312,787	270,756	288,894		23,894		23,894		312,787				184	09/25/2034	1.D FM
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																	
07387#-AA-2	10/08/25		03/31/2021			183,600	183,600	183,600	183,600						183,600				2,245	10/08/2025	2.C PL
	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.084%																				
073879-KC-1	11/25/34		03/25/2021	Paydown		1,052,148	1,052,148	921,819	991,978		60,170		60,170		1,052,148				1,667	11/25/2034	1.D FM
	BSABS 2005-AC1 A CSTR STEP AFC 6.000%																				
073879-QE-1	02/25/35		03/01/2021	Paydown		1,225,370	1,225,370	961,107	833,686		391,684		391,684		1,225,370				(2,960)	02/25/2035	1.D FM
	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35																				
073879-SL-3			03/01/2021	Paydown		372,003	372,003	299,904	264,106		107,897		107,897		372,003				2,705	04/25/2035	1.D FM
	BSARM 2006-1 A1 XRESET FLT DLY AFC S 2.340%																				
07387A-GZ-2	02/25/36		03/01/2021	Paydown		154,633	154,633	148,249	151,149		3,484		3,484		154,633				624	02/25/2036	1.D FM
	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.279%																				
07400N-AA-8	06/25/47		03/25/2021	Paydown		212,648	212,648	176,764	180,721		31,928		31,928		212,648				97	06/25/2047	1.D FM
	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.289%																				
07400N-AS-9	06/25/37		03/25/2021	Paydown		469,258	469,258	415,819	425,115		44,143		44,143		469,258				231	06/25/2037	1.D FM
	BECTON DICKINSON AND CO SR UNSEC 3.125%																				
075887-BA-6	11/08/21		03/13/2021	Call 101.8570		40,742,815	40,000,000	40,123,600	40,012,251		(2,801)		(2,801)		40,009,450		(9,450)	(9,450)	1,176,843	11/08/2021	2.C FE
	BERKSHIRE HATHWAY ENERGY SERIES 144A 3.700%																				
084659-AU-5	07/15/30		03/03/2021	Tax Free Exchange		12,149,990	12,150,000	12,148,056	12,149,843		147		147		12,149,990				419,580	07/15/2030	1.G FE
084659-AW-1	BERKSHIRE HATHWAY ENERGY 4.250% 10/15/50		03/03/2021	Tax Free Exchange		6,962,598	7,000,000	6,961,850	6,962,493		105		105		6,962,598				114,042	10/15/2050	1.G FE
085790-AY-9	BERRY GLOBAL INC SECURED 5.125% 07/15/23		01/23/2021	Call 101.2810		1,363,242	1,346,000	1,306,461	1,331,213		325		325		1,331,538		14,462	14,462	53,266	07/15/2023	3.B FE
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08860#-AA-8	5.697% 12/15/31		03/15/2021			38,320	38,320	38,320	38,320						38,320				364	12/15/2031	2.B
	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			Redemption 100.0000																	
08862#-AA-6	6.210% 09/15/30		03/15/2021			53,454	53,454	53,738	53,594		(140)		(140)		53,454				554	09/15/2030	2.B
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08864#-AA-2	6.320% 10/15/33		03/15/2021			33,738	33,738	33,738	33,738						33,738				356	10/15/2033	2.B
	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			Redemption 100.0000																	
08866#-AA-0	6.660% 01/15/34		03/15/2021			37,319	37,319	37,319	37,319						37,319				415	01/15/2034	2.B
	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33			Redemption 100.0000																	
08866@-AA-2			03/15/2021			39,842	39,842	39,842	39,842						39,842				447	12/15/2033	2.B
	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			Redemption 100.0000																	
08867@-AA-1	6.570% 03/15/34		03/15/2021			36,489	36,489	36,489	36,489						36,489				400	03/15/2034	2.B
	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC			Redemption 100.0000																	
08868#-AA-8	6.850% 08/15/33		03/15/2021			48,678	48,678	48,678	48,678						48,678				557	08/15/2033	2.B
	BGS CTL PT TRUST-WAG BATESVILL SR-SEC			Redemption 100.0000																	
08868*-AA-2	6.850% 03/15/34		03/15/2021			60,069	60,069	60,069	60,069						60,069				687	03/15/2034	2.B
	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489%			Redemption 100.0000																	
08877@-AA-9	06/15/32		03/15/2021			303,887	303,887	303,887	303,887						303,887				3,292	06/15/2032	1.B
	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC			Redemption 100.0000																	
08878@-AA-8	6.820% 07/15/33		03/15/2021			36,043	36,043	36,043	36,043						36,043				410	07/15/2033	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		02/15/2021	Redemption 100.0000		9,127	9,127	9,127	9,127						9,127				92	01/15/2037	2.A FE
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		03/15/2021	Redemption 100.0000		9,173	9,173	9,173	9,173						9,173				139	01/15/2037	2.B
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		01/15/2021	Redemption 100.0000		9,082	9,082	9,082	9,082						9,082				46	01/15/2037	2.C Z
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		03/15/2021	Redemption 100.0000		63,843	63,843	63,843	63,843						63,843				424	06/15/2032	1.B
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		03/15/2021	Redemption 100.0000		210,924	210,924	210,924	210,924						210,924				1,898	09/15/2025	1.B
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		02/15/2021	Redemption 100.0000		419,925	419,925	419,925	419,925						419,925				1,891	09/15/2025	1.G Z
095370-AB-8	BLUE CUBE SPINCO LLC CO.GUARNT 9.750% 10/15/23		01/15/2021	Call 102.4380		7,508,705	7,330,000	7,330,000	7,330,000						7,330,000				357,374	10/15/2023	3.C FE
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		03/15/2021	Redemption 100.0000		150,429	150,429	150,429	150,429						150,429				1,055	03/15/2043	1.C
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		03/15/2021	Redemption 100.0000		64,545	64,545	64,545	64,545						64,545				393	06/15/2040	1.G FE
10112R-AS-3	BOSTON PROPERTIES LP SR UNSEC 4.125% 05/15/21		02/14/2021	Call 100.0000		17,000,000	17,000,000	16,838,100	16,992,859		2,345		2,345		16,995,204		4,796	4,796	173,365	05/15/2021	2.A FE
10373Q-AG-5	BP CAP MARKETS AMERICA CO.GUARNT 4.742% 03/11/21		03/11/2021	Various		39,850,000	39,850,000	40,875,070	39,940,022		(90,022)		(90,022)		39,850,000				944,844	03/11/2021	1.F FE
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		03/30/2021	Redemption 100.0000		755,780	755,780	755,780	755,780						755,780				14,246	09/30/2041	2.C PL
110122-DB-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.625% 05/15/24		02/18/2021	TENDER SALE		2,617,250	2,500,000	2,614,796	2,600,509		(4,619)		(4,619)		2,595,890		21,360	21,360	24,670	05/15/2024	1.F FE
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25		02/18/2021	TENDER SALE		44,328,418	41,008,000	43,742,062	43,501,367		(75,739)		(75,739)		43,425,628		902,790	902,790	829,842	08/15/2025	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		03/20/2021	Redemption 2.0717		175,363	8,464,548	8,464,548	8,464,548		(8,289,184)		(8,289,184)		175,363				80,413	09/20/2031	1.F FE
11044M-AA-4	BRITISH AIR 20 1 A PPT SERIES 144A 4.250% 11/15/32		02/15/2021	Redemption 100.0000		27,724	27,724	27,724	27,724						27,724				245	11/15/2032	1.G FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		02/01/2021	Redemption 100.0000		63,257	63,257	63,257	63,257						63,257				717	01/01/2030	1.A FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		03/01/2021	Redemption 100.0000		63,655	63,655	63,655	63,655						63,655				1,122	01/01/2030	1.A Z
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		01/01/2021	Redemption 100.0000		62,861	62,861	62,861	62,861						62,861				313	01/01/2030	1.G Z
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		03/01/2021	Redemption 100.0000		261,044	261,044	261,044	261,044						261,044				1,853	07/01/2035	1.C
12189L-AD-3	BURLINGTN NORTH SANTA FE SR UNSEC 4.100% 06/01/21		03/01/2021	Call 100.0000		10,000,000	10,000,000	9,956,700	9,997,845		842		842		9,998,687		1,313	1,313	102,500	06/01/2021	1.E FE
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		01/15/2021	Redemption 100.0000		20,331	20,331	20,265	20,330		1		1		20,331				465	01/15/2021	1.C FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		01/27/2021	CREDIT SUISSE SECURITIES US LL		230,755	230,557	230,419	230,540						230,540		216	216	1,031	10/15/2044	1.E FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		03/15/2021	Paydown		126,908	126,908	126,831	126,898		10		10		126,908				778	10/15/2044	1.E FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		01/27/2021	CREDIT SUISSE SECURITIES US LL		666,645	665,994	665,801	665,942		3		3		665,944		700	700	3,150	04/15/2047	1.E FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		03/15/2021	Paydown		82,357	82,357	82,333	82,350		7		7		82,357				532	04/15/2047	1.E FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		03/15/2021	Paydown		107,370	107,370	107,355	107,362		8		8		107,370				752	04/15/2047	1.E FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 0.229% 07/25/37		03/25/2021	Paydown		75,190	75,190	38,437	34,816		40,374		40,374		75,190				26	07/25/2037	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		02/15/2021	Redemption 100.0000		31,653	31,653	31,949	31,853		(200)		(200)		31,653				351	01/15/2036	2.A FE
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		03/15/2021	Redemption 100.0000		31,828	31,828	32,126	32,029		(201)		(201)		31,828				529	01/15/2036	2.B
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		01/15/2021	Redemption 100.0000		31,478	31,478	31,773	31,677		(199)		(199)		31,478				174	01/15/2036	2.C Z
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		03/15/2021	Redemption 100.0000		46,960	46,960	46,960	46,960						46,960				391	05/15/2044	1.A FE
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		03/15/2021	Redemption 100.0000		15,813	15,813	15,813	15,813						15,813				127	01/15/2044	1.E PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		03/15/2021	Redemption 100.0000		43,324	43,324	43,324	43,324						43,324				312	08/15/2043	1.E PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.100% 12/25/36		03/01/2021	Paydown		41,022	41,022	35,109	36,364		4,658		4,658		41,022				162	12/25/2036	1.D FM
12502@-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22		03/10/2021	Redemption 100.0000		82,714	82,714	82,714	82,714						82,714				776	02/10/2022	1.C
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		03/10/2021	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				8,199	07/10/2022	1.F FE
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		03/10/2021	Redemption 100.0000		81,785	81,785	81,785	81,785						81,785				699	06/10/2023	1.C
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		03/15/2021	Redemption 100.0000		51,784	51,784	51,784	51,784						51,784				379	06/15/2042	2.C PL
12505F-AD-3	OUTFRONT MEDIA CAP LLC/C CO.GUARNT 5.625% 02/15/24		02/16/2021	Call 100.9380		10,194,738	10,100,000	10,147,194	10,109,837		(1,080)		(1,080)		10,108,757		(8,757)	(8,757)	238,347	02/15/2024	4.B FE
12510H-AF-7	CAPITAL AUTOMOTIVE REIT SERIES 2020-1A CLASS A6 144A 3.810% 02/15/50		03/15/2021	Paydown		7,188	7,188	7,183	7,184		4		4		7,188				46	02/15/2050	1.E FE
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		03/01/2021	Paydown		1,035	1,035	1,073	1,068		(33)		(33)		1,035				5	04/15/2052	1.A FE
12532B-AC-1	CFCRE 2016-C7 A2 SEQ 3.585% 12/10/54		03/01/2021	Paydown		403,313	403,313	407,344	405,203		(1,889)		(1,889)		403,313				3,615	12/10/2054	1.D FM
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		03/01/2021	Redemption 100.0000		299,608	299,608	299,608	299,608						299,608				3,297	11/01/2032	2.B
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		03/10/2021	Redemption 100.0000		1,332,641	1,332,641	1,332,641	1,332,641						1,332,641				12,569	12/10/2023	2.A
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		02/10/2021	Redemption 100.0000		284,922	284,922	284,922	284,922						284,922				2,042	01/10/2030	2.B FE
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		03/10/2021	Redemption 100.0000		285,948	285,948	285,948	285,948						285,948				3,074	01/10/2030	2.B Z
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		01/10/2021	Redemption 100.0000		283,909	283,909	283,909	283,909						283,909				1,017	01/10/2030	2.C Z
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		03/10/2021	Redemption 100.0000		696,331	696,331	696,331	696,331						696,331				3,833	07/31/2027	1.C
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		03/10/2021	Redemption 100.0000		247,907	247,907	247,907	247,907						247,907				2,989	04/10/2041	1.B
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		02/10/2021	Redemption 100.0000		246,915	246,915	246,915	246,915						246,915				1,985	04/10/2041	1.E FE
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		01/10/2021	Redemption 100.0000		245,926	245,926	245,926	245,926						245,926				988	04/10/2041	1.G Z
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		02/05/2021	Redemption 100.0000		132,413	132,413	132,413	132,413						132,413				942	08/05/2033	1.G FE
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		01/05/2021	Redemption 100.0000		131,944	131,944	131,944	131,944						131,944				470	08/05/2033	2.C Z
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		03/05/2021	Redemption 100.0000		132,884	132,884	132,884	132,884						132,884				1,419	08/05/2033	3.A
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		03/10/2021	Redemption 100.0000		40,812	40,812	40,812	40,812						40,812				483	12/10/2033	1.C

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC			Redemption 100.0000																	
12540#-AA-6	4.738% 12/10/33		02/10/2021			81,143	81,143	81,143	81,143						81,143				481	12/10/2033	1.G Z
	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC			Redemption 100.0000																	
12540@-AA-8	4.700% 07/10/40		03/10/2021			445,254	445,254	445,254	445,254						445,254				3,492	07/10/2040	2.A
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		03/01/2021	Paydown		226,364	226,364	147,028	104,841		121,523		121,523		226,364				1,940	05/25/2036	1.D FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		02/01/2021	Paydown		26,485	21,765	11,165	9,524		14,915		14,915		24,439		2,046	2,046	222	09/25/2036	1.D FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		01/01/2021	Paydown		134,514	134,521	73,843	69,545		64,973		64,973		134,518		(4)	(4)	701	10/25/2036	1.D FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		01/01/2021	Paydown		67,473	67,477	38,889	36,525		30,950		30,950		67,475		(2)	(2)	351	10/25/2036	1.D FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		03/01/2021	Paydown		259,083	258,150	129,533	100,725		157,991		157,991		258,717		367	367	2,412	01/25/2037	1.D FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		03/01/2021	Paydown		312,141	310,970	195,493	169,842		141,666		141,666		311,509		633	633	2,599	02/25/2037	1.D FM
	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37																				
12544A-BB-0			03/01/2021	Paydown		132,577	132,079	54,451	24,867		107,618		107,618		132,484		92	92	1,104	02/25/2037	1.D FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		03/01/2021	Paydown		25,119	25,025				25,119		25,119		25,119				209	02/25/2037	1.D FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		03/01/2021	Paydown		274,062	276,121	171,156	149,695		125,474		125,474		275,169		(1,107)	(1,107)	3,140	09/25/2037	1.D FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		03/01/2021	Paydown		196,779	198,257	132,393	117,860		79,792		79,792		197,651		(872)	(872)	2,443	09/25/2037	1.D FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		03/01/2021	Paydown		234,627	237,079	160,905	138,165		97,886		97,886		236,051		(1,424)	(1,424)	2,411	08/25/2037	1.D FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		03/01/2021	Paydown		55,452	53,597	17,766	15,694		39,219		39,219		54,913		539	539	382	05/25/2037	1.D FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		03/01/2021	Paydown		428,902	428,917	198,032	176,681		252,227		252,227		428,908		(6)	(6)	3,725	07/25/2037	1.D FM
125523-BR-0	CIGNA CORP NEW GLBL NT 3.900% 02/15/22		03/18/2021	Call 103.0871		3,195,701	3,100,000	3,175,029	3,153,796		(9,722)		(9,722)		3,144,073		(44,073)	(44,073)	167,233	02/15/2022	2.B FE
	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			Redemption 100.0000																	
12555#-AA-8	5.600% 08/16/33		03/16/2021			44,419	44,419	44,419	44,419						44,419				622	08/16/2033	1.B
	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			Redemption 100.0000																	
12555#-AA-8	5.600% 08/16/33		02/16/2021			44,212	44,212	44,212	44,212						44,212				413	08/16/2033	1.E FE
	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			Redemption 100.0000																	
12555#-AA-8	5.600% 08/16/33		01/16/2021			44,007	44,007	44,007	44,007						44,007				205	08/16/2033	1.G Z
	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			Redemption 100.0000																	
12555@-AA-0	5.060% 10/10/38		03/10/2021			42,885	42,885	42,885	42,885						42,885				542	10/10/2038	1.C
	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			Redemption 100.0000																	
12555@-AA-0	5.060% 10/10/38		01/10/2021			42,518	42,518	42,518	42,518						42,518				179	10/10/2038	1.G Z
	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			Redemption 100.0000																	
12555@-AA-0	5.060% 10/10/38		02/10/2021			42,701	42,701	42,701	42,701						42,701				360	10/10/2038	2.C FE
	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%			Redemption 100.0000																	
12556*-AA-1	03/15/33		03/15/2021			37,802	37,802	37,802	37,802						37,802				404	03/15/2033	1.B
	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%			Redemption 100.0000																	
12556*-AA-1	03/15/33		02/15/2021			37,668	37,668	37,668	37,668						37,668				268	03/15/2033	1.F FE
	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%			Redemption 100.0000																	
12556*-AA-1	03/15/33		01/15/2021			37,534	37,534	37,534	37,534						37,534				134	03/15/2033	1.G Z
	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			Redemption 100.0000																	
12557#-AA-6	4.310% 03/15/36		03/15/2021			73,030	73,030	73,030	73,030						73,030				787	03/15/2036	1.B
	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			Redemption 100.0000																	
12557#-AA-6	4.310% 03/15/36		02/15/2021			72,769	72,769	72,769	72,769						72,769				523	03/15/2036	1.F FE
	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			Redemption 100.0000																	
12557#-AA-6	4.310% 03/15/36		01/15/2021			72,509	72,509	72,509	72,509						72,509				260	03/15/2036	1.G Z
	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970%			Redemption 100.0000																	
12558#-AA-5	10/15/29		03/15/2021			1,002,543	1,002,543	1,002,543	1,002,543						1,002,543				6,585	10/15/2029	1.G Z
	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL			Redemption 100.0000																	
12558@-AA-7	ESTATE AS P 3.605% 09/10/35		03/10/2021			1,315,644	1,315,644	1,315,644	1,315,644						1,315,644				7,913	09/10/2035	1.B
	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A																				
12563L-AN-7	2.080% 09/18/45		03/17/2021	Paydown		250,000	250,000	249,885	249,888		112		112		250,000				867	09/18/2045	1.F FE
	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36																				
12566R-AG-6			03/01/2021	Paydown		261,601	287,732	201,935	223,207		58,677		58,677		281,884		(20,283)	(20,283)	3,685	11/25/2036	1.D FM
	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37																				
12566X-AE-8			03/01/2021	Paydown		441,049	452,476	280,536	286,209		162,070		162,070		448,279		(7,229)	(7,229)	5,236	07/25/2037	1.D FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		03/01/2021	Paydown		212,863	218,378	131,944	147,645		68,946		68,946		216,591		(3,727)	(3,727)	2,527	07/25/2037	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
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		03/10/2021	Redemption 100.0000		56,477	56,477	56,477	56,477						56,477				597	10/10/2041	1.C
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		02/10/2021	Redemption 100.0000		112,360	112,360	112,360	112,360						112,360				594	10/10/2041	1.G Z
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		03/10/2021	Redemption 100.0000		273,500	273,500	273,500	273,500						273,500				2,310	12/10/2036	1.B
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		01/10/2021	Redemption 100.0000		271,910	271,910	271,910	271,910						271,910				766	12/10/2036	1.G Z
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		02/10/2021	Redemption 100.0000		272,703	272,703	272,703	272,703						272,703				1,536	12/10/2036	6. *
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		03/01/2021	Paydown		18	18				18		18		18				2	11/25/2027	1.D FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		03/10/2021	Redemption 100.0000		274,224	274,224	274,224	274,224						274,224				1,636	08/10/2032	1.C
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		01/05/2021	Redemption 100.0000		6,886	6,886	6,886	6,886						6,886				25	04/05/2050	1.G Z
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		02/05/2021	Redemption 100.0000		12,823	12,823	12,823	12,823						12,823				94	04/05/2050	1.G FE
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		03/05/2021	Redemption 100.0000		12,870	12,870	12,870	12,870						12,870				142	04/05/2050	1.G Z
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		03/10/2021	Redemption 100.0000		560,048	560,048	560,048	560,048						560,048				3,833	12/10/2026	1.G Z
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		02/10/2021	Redemption 100.0000		1,239,236	1,239,236	1,245,432	1,244,581		(5,345)		(5,345)		1,239,236				6,741	08/10/2038	1.C PL
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		03/10/2021	Redemption 100.0000		623,090	623,090	626,206	625,778		(2,688)		(2,688)		623,090				6,774	08/10/2038	1.C Z
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		03/10/2021	Redemption 100.0000		197,892	197,892	197,892	197,892						197,892				1,963	02/10/2029	1.B
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		02/10/2021	Redemption 100.0000		393,694	393,694	393,694	393,694						393,694				1,953	02/10/2029	1.G Z
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		03/10/2021	Redemption 100.0000		50,244	50,244	50,244	50,244						50,244				411	11/30/2043	2.C Z
12624B-AC-0	COMM 2012-CR1 A3 SEQ 3.391% 05/15/45		01/01/2021	Paydown		1,238,930	1,238,930	1,300,054	1,243,576		(4,646)		(4,646)		1,238,930				3,501	05/15/2045	1.D FM
12626B-AD-6	COMM 2013-CR10 A4 AFC SEQ 4.210% 08/10/46		01/28/2021	BARCLAYS BANK PLC		30,695,714	28,230,000	29,749,396	28,672,529		(14,466)		(14,466)		28,658,063		2,037,651	2,037,651	99,040	08/10/2046	1.D FM
12626L-AE-2	COMM 2013-CR11 A4 SEQ 4.258% 08/10/50		03/02/2021	BARCLAYS BANK PLC		109,315,682	100,382,000	103,787,540	101,327,248		(47,897)		(47,897)		101,279,351		8,036,331	8,036,331	882,603	08/10/2050	1.D FM
12626P-AL-7	CRH AMERICA INC CO.GUARNT 5.750% 01/15/21		01/15/2021	Maturity		15,000,000	15,000,000	14,991,600	14,999,966		34		34		15,000,000				431,250	01/15/2021	2.A FE
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		03/01/2021	Paydown		188,499	188,499	70,690	59,724		128,775		128,775		188,499				691	02/25/2037	1.D FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		03/01/2021	Paydown		98,069	100,706	68,769	43,846		55,357		55,357		99,203		(1,134)	(1,134)	725	03/25/2037	1.D FM
126408-GZ-0	CSX CORP SR UNSEC 3.700% 11/01/23		02/26/2021	Call 0.0000		(19)													(19)	11/01/2023	2.A FE
12646X-AK-8	CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43		03/01/2021	Paydown		1,561,897	1,561,897	1,407,660	1,449,313		112,585		112,585		1,561,897				7,333	05/25/2043	1.D FM
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		03/01/2021	Paydown		1,302,469	1,302,469	1,294,329	1,294,832		7,637		7,637		1,302,469				9,009	03/25/2044	1.D FM
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		03/15/2021	Redemption 100.0000		13,422	13,422	13,422	13,422						13,422				137	01/15/2034	1.B
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		02/15/2021	Redemption 100.0000		13,376	13,376	13,376	13,376						13,376				91	01/15/2034	1.D FE
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		01/15/2021	Redemption 100.0000		13,331	13,331	13,331	13,331						13,331				45	01/15/2034	1.G Z
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		03/15/2021	Redemption 100.0000		147,436	147,436	147,436	147,436						147,436				937	08/15/2037	1.C
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		03/15/2021	Redemption 100.0000		604,928	604,928	604,928	604,928						604,928				7,425	03/15/2026	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
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		02/15/2021	Redemption 100.0000		602,463	602,463	602,463	602,463						602,463				4,930	03/15/2026	1.G FE
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		01/15/2021	Redemption 100.0000		600,008	600,008	600,008	600,008						600,008				2,455	03/15/2026	2.C Z
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		02/15/2021	Redemption 100.0000		40,414	40,414	40,414	40,414						40,414				303	05/15/2025	1.B FE
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		03/15/2021	Redemption 100.0000		40,566	40,566	40,566	40,566						40,566				456	05/15/2025	1.B
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		01/15/2021	Redemption 100.0000		40,263	40,263	40,263	40,263						40,263				151	05/15/2025	1.G Z
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		02/15/2021	Redemption 100.0000		39,981	39,981	40,381	40,258		(277)		(277)		39,981				288	10/15/2032	1.A FE
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		03/15/2021	Redemption 100.0000		40,125	40,125	40,526	40,403		(278)		(278)		40,125				433	10/15/2032	1.A Z
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		01/15/2021	Redemption 100.0000		39,838	39,838	40,236	40,114		(276)		(276)		39,838				143	10/15/2032	1.G Z
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		02/18/2021	Redemption 100.0000		67,287	67,287	67,287	67,287						67,287				561	01/18/2032	1.A FE
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		03/18/2021	Redemption 100.0000		67,567	67,567	67,567	67,567						67,567				845	01/18/2032	1.B
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		01/18/2021	Redemption 100.0000		67,008	67,008	67,008	67,008						67,008				279	01/18/2032	1.G Z
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		02/10/2021	Redemption 100.0000		39,852	39,852	39,852	39,852						39,852				379	12/10/2027	2.A FE
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		03/10/2021	Redemption 100.0000		40,037	40,037	40,037	40,037						40,037				571	12/10/2027	2.B
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		01/10/2021	Redemption 100.0000		79,396	79,396	79,396	79,396						79,396				375	12/10/2027	2.C Z
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		03/10/2021	Redemption 100.0000		264,968	264,968	265,087	265,002		(34)		(34)		264,968				2,553	01/10/2026	2.B FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		02/10/2021	Redemption 100.0000		28,811	28,811	27,746	28,331		480		480		28,811				260	10/10/2027	2.A FE
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		03/10/2021	Redemption 100.0000		28,940	28,940	27,871	28,458		482		482		28,940				392	10/10/2027	2.B
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		01/10/2021	Redemption 100.0000		28,681	28,681	27,622	28,203		478		478		28,681				129	10/10/2027	2.C Z
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		03/10/2021	Redemption 100.0000		374,100	374,100	373,486	373,807		293		293		374,100				3,770	12/10/2028	2.B
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		02/10/2021	Redemption 100.0000		263,126	263,126	263,126	263,126						263,126				2,774	01/10/2029	2.A FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		03/10/2021	Redemption 100.0000		264,512	264,512	264,512	264,512						264,512				4,184	01/10/2029	2.B
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		01/10/2021	Redemption 100.0000		261,747	261,747	261,747	261,747						261,747				1,380	01/10/2029	2.C Z
12668@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		02/10/2021	Redemption 100.0000		30,615	30,615	30,615	30,615						30,615				317	03/10/2028	2.B FE
12668@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		03/10/2021	Redemption 100.0000		30,773	30,773	30,773	30,773						30,773				478	03/10/2028	2.B
12668@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		01/10/2021	Redemption 100.0000		30,457	30,457	30,457	30,457						30,457				158	03/10/2028	2.C Z
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		03/01/2021	Paydown		64,961	64,961				64,961		64,961		64,961				476	02/25/2036	1.D FM
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		02/01/2021	Paydown		41,054	45,464	29,019	35,772		8,765		8,765		44,537		(3,483)	(3,483)	353	04/25/2036	1.D FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		03/01/2021	Paydown		92,238	92,238	21,860	22,955		69,283		69,283		92,238				615	05/25/2036	1.D FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36		03/01/2021	Paydown		41,653	41,653	10,379	13,040		28,613		28,613		41,653				216	05/25/2036	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
126671-3T-1	CWL 2004-2 1A FLT STEP 0.549% 07/25/34		03/25/2021	Paydown		1,010,941	1,010,941	919,324	961,900		49,041		49,041		1,010,941				712	07/25/2034	1.D FM
126671-3X-2	CWL 2004-2 3A3 FLT STEP 0.809% 07/25/34		03/25/2021	Paydown		199,393	199,393	182,195	190,223		9,170		9,170		199,393				287	07/25/2034	1.D FM
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.178% 01/25/33		03/01/2021	Paydown		1,631	1,631				1,631		1,631		1,631				21	01/25/2033	1.D FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 0.859% 03/25/34		03/25/2021	Paydown		178,618	178,618	137,089	158,218		20,400		20,400		178,618				275	03/25/2034	1.D FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 0.649% 12/25/34		03/25/2021	Paydown		70,198	70,198	66,337	68,213		1,985		1,985		70,198				85	12/25/2034	1.D FM
126673-JA-1	CWL 2004-10 AF5A STEP AFC AS 4.502% 02/25/35		03/01/2021	Paydown		265,278	265,278	265,272	264,631		647		647		265,278				1,903	02/25/2035	1.D FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		03/01/2021	Paydown		55,626	55,626	46,962	50,564		5,062		5,062		55,626				442	10/25/2035	1.D FM
126673-ND-0	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35		03/01/2021	Paydown		803,352	803,352	790,119	801,339		2,013		2,013		803,352				5,958	04/25/2035	1.D FM
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		03/01/2021	Paydown		2,450	2,450	2,309	2,421		30		30		2,450				15	03/25/2035	1.D FM
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		03/01/2021	Paydown		476	476	389	462		14		14		476				3	04/25/2035	1.D FM
126673-SN-3	CWL 2004-13 AF5B STEP AFC AS 5.603% 05/25/35		03/01/2021	Paydown		604,061	604,061	573,218	595,368		8,692		8,692		604,061				5,034	05/25/2035	1.D FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.599% 04/25/35		03/01/2021	Paydown		1,343	1,343	1,249	1,322		21		21		1,343				11	04/25/2035	1.D FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		03/01/2021	Paydown		21,517	21,517	18,935	20,718		799		799		21,517				178	10/25/2035	1.D FM
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 1.174% 08/25/35		03/25/2021	Paydown		501,017	501,017	451,698	484,506		16,511		16,511		501,017				1,209	08/25/2035	1.D FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		03/01/2021	Paydown		26,762	26,762	24,420	25,750		1,012		1,012		26,762				183	08/25/2035	1.D FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		03/01/2021	Paydown		712,659	712,659	623,936	640,574		72,085		72,085		712,659				5,760	03/25/2035	1.D FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		03/01/2021	Paydown		54,374	54,760	44,300	46,454		8,247		8,247		54,701		(326)	(326)	564	04/25/2035	1.D FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		03/01/2021	Paydown		261,272	261,272	249,652	259,947		1,325		1,325		261,272				2,631	04/25/2035	3.B FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		03/01/2021	Paydown		151,458	151,458	131,305	129,577		21,881		21,881		151,458				1,502	04/25/2035	1.D FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		03/01/2021	Paydown		465,378	465,391	376,466	382,386		83,003		83,003		465,389		(11)	(11)	4,748	04/25/2035	1.D FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		03/01/2021	Paydown		1,759,748	1,759,748	1,595,862	1,707,051		52,697		52,697		1,759,748				17,042	03/25/2034	1.D FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		03/01/2021	Paydown		1,023,517	1,023,517	983,480	1,012,494		11,023		11,023		1,023,517				8,605	04/25/2034	1.D FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		03/01/2021	Paydown		131,290	131,290	90,084	76,305		54,984		54,984		131,290				775	01/25/2035	1.D FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		03/01/2021	Paydown		2,416,321	2,416,321	2,331,094	2,387,339		28,982		28,982		2,416,321				22,910	02/25/2035	2.B FM
12667F-HJ-2	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34		03/01/2021	Paydown		22,777	22,777	22,400	22,430		347		347		22,777				200	07/25/2034	1.D FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		03/01/2021	Paydown		526,279	526,279	544,205	531,291		(5,012)		(5,012)		526,279				5,638	07/25/2034	2.B FM
12667F-LM-5	CWALT 2004-J5 M2 MEZ FLT STEP AFC NA 1.759% 08/25/34		03/25/2021	Paydown		12,513	12,513	10,667	11,041		1,472		1,472		12,513				54	08/25/2034	1.D FM
12667F-MJ-6	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34		03/01/2021	Paydown		236,866	236,866	224,714	226,262		10,604		10,604		236,866				2,075	08/25/2034	1.D FM
12667F-N8-4	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35		03/01/2021	Paydown		24,419	24,429	24,562	24,431		(2)		(2)		24,429		(10)	(10)	228	02/25/2035	3.B FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		03/01/2021	Paydown		2,193,428	2,193,428	2,158,447	2,174,135		19,294		19,294		2,193,428				23,990	09/25/2034	1.D FM
12667F-RY-3	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34		03/01/2021	Paydown		51,127	51,127	41,467	42,087		9,041		9,041		51,127				554	10/25/2034	1.D FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		03/01/2021	Paydown		15,078	14,873	4,382	4,393		10,624		10,624		15,018		61	61	142	03/25/2035	1.D FM
12667F-X9-1	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35		03/01/2021	Paydown		2,142	2,111	836	297		1,841		1,841		2,138		4	4	20	03/25/2035	1.D FM
12667F-YZ-2	CWALT 2004-28CB M SUB CSTR NAS 4.841% 01/25/35		03/01/2021	Paydown			97,278												(628)	01/25/2035	6. FM
12667F-ZH-1	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35		03/01/2021	Paydown		1,171,069	1,171,069	1,151,077	1,158,592		12,477		12,477		1,171,069				11,073	01/25/2035	1.D FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		03/01/2021	Paydown		1,104,061	1,104,061	1,054,925	1,096,054		8,007		8,007		1,104,061				10,465	01/25/2035	1.D FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		03/01/2021	Paydown		53,170	53,397	25,097	14,272		38,958		38,958		53,231		(61)	(61)	544	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 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
12667G-BA-0	CWALT 2005-10CB 1A5 SSNR NAS 5.500% 05/25/35		03/01/2021	Paydown		636,128	633,151	585,346	580,542		52,860		52,860		633,402		2,726	2,726	6,765	05/25/2035	1.D FM
12667G-EK-5	CWALT 2005-9CB 1A1 FLT IRC AS 0.606% 05/25/35		03/25/2021	Paydown		224,984	225,990	170,499	165,515		60,209		60,209		225,724		(740)	(740)	302	05/25/2035	1.D FM
12667G-EP-4	CWALT 2005-9CB 1A5 FLT IRC AS 0.609% 05/25/35		03/25/2021	Paydown		111,391	111,889	80,942	82,083		29,675		29,675		111,757		(367)	(367)	150	05/25/2035	1.D FM
12667G-FB-4	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35		03/01/2021	Paydown		859,328	859,328	779,094	777,807		81,521		81,521		859,328				7,761	05/25/2035	1.D FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		03/01/2021	Paydown		408,977	410,806	298,939	305,809		104,529		104,529		410,339		(1,361)	(1,361)	4,771	05/25/2035	1.D FM
12667G-JF-1	CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35		03/01/2021	Paydown		51,778	51,778	32,973	26,271		25,507		25,507		51,778				580	06/25/2035	1.D FM
12667G-JG-9	CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35		03/01/2021	Paydown		151,165	151,165	140,433	147,201		3,964		3,964		151,165				1,693	06/25/2035	3.B FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		03/01/2021	Paydown		174,805	163,037	81,924	57,895		112,740		112,740		170,635		4,170	4,170	2,058	06/25/2035	1.D FM
12667G-JR-5	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35		03/01/2021	Paydown		913,248	913,248	803,738	797,260		115,988		115,988		913,248				8,639	06/25/2035	1.D FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		03/01/2021	Paydown		162,019	163,344	119,401	121,426		41,579		41,579		163,004		(986)	(986)	1,435	06/25/2035	1.D FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		03/01/2021	Paydown		270,983	271,237	248,117	262,698		8,531		8,531		271,230		(246)	(246)	2,073	07/25/2035	3.B FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		03/01/2021	Paydown		64,659	64,943	27,933	14,149		50,572		50,572		64,720		(62)	(62)	681	07/25/2035	1.D FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		03/01/2021	Paydown		125,974	109,108	79,389	74,263		40,264		40,264		114,527		11,447	11,447	1,472	07/25/2035	1.D FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 0.606% 07/25/35		03/25/2021	Paydown		124,233	124,846	60,719	57,119		67,397		67,397		124,515		(282)	(282)	113	07/25/2035	1.D FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		03/01/2021	Paydown		88,096	88,531	44,988	31,755		56,497		56,497		88,252		(156)	(156)	689	07/25/2035	1.D FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		03/01/2021	Paydown		86,744	86,881	34,283	28,103		58,685		58,685		86,788		(44)	(44)	828	07/25/2035	1.D FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		03/01/2021	Paydown		152,346	152,346	139,276	134,513		17,833		17,833		152,346				1,495	09/25/2035	3.B FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 0.418% 08/25/35		03/25/2021	Paydown		140,180	140,420	52,153	38,201		102,046		102,046		140,247		(67)	(67)	152	08/25/2035	1.D FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 0.659% 08/25/35		03/25/2021	Paydown		186,717	186,438	128,450	121,766		64,775		64,775		186,541		176	176	272	08/25/2035	1.D FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		02/15/2021	Redemption 100.0000		22,146	22,146	22,146	22,146						22,146				304	01/15/2034	2.A FE
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		03/15/2021	Redemption 100.0000		22,298	22,298	22,298	22,298						22,298				459	01/15/2034	2.B
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		01/15/2021	Redemption 100.0000		21,995	21,995	21,995	21,995						21,995				151	01/15/2034	2.C Z
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		03/01/2021	Paydown		206,278	200,034	99,966	91,961		111,461		111,461		203,422		2,856	2,856	1,661	10/25/2035	1.D FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		03/01/2021	Paydown		389,787	392,938	75,164	68,887		321,452		321,452		390,339		(552)	(552)	3,409	10/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		03/01/2021	Paydown		108,274	108,274	97,095	94,309		13,965		13,965		108,274				1,350	11/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		01/01/2021	Paydown		59,058	59,058	52,961	51,441		7,617		7,617		59,058				271	11/25/2035	2.B FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		03/01/2021	Paydown		163,627	163,627	95,597	90,554		73,073		73,073		163,627				724	11/25/2035	1.D FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		03/01/2021	Paydown		84,873	84,873	46,954	38,600		46,273		46,273		84,873				376	11/25/2035	1.D FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		02/10/2021	Redemption 100.0000		272,337	272,337	272,337	272,337						272,337				3,100	10/10/2032	2.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
	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			Redemption 100.0000																	
12669*-AA-5	6.830% 10/10/32		03/10/2021			273,887	273,887	273,887	273,887						273,887				4,677	10/10/2032	2.B
	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC			Redemption 100.0000																	
12669*-AA-5	6.830% 10/10/32		01/10/2021			270,796	270,796	270,796	270,796						270,796				1,541	10/10/2032	2.C Z
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		03/01/2021	Paydown		390,123	390,181	283,078	290,733		99,433		99,433		390,166		(43)	(43)	3,132	08/25/2035	1.D FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		03/01/2021	Paydown		137,200	137,216	116,659	115,141		22,072		22,072		137,213		(13)	(13)	1,101	08/25/2035	1.D FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		03/01/2021	Paydown		213,550	216,037	109,559	92,408		122,204		122,204		214,612		(1,061)	(1,061)	2,087	10/25/2035	1.D FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		03/01/2021	Paydown		64,631	64,631	55,773	53,435		11,195		11,195		64,631				889	11/25/2035	3.B FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		02/01/2021	Paydown		77,638	77,665	67,021	64,212		13,448		13,448		77,660		(22)	(22)	565	11/25/2035	4.B FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		03/01/2021	Paydown		336,028	339,599	235,758	222,723		115,635		115,635		338,358		(2,330)	(2,330)	1,937	11/25/2035	1.D FM
	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35																				
126694-RG-5			03/01/2021	Paydown		59,939	59,939	37,906	34,775		25,164		25,164		59,939				541	12/25/2035	1.D FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		03/01/2021	Paydown		106,431	106,649	89,999	88,761		17,851		17,851		106,612		(181)	(181)	592	11/25/2035	1.D FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		03/01/2021	Paydown		87,718	87,978	70,904	58,124		29,765		29,765		87,889		(172)	(172)	1,032	01/25/2036	1.D FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		03/01/2021	Paydown		295,733	296,612	236,074	233,215		63,208		63,208		296,423		(690)	(690)	3,480	01/25/2036	1.D FM
	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36																				
126694-W6-1			03/01/2021	Paydown		397,140	397,215	240,181	232,488		164,696		164,696		397,184		(45)	(45)	3,173	05/25/2036	1.D FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		03/01/2021	Paydown		388,353	388,367	109,499	75,839		312,516		312,516		388,356		(3)	(3)	3,650	02/25/2036	1.D FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		03/01/2021	Paydown		29,200	29,200	29,929	29,273		(73)		(73)		29,200				292	11/25/2032	1.D FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		03/01/2021	Paydown		55,958	55,958	55,958	55,958						55,958				843	11/25/2032	2.B FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		03/01/2021	Paydown		198,596	198,596	189,424	190,226		8,370		8,370		198,596				1,455	10/25/2033	1.D FM
	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750%																				
12669F-K2-8	08/25/34		03/01/2021	Paydown		11,005	11,005	10,879	10,884		121		121		11,005				140	08/25/2034	1.D FM
	CWHL 2004-13 2A18 SEQ SSNR AS 6.000%																				
12669F-S2-0	08/25/34		03/01/2021	Paydown		11,312	11,312	11,279	11,277		34		34		11,312				150	08/25/2034	1.D FM
	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34																				
12669F-WP-4			03/01/2021	Paydown		67,762	67,762	65,999	66,139		1,623		1,623		67,762				659	05/25/2034	1.D FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		03/01/2021	Paydown		174,419	174,419	161,610	162,767		11,652		11,652		174,419				1,280	07/25/2034	1.D FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		03/01/2021	Paydown		22,188	24,955				22,188		22,188		22,188				184	09/25/2035	1.D FM
	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35																				
12669G-4K-4			03/01/2021	Paydown		54,850	54,869	28,735	15,982		38,874		38,874		54,856		(5)	(5)	584	09/25/2035	1.D FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		03/01/2021	Paydown		60,947	61,246	38,101	41,068		20,080		20,080		61,147		(200)	(200)	499	09/25/2035	1.D FM
	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 2.770%																				
12669G-BA-8	11/20/34		03/01/2021	Paydown		26,975	26,975	23,723	22,594		4,380		4,380		26,975				124	11/20/2034	1.D FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		03/01/2021	Paydown		382,158	382,158	334,905	348,045		34,113		34,113		382,158				1,950	12/25/2034	1.D FM
	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500%																				
12669G-FJ-5	01/25/35		03/01/2021	Paydown		45,484	45,484	44,924	44,975		509		509		45,484				508	01/25/2035	1.D FM
	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.509%																				
12669G-U2-5	08/25/35		02/25/2021	Paydown		3,954	3,954	2,840	2,520		1,434		1,434		3,954				3	08/25/2035	1.D FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		03/01/2021	Paydown		160,973	162,140	114,959	90,238		71,385		71,385		161,622		(649)	(649)	1,874	08/25/2035	1.D FM
	CWHL 2005-HYB2 2A CSTR PT AS 2.739%																				
12669G-WU-1	05/20/35		03/01/2021	Paydown		691,019	691,019	648,891	656,644		34,375		34,375		691,019				2,704	05/20/2035	1.D FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		03/01/2021	Paydown		99,886	99,886	71,176	59,041		40,845		40,845		99,886				839	05/25/2035	1.D FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		03/01/2021	Paydown		361,196	362,622	253,171	217,662		144,389		144,389		362,051		(855)	(855)	2,868	05/25/2035	1.D FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		02/01/2021	Paydown		6,620	6,739	3,065	1,104		5,535		5,535		6,639		(19)	(19)	66	09/25/2036	1.D FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		02/01/2021	Paydown		23,941	24,373				23,941		23,941		23,941				238	09/25/2036	1.D FM
	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36																				
12669Y-AF-9			02/01/2021	Paydown		35,105	35,738	9,567	5,409		29,790		29,790		35,200		(94)	(94)	336	09/25/2036	1.D FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		02/01/2021	Paydown		25,702	26,165	5,689	2,899		22,854		22,854		25,753		(50)	(50)	266	09/25/2036	1.D FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		02/01/2021	Paydown		24,719	25,164	5,640	2,911		21,859		21,859		24,769		(51)	(51)	246	09/25/2036	1.D FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		02/01/2021	Paydown		749,151	665,269	338,292	291,695		420,848		420,848		712,543		36,608	36,608	5,934	09/25/2036	1.D FM
	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC			Redemption 100.0000																	
12671*-AA-1	5.500% 12/10/33		02/10/2021			264,546	264,546	264,546	264,546						264,546				2,425	12/10/2033	2.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
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		03/10/2021	Redemption 100.0000		265,759	265,759	265,759	265,759						265,759				3,654	12/10/2033	2.B
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		01/10/2021	Redemption 100.0000		263,339	263,339	263,339	263,339						263,339				1,207	12/10/2033	2.C Z
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		03/15/2021	Redemption 100.0000		126,165	126,165	126,165	126,165						126,165				811	09/15/2043	1.E PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		03/30/2021	Redemption 100.0000		793,500	793,500	793,500	793,500						793,500				7,518	06/30/2032	2.B PL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		03/31/2021	Redemption 100.0000		295,532	295,532	295,532	295,532						295,532				2,549	06/30/2032	2.B PL
12685J-AC-9	CABLE ONE INC SERIES 144A 4.000% 11/15/30		03/04/2021	BANK OF AMERICA		7,185,750	7,150,000	7,150,000	7,150,000						7,150,000		35,750	35,750	94,539	11/15/2030	4.B FE
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		03/20/2021	Redemption 100.0000		58,051	58,051	58,631	58,564		(513)		(513)		58,051				547	07/20/2047	1.B
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		02/20/2021	Redemption 100.0000		115,557	115,557	116,713	116,578		(1,021)		(1,021)		115,557				545	07/20/2047	1.G Z
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		03/15/2021	Redemption 100.0000		91,403	91,403	92,302	92,203		(800)		(800)		91,403				642	09/15/2047	1.E PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		03/15/2021	Redemption 100.0000		145,082	145,082	149,434	148,613		(3,531)		(3,531)		145,082				1,229	12/15/2041	1.C
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		01/15/2021	Redemption 100.0000		72,174	72,174	74,339	73,931		(1,757)		(1,757)		72,174				244	12/15/2041	1.G Z
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		01/31/2021	Redemption 100.0000		55,249	55,249	55,249	55,249						55,249				212	08/31/2037	2.C Z
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		03/31/2021	Redemption 100.0000		111,084	111,084	111,084	111,084						111,084				1,066	08/31/2037	2.C
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		03/15/2021	Redemption 100.0000		34,156	34,156	34,156	34,156						34,156				346	07/15/2043	1.C
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		02/15/2021	Redemption 100.0000		67,968	67,968	67,968	67,968						67,968				344	07/15/2043	1.G Z
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		03/15/2021	Redemption 100.0000		131,078	131,078	132,389	132,273		(1,195)		(1,195)		131,078				1,085	05/15/2048	1.G Z
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25		02/05/2021	Redemption 100.0000		10,246,161	10,246,161	10,246,161	10,246,161						10,246,161				135,762	07/10/2025	1.G PL
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		03/15/2021	Redemption 100.0000		9,496	9,496	9,496	9,496						9,496				114	01/15/2042	2.B
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		02/15/2021	Redemption 100.0000		18,879	18,879	18,879	18,879						18,879				113	01/15/2042	2.C Z
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		03/10/2021	Redemption 100.0000		319,277	319,277	319,277	319,277						319,277				2,078	10/10/2039	2.A
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		03/15/2021	Redemption 100.0000		107,563	107,563	107,563	107,563						107,563				1,151	07/15/2045	1.B
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		02/15/2021	Redemption 100.0000		213,980	213,980	213,980	213,980						213,980				1,145	07/15/2045	1.G Z
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		03/15/2021	Redemption 100.0000		113,073	113,073	113,073	113,073						113,073				759	05/15/2045	1.G Z
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		03/10/2021	Redemption 100.0000		111,227	111,227	111,227	111,227						111,227				826	07/10/2056	1.G Z
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		02/19/2021	Redemption 0.0000																04/15/2049	1.
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		02/19/2021	Redemption 100.0000		23,510	23,510	23,510	23,455						23,510				522	04/15/2049	1.
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		02/19/2021	Redemption 0.0000																04/15/2049	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		03/15/2021	Redemption 100.0000		19,560	19,560	19,560	19,553						19,560				333	04/15/2049	1.B
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		02/15/2021	Redemption 100.0000		38,886	38,886	38,886	38,874						38,886				433	04/15/2049	1.G Z
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		03/15/2021	Redemption 100.0000		3,834	3,834	3,878	3,876		(42)		(42)		3,834				49	07/15/2054	1.C
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		02/15/2021	Redemption 100.0000		7,620	7,620	7,708	7,703		(83)		(83)		7,620				49	07/15/2054	1.G Z
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		03/15/2021	Redemption 100.0000		229,799	229,799	229,799	229,799						229,799				2,129	07/15/2035	2.B PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		03/06/2021	Redemption 100.0000		612,070	612,070	612,070	612,070						612,070				6,133	12/28/2026	1.C
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		03/15/2021	Redemption 100.0000		66,149	66,149	66,149	66,149						66,149				724	05/15/2043	2.B
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		02/15/2021	Redemption 100.0000		131,568	131,568	131,568	131,568						131,568				721	05/15/2043	2.C Z
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		03/15/2021	Redemption 100.0000		116,467	116,467	116,467	116,467						116,467				871	11/15/2048	1.G Z
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		03/15/2021	Redemption 100.0000		9,109,025	9,109,025	9,109,025	9,109,025						9,109,025				34,220	05/15/2040	1.G Z
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		03/15/2021	Redemption 100.0000		185,424	185,424	185,424	185,424						185,424				1,253	04/30/2040	1.C
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 09/30/40		03/15/2021	Redemption 100.0000		399,458	399,458	399,458	399,458						399,458				2,870	09/30/2040	1.C
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		03/20/2021	Redemption 100.0000		65,333	65,333	65,333	65,333						65,333				653	11/20/2029	2.B
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		02/20/2021	Redemption 100.0000		130,016	130,016	130,016	130,016						130,016				650	11/20/2029	2.C Z
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		03/15/2021	Redemption 100.0000		163,863	163,863	163,863	163,863						163,863				1,462	05/15/2034	1.F
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		02/15/2021	Redemption 100.0000		326,270	326,270	326,270	326,270						326,270				1,457	05/15/2034	1.G Z
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		03/10/2021	Redemption 100.0000		230,394	230,394	230,394	230,394						230,394				1,484	11/10/2041	2.B
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		03/15/2021	Redemption 100.0000		21,377	21,377	21,377	21,377						21,377				183	08/21/2039	2.A
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		02/15/2021	Redemption 100.0000		42,571	42,571	42,571	42,571						42,571				182	08/21/2039	2.C Z
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		03/15/2021	Redemption 100.0000		20,999	20,999	20,999	20,999						20,999				175	03/31/2044	1.C
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		02/15/2021	Redemption 100.0000		41,824	41,824	41,824	41,824						41,824				174	03/31/2044	1.G Z
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		03/10/2021	Redemption 100.0000		185,827	185,827	185,827	185,827						185,827				1,101	06/10/2034	1.G Z
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		03/10/2021	Redemption 100.0000		98,559	98,559	98,559	98,559						98,559				633	06/10/2040	1.A Z
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		01/31/2021	Redemption 100.0000		21,331	21,331	21,331	21,331						21,331				(11)	04/25/2055	2. Z
12731#-AA-5	CGA CAPITAL CREDIT LEASE-BACKE SR-SEC 4.184% 04/25/55		03/25/2021	Redemption 100.0000		11,096	11,096	11,096	11,096						11,096				72	04/25/2055	2.C Z
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		03/25/2021	Paydown		127,500	127,500	127,471	127,473		27		27		127,500				472	09/25/2045	1.F FE
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		03/15/2021	Redemption 100.0000		58,130	58,130	58,130	58,130						58,130				414	01/15/2052	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
14041N-FT-3	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A1 CLASS A1 2.840% 12/15/24		03/11/2021	BANK OF AMERICA		12,287,813	12,000,000	12,259,974	12,133,757		(24,290)		(24,290)		12,109,467		178,346	178,346	85,200	12/15/2024	1.A FE
14075@-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		02/23/2021	Call 100.0003		19,118,617	19,118,555	18,748,555	18,389,785		(80)		(80)		18,906,865		211,690	211,690	(93,411)	06/15/2024	5.C Z
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		02/10/2021	Redemption 100.0000		79,647	79,647	79,647	79,647						79,647				509	08/10/2038	1.D FE
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		03/10/2021	Redemption 100.0000		79,901	79,901	79,901	79,901						79,901				766	08/10/2038	1.D Z
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		01/10/2021	Redemption 100.0000		79,393	79,393	79,393	79,393						79,393				254	08/10/2038	1.G Z
14576A-AC-6	CAPITAL AUTOMOTIVE LP SERIES 2020-1A CLASS A3 144A 3.100% 12/15/50		03/15/2021	Paydown		7,538	7,538	7,533	7,533		5		5		7,538				39	12/15/2050	1.F FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		02/10/2021	Redemption 100.0000		160,953	160,953	160,953	160,953						160,953				1,553	10/10/2028	1.A FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		03/10/2021	Redemption 100.0000		161,730	161,730	161,730	161,730						161,730				2,341	10/10/2028	1.B
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		01/10/2021	Redemption 100.0000		160,180	160,180	160,180	160,180						160,180				773	10/10/2028	1.G Z
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		02/10/2021	Redemption 100.0000		184,220	184,220	184,220	184,220						184,220				1,742	07/10/2028	1.A FE
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		03/10/2021	Redemption 100.0000		185,091	185,091	185,091	185,091						185,091				2,626	07/10/2028	1.B
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		01/10/2021	Redemption 100.0000		183,347	183,347	183,347	183,347						183,347				867	07/10/2028	1.G Z
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		03/15/2021	Paydown		608,159	608,159	607,981	608,043		116		116		608,159				3,775	08/15/2041	1.G FE
14888@-AA-4	CATALYST OLD RIVER HYDROELECTR SR-UNSEC 4.000% 11/30/29		03/31/2021	Redemption 100.0000		2,302,298	2,302,298	2,302,298	2,302,298						2,302,298				49,969	11/30/2029	2.C PL
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		03/01/2021	Paydown		533,023	533,023	519,698	528,492		4,531		4,531		533,023				3,720	05/25/2033	1.D FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		03/01/2021	Paydown		69,053	69,053	71,276	70,193		(1,139)		(1,139)		69,053				630	07/25/2033	2.B FM
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		02/23/2021	Various		28,538,321	27,475,635	27,549,118	27,483,422		990		990		27,484,412		1,053,909	1,053,909	611,586	08/15/2023	1.A FE
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		02/15/2021	Paydown		9,598,334	9,598,334	9,625,252	9,601,179		(2,845)		(2,845)		9,598,334				203,629	08/15/2023	1.A FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		03/01/2021	Paydown		171	171	162	165		6		6		171				2	01/25/2032	1.D FM
152314-JP-6	CXHE 2004-B AF5 STEP AFC AS 5.409% 03/25/34		03/01/2021	Paydown		23,828	23,828	23,828	23,828						23,828				322	03/25/2034	1.D FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 0.754% 03/25/34		03/25/2021	Paydown		8,314	8,314	7,628	7,936		378		378		8,314				11	03/25/2034	1.D FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 5.129% 06/25/34		03/01/2021	Paydown		272,761	272,761	272,738	272,411		350		350		272,761				2,442	06/25/2034	1.D FM
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34		03/01/2021	Paydown		272,109	272,109	272,021	271,322		787		787		272,109				1,640	09/25/2034	1.D FM
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.726% 09/25/34		03/25/2021	Paydown		24,187	24,187	21,819	22,613		1,573		1,573		24,187				42	09/25/2034	1.D FM
152314-MC-1	CXHE 2005-A AF5 STEP AFC IRC AS 5.780% 01/25/35		03/01/2021	Paydown		311,271	311,271	311,116	310,161		1,110		1,110		311,271				2,766	01/25/2035	1.D FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		03/10/2021	Redemption 100.0000		8,593	8,593	8,593	8,593						8,593				64	01/10/2041	2.A
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		03/10/2021	Redemption 100.0000		145,178	145,178	145,178	145,178						145,178				1,171	01/10/2041	2.A
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		03/10/2021	Redemption 100.0000		584,617	584,617	584,617	584,617						584,617				4,361	03/10/2045	1.C
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		03/10/2021	Redemption 100.0000		165,759	165,759	165,759	165,759						165,759				1,402	05/10/2035	1.B

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
157238-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		02/10/2021	Redemption 100.0000		330,115	330,115	330,115	330,115						330,115				1,400	05/10/2035	1.G Z
160044-A*-4	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43		03/15/2021	Redemption 100.0000		1,340,000	1,340,000	1,340,000	1,340,000						1,340,000				30,150	03/15/2043	2.A
160044-A@-2	CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38		03/15/2021	Redemption 100.0000		635,000	635,000	635,000	635,000						635,000				12,764	03/15/2038	2.A
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		03/01/2021	Paydown		3,749	3,749	2,975	3,452		297		297		3,749				34	08/25/2034	1.D FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		03/01/2021	Paydown		2,064	2,064	2,064	2,064						2,064				18	08/25/2034	1.D FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		03/01/2021	Paydown		145,673	145,673	121,773	135,309		10,363		10,363		145,673				1,336	08/25/2034	1.D FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		03/01/2021	Paydown		202,630	202,630	202,630	202,630						202,630				1,854	08/25/2034	1.D FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		03/01/2021	Paydown		115,000	115,000	114,992	114,833		167		167		115,000				1,075	10/25/2032	1.D FM
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		03/01/2021	Paydown		61,314	61,314	61,312	61,236		78		78		61,314				576	03/25/2033	1.D FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		03/01/2021	Paydown			4,128	2,539	2,540						2,540		(2,540)	(2,540)	33	05/25/2032	6. FM
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.071% 05/25/33		03/01/2021	Paydown		420,310	420,310	420,290	419,880		430		430		420,310				3,305	05/25/2033	1.D FM
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33		03/01/2021	Paydown		399,391	399,391	399,383	398,934		457		457		399,391				3,445	06/25/2033	1.D FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.968% 11/25/34		03/01/2021	Paydown		750,562	750,562	742,465	743,661		6,901		6,901		750,562				6,278	11/25/2034	1.D FM
161546-HS-8	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33		03/01/2021	Paydown		214,552	214,552	214,540	214,234		318		318		214,552				1,883	11/25/2033	1.D FM
161546-HW-9	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33		03/01/2021	Paydown			41,664	8,622	9,670						9,670		(9,670)	(9,670)	(106)	01/25/2033	1.D FM
161546-JH-0	CFAB 2004-2 1A5 STEP AFC SEQ 6.200% 02/26/35		03/01/2021	Paydown		573,368	573,368	566,680	568,272		5,095		5,095		573,368				4,772	02/26/2035	1.D FM
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 0.934% 02/26/35		03/25/2021	Paydown		92,522	92,522	82,655	88,483		4,039		4,039		92,522				144	02/26/2035	1.D FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		03/01/2021	Paydown		87,192	84,320	43,661	29,156		57,049		57,049		86,205		986	986	905	06/25/2037	1.D FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		03/01/2021	Paydown		4,120	4,120	4,111	4,110		10		10		4,120				36	02/25/2034	1.D FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		03/01/2021	Paydown		20,597	20,597	18,660	19,742		855		855		20,597				182	02/25/2034	1.D FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 2.866% 12/25/35		03/01/2021	Paydown		101,193	102,548	34,379	6,392		94,885		94,885		101,277		(85)	(85)	386	12/25/2035	1.D FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.046% 12/25/35		03/01/2021	Paydown		224,901	224,901	167,428	131,609		93,292		93,292		224,901				1,279	12/25/2035	1.D FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		03/01/2021	Paydown		183,647	169,536	67,586	50,066		129,446		129,446		179,512		4,135	4,135	1,493	12/25/2036	1.D FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		03/01/2021	Paydown		150,674	141,459	66,482	39,812		108,282		108,282		148,094		2,580	2,580	1,245	12/25/2036	1.D FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 2.811% 02/25/37		03/01/2021	Paydown		76,104	76,104	75,485	75,557		546		546		76,104				279	02/25/2037	1.D FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 3.204% 02/25/37		03/01/2021	Paydown		88,434	88,434	88,045	88,051		383		383		88,434				470	02/25/2037	1.D FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		03/01/2021	Paydown		241,866	291,344	177,750	161,186		107,854		107,854		269,040		(27,174)	(27,174)	2,926	07/25/2037	1.D FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		02/01/2021	Paydown		299,800	300,948	223,675	227,592		73,076		73,076		300,668		(868)	(868)	1,747	10/25/2036	4.B FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		03/01/2021	Paydown		322,738	342,948	186,337	241,117		95,927		95,927		337,043		(14,305)	(14,305)	1,861	10/25/2036	4.B FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 3.477% 07/25/37		03/01/2021	Paydown		90,971	90,971	90,530	91,807		(836)		(836)		90,971				388	07/25/2037	2.B FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.329% 07/25/37		03/01/2021	Paydown		73,489	63,917	5,170	924		72,426		72,426		73,350		139	139	412	07/25/2037	1.D FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		03/01/2021	Paydown		63,528	66,064	56,112	58,200		7,562		7,562		65,763		(2,235)	(2,235)	449	06/25/2036	1.D FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		03/01/2021	Paydown		68,673	66,055	36,913	36,925		30,283		30,283		67,209		1,464	1,464	593	06/25/2035	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
16678R-DL-8	COMFC 2005-2A A2 FLT STEP AS 0.339% 05/25/36		03/25/2021	Paydown		210,736	210,736	186,084	185,670		25,066		25,066		210,736				305	05/25/2036	1.D FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		03/05/2021	Redemption 100.0000		557,282	557,282	557,282	557,282						557,282				3,347	01/05/2036	1.B
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		03/01/2021	Paydown		151,987	148,416	91,509	81,726		68,318		68,318		150,044		1,943	1,943	1,583	03/25/2037	1.D FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		03/01/2021	Paydown			485	40	4						4		(4)	(4)	5	12/25/2036	1.D FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		03/01/2021	Paydown		256,271	257,520	155,961	141,909		115,048		115,048		256,957		(686)	(686)	2,255	09/25/2037	1.D FM
171265-B#-7	CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37		03/17/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,150	03/15/2037	1.G
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		02/15/2021	Redemption 100.0000		42,530	42,530	42,530	42,530						42,530				266	10/15/2033	1.A FE
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		03/15/2021	Redemption 100.0000		42,665	42,665	42,665	42,665						42,665				400	10/15/2033	1.B
17208@-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		01/15/2021	Redemption 100.0000		42,396	42,396	42,396	42,396						42,396				132	10/15/2033	1.G Z
172441-AX-5	CINEMARK USA INC CO.GUARNT 5.125% 12/15/22		03/11/2021	TENDER SALE		19,883,541	19,830,000	19,812,767	19,765,684		6,393		6,393		19,772,077		111,464	111,464	256,895	12/15/2022	4.B FE
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC 2.900% 03/04/21		03/04/2021	Maturity		5,500,000	5,500,000	5,489,990	5,499,731		269		269		5,500,000				79,750	03/04/2021	1.E FE
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		03/01/2021	Paydown		196,878	196,878	184,829	192,016		4,861		4,861		196,878				1,770	09/25/2035	1.D FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		03/01/2021	Paydown		5,339	5,339	4,838	5,024		315		315		5,339				70	07/25/2035	5.B FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		03/01/2021	Paydown		242,525	242,525	197,885	226,151		16,374		16,374		242,525				2,125	05/25/2034	1.D FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.824% 03/25/36		03/01/2021	Paydown		26,386	26,386	10,334	9,480		16,906		16,906		26,386				160	03/25/2036	1.D FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 0.769% 02/25/35		03/25/2021	Paydown		14,596	14,596	13,063	13,688		908		908		14,596				18	02/25/2035	1.D FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 3.012% 08/25/35		03/01/2021	Paydown		52,414	52,414	46,681	48,509		3,905		3,905		52,414				264	08/25/2035	1.D FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		03/01/2021	Paydown		93,385	96,831	83,070	80,550		15,703		15,703		96,252		(2,868)	(2,868)	869	07/25/2035	1.D FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		03/01/2021	Paydown		114,438	118,908	61,746	53,272		63,166		63,166		116,438		(2,001)	(2,001)	896	04/25/2036	1.D FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		03/01/2021	Paydown		459,667	459,667	333,753	365,977		93,690		93,690		459,667				4,596	11/25/2036	1.D FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		03/01/2021	Paydown		355,283	371,854	294,870	288,495		79,638		79,638		368,133		(12,850)	(12,850)	5,237	01/25/2037	1.D FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		03/01/2021	Paydown		384,026	462,973	439,657	460,839		1,770		1,770		462,609		(78,583)	(78,583)	4,832	04/25/2036	4.B FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 5.220% 09/25/36		03/01/2021	Paydown		2,438,069	2,438,069	2,019,269	2,220,937		217,132		217,132		2,438,069				18,911	09/25/2036	1.D FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.356% 12/10/49		03/01/2021	Paydown			5,176	3,504	3,504						3,504		(3,504)	(3,504)	17	12/10/2049	4.B FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.356% 12/10/49		03/01/2021	Paydown			7,088	3,872	3,872						3,872		(3,872)	(3,872)	23	12/10/2049	1.D FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.356% 12/10/49		03/01/2021	Paydown			20,704	13,899	13,899						13,899		(13,899)	(13,899)	69	12/10/2049	4.B FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		03/01/2021	Paydown		26,839	26,839								26,839				391	09/25/2037	1.D FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		02/01/2021	Paydown		45,285	49,235	44,694	46,161		2,829		2,829		48,990		(3,704)	(3,704)	281	04/25/2037	1.D FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		03/01/2021	Paydown		5,796	8,068	7,324	7,564		364		364		7,928		(2,132)	(2,132)	121	04/25/2037	2.B FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		03/01/2021	Paydown		8,707	6,349				8,707		8,707		8,707				110	06/25/2037	1.D FM
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		02/05/2021	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				2,774	12/05/2026	1.D FE
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		03/05/2021	Redemption 100.0000		290,000	290,000	290,000	290,000						290,000				4,162	12/05/2026	1.D Z
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		01/05/2021	Redemption 100.0000		285,000	285,000	285,000	285,000						285,000				1,363	12/05/2026	1.G Z
18911X-AC-1	CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 12.000% 05/01/25		02/04/2021	Call 100.0000		151	151	43	(2,933)	4,984	(54,253)		(49,269)		(52,202)		52,353	52,353	298	05/01/2025	6. *
189ESC-AB-2	ESC GCB CLOUD PEAK ENE ESC GCBCLOUD PEAK ENE 0.000% 11/21/21		01/01/2021	CONVERSION		1,460	14,604,000			74,836			74,836		74,836		(73,376)	(73,376)	(876,240)	11/21/2021	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
201723-AN-3	COMMERCIAL METALS CO SR UNSEC 5.750% 04/15/26		02/19/2021	Call 103.6710		11,740,741	11,325,000	11,332,139	11,329,222		(234)		(234)		11,328,988		(3,988)	(3,988)	640,039	04/15/2026	3.A FE
201723-AP-8	COMMERCIAL METALS CO 3.875% 02/15/31		03/04/2021	CITIGROUP GLOBAL MARKETS INC		1,315,063	1,325,000	1,325,000							1,325,000		(9,938)	(9,938)	5,134	02/15/2031	3.A FE
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		03/01/2021	Paydown		6,166	6,166	6,166	6,166						6,166				33	09/01/2037	6. *
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		03/01/2021	Paydown		57	57	57	57						57				1	11/01/2037	6. *
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		03/01/2021	Paydown		222	222	222	222						222				2	03/01/2038	6. *
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		03/01/2021	Paydown		512	512	512	512						512				3	02/01/2037	6. *
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		03/01/2021	Paydown		857	857	857	857						857				8	06/01/2037	6. *
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		03/01/2021	Paydown		1,883	1,883	1,883	1,883						1,883				14	01/01/2036	6. *
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		03/01/2021	Paydown		1,530	1,530	1,530	1,530						1,530				13	06/01/2038	6. *
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		03/01/2021	Paydown		1,068	1,068	1,068	1,068						1,068				3	12/01/2038	6. *
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		03/01/2021	Paydown		259	259	259	259						259				3	04/01/2039	6. *
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		03/01/2021	Paydown		16,381	16,381	16,381	16,381						16,381				156	08/01/2039	6. *
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		03/01/2021	Paydown		2,466	2,466	2,466	2,466						2,466				18	10/01/2039	6. *
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		03/01/2021	Paydown		1,410	1,410	1,410	1,410						1,410				11	12/01/2039	6. *
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		03/01/2021	Paydown		772	772	772	772						772				4	03/01/2040	6. *
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		03/01/2021	Paydown		257	257	257	257						257				2	06/01/2040	6. *
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		03/01/2021	Paydown		1,146	1,146	1,146	1,146						1,146				9	09/01/2040	6. *
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		03/01/2021	Paydown		803	803	803	803						803				8	01/01/2041	6. *
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 7.828% 04/01/41		03/01/2021	Paydown		545	545	545	545						545				6	04/01/2041	6. *
205887-AC-6	CONAGRA BRANDS INC SUBORD 9.750% 03/01/21		03/01/2021	Maturity		3,589,000	3,589,000	3,589,000	3,589,000						3,589,000				174,964	03/01/2021	3.A FE
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT 3.750% 05/01/21		02/04/2021	Call 100.7668		2,670,319	2,650,000	2,650,000	2,650,000						2,650,000				45,991	05/01/2021	2.B FE
21075M-CJ-2	CONHE 1996-1 A7 SEQ 6.651% 03/15/27		03/01/2021	Paydown		407	407	118	114		293		293		407				8	03/15/2027	1.D FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		03/02/2021	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				52,480	03/02/2032	2.C Z
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		01/01/2021	Redemption 100.0000		73,716	73,716	73,716	73,716						73,716				1,953	07/01/2050	2.C PL
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		03/01/2021	Redemption 100.0000		343,828	343,828	343,828	343,828						343,828				3,104	01/01/2040	2.B
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		03/31/2021	Redemption 100.0000		1,174,950	1,174,950	1,174,950	1,174,950						1,174,950				23,205	03/31/2034	2.A PL
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		03/30/2021	Redemption 100.0000		614,115	614,115	614,115	614,115						614,115				10,624	03/30/2034	2.A PL
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		03/10/2021	Redemption 100.0000		820,821	820,821	820,821	820,821						820,821				5,433	12/10/2035	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		01/31/2021	Paydown		33	33								33					11/30/2027	1.A FM
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		02/01/2021	Paydown		79	79								79				1	11/30/2027	1.D FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		02/01/2021	Paydown		61,457	61,457	60,584	61,170		287		287		61,457				531	09/25/2031	1.A FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		03/01/2021	Paydown		245,589	245,589	245,577	244,361		1,228		1,228		245,589				3,057	12/25/2031	1.F FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.052% 12/25/33		03/01/2021	Paydown		199,258	199,258	204,279	199,258						199,258				2,070	12/25/2033	1.D FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.276% 05/15/38		01/01/2021	Paydown																05/15/2038	6. FE
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		03/01/2021	Paydown		187,748	187,748	172,997	179,738		8,010		8,010		187,748				1,415	05/25/2035	1.D FM
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.750% 01/25/43		03/01/2021	Paydown		297,508	297,508	313,871	301,610		(4,102)		(4,102)		297,508				2,386	01/25/2043	2.B FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 2.398% 04/25/34		03/01/2021	Paydown		43,828	43,828	42,253	42,443		1,385		1,385		43,828				223	04/25/2034	1.D FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 3.218% 06/25/34		03/01/2021	Paydown		75,588	75,588	71,915	72,408		3,181		3,181		75,588				417	06/25/2034	1.D FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.246% 10/15/39		01/01/2021	Paydown															35	10/15/2039	6. FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		03/01/2021	Paydown		11,343	11,343	11,103	11,116		226		226		11,343				91	08/25/2034	1.D FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		03/01/2021	Paydown		494,806	494,806	498,981	494,806						494,806				4,220	08/25/2034	1.D FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		03/01/2021	Paydown		206,383	206,383	205,577	205,578		805		805		206,383				1,975	12/25/2034	1.D FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		02/10/2021	Redemption 100.0000		59,712	59,712	59,712	59,712						59,712				494	10/10/2033	2.A FE
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		03/10/2021	Redemption 100.0000		59,959	59,959	59,959	59,959						59,959				743	10/10/2033	2.A Z
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		01/10/2021	Redemption 100.0000		59,467	59,467	59,467	59,467						59,467				246	10/10/2033	2.C Z
22545B-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		03/01/2021	Paydown		35,954	35,954	35,319	35,471		483		483		35,954				326	02/25/2035	1.D FM
22545B-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		03/01/2021	Paydown		10,457	10,457	9,865	10,279		178		178		10,457				69	02/25/2035	1.D FM
22545B-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		03/10/2021	Redemption 100.0000		93,666	93,666	93,666	93,666						93,666				653	10/31/2039	1.G Z
22545L-BR-9	CSMC 2006-C5 AX IO CSTR NTL 0.685% 12/15/39		01/01/2021	Paydown															191	12/15/2039	6. FE
22546B-AA-1	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29		03/10/2021	Redemption 100.0000		59,751	59,751	59,751	59,751						59,751				297	12/10/2029	1.G Z
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		03/01/2021	Paydown		767,170	767,170	748,136	749,347		17,823		17,823		767,170				9,138	10/25/2034	1.D FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		03/01/2021	Paydown		180,607	180,607	175,334	175,767		4,839		4,839		180,607				923	11/25/2034	1.D FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		03/01/2021	Paydown		73,293	73,293	72,343	72,541		752		752		73,293				391	11/25/2034	1.D FM
228227-BD-5	CROWN CASTLE INTL CORP SR UNSEC 5.250% 01/15/23		03/10/2021	Call 108.4430		28,628,952	26,400,000	26,766,655	26,504,020		(9,177)		(9,177)		26,494,843		(94,843)	(94,843)	3,133,702	01/15/2023	2.C FE
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		01/20/2021	Redemption 100.0000		21,833	21,833	21,833	21,833						21,833				110	06/20/2035	1.G Z
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		02/20/2021	Redemption 100.0000		21,943	21,943	21,943	21,943						21,943				222	06/20/2035	1.G FE
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		03/20/2021	Redemption 100.0000		22,054	22,054	22,054	22,054						22,054				334	06/20/2035	1.G Z
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		02/15/2021	Redemption 100.0000		106,495	106,495	106,495	106,495						106,495				1,100	03/15/2031	1.F FE
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		03/15/2021	Redemption 100.0000		107,045	107,045	107,045	107,045						107,045				1,659	03/15/2031	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
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		01/15/2021	Redemption 100.0000		105,947	105,947	105,947	105,947						105,947				547	03/15/2031	1.G Z
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		02/15/2021	Redemption 100.0000		149,688	149,688	149,688	149,688						149,688				1,310	06/15/2032	1.F FE
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		03/15/2021	Redemption 100.0000		152,962	152,962	152,962	152,962						152,962				2,008	06/15/2032	1.F Z
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		01/15/2021	Redemption 100.0000		149,037	149,037	149,037	149,037						149,037				652	06/15/2032	1.G Z
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		01/15/2021	Redemption 100.0000		229,560	229,560	229,560	229,560						229,560				2,583	04/15/2023	1.G Z
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		03/15/2021	Redemption 100.0000		71,171	71,171	71,171	71,171						71,171				756	06/15/2031	1.B
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		02/15/2021	Redemption 100.0000		70,920	70,920	70,920	70,920						70,920				502	06/15/2031	1.D FE
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		01/15/2021	Redemption 100.0000		70,665	70,665	70,665	70,665						70,665				250	06/15/2031	1.G Z
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		02/07/2021	Redemption 100.0000		523,198	523,198	523,198	523,198						523,198				3,462	12/07/2023	2.B FE
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		03/07/2021	Redemption 100.0000		524,928	524,928	524,928	524,928						524,928				5,210	12/07/2023	2.B Z
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		01/07/2021	Redemption 100.0000		521,472	521,472	521,472	521,472						521,472				1,725	12/07/2023	3.C Z
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		02/15/2021	Redemption 100.0000		59,324	59,324	59,324	59,324						59,324				406	06/15/2043	1.B FE
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		03/15/2021	Redemption 100.0000		59,528	59,528	59,528	59,528						59,528				612	06/15/2043	1.B Z
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		01/15/2021	Redemption 100.0000		59,122	59,122	59,122	59,122						59,122				202	06/15/2043	1.G Z
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		02/15/2021	Redemption 100.0000		18,276	18,276	18,276	18,276						18,276				152	01/15/2039	2.A FE
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		03/15/2021	Redemption 100.0000		18,352	18,352	18,352	18,352						18,352				229	01/15/2039	2.B
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		01/15/2021	Redemption 100.0000		18,200	18,200	18,200	18,200						18,200				76	01/15/2039	2.C Z
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		02/20/2021	Redemption 100.0000		101,109	101,109	101,109	101,109						101,109				758	04/20/2033	1.B FE
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		03/20/2021	Redemption 100.0000		101,488	101,488	101,488	101,488						101,488				1,142	04/20/2033	1.B
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		01/20/2021	Redemption 100.0000		100,731	100,731	100,731	100,731						100,731				378	04/20/2033	1.G Z
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		03/31/2021	Redemption 100.0000		278,508	278,508	278,508	278,508						278,508				3,740	09/30/2038	2.B PL
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		03/15/2021	Redemption 100.0000		20,556	20,556	20,556	20,556						20,556				246	01/15/2034	1.C
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		01/15/2021	Redemption 100.0000		20,391	20,391	20,391	20,391						20,391				81	01/15/2034	1.G Z
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		02/15/2021	Redemption 100.0000		20,473	20,473	20,473	20,473						20,473				163	01/15/2034	1.G FE
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		02/15/2021	Redemption 100.0000		27,815	27,815	27,815	27,815						27,815				214	11/15/2034	1.B FE
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		03/15/2021	Redemption 100.0000		27,922	27,922	27,922	27,922						27,922				322	11/15/2034	1.B Z
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		01/15/2021	Redemption 100.0000		27,708	27,708	27,709	27,709						27,708				107	11/15/2034	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
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		02/15/2021	Redemption 100.0000		485,044	485,044	485,044	485,044						485,044				3,638	02/15/2034	1.A FE
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		03/15/2021	Redemption 100.0000		487,622	487,622	487,622	487,622						487,622				5,486	02/15/2034	1.B
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		01/15/2021	Redemption 100.0000		483,232	483,232	483,232	483,232						483,232				1,812	02/15/2034	1.G Z
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		03/15/2021	Redemption 100.0000		16,201	16,201	16,202	16,201						16,201				177	09/15/2045	1.C
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		02/15/2021	Redemption 100.0000		16,201	16,201	16,201	16,201						16,201				118	09/15/2045	1.E FE
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		01/15/2021	Redemption 100.0000		16,084	16,084	16,084	16,084						16,084				59	09/15/2045	1.G Z
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		02/15/2021	Redemption 100.0000		11,789	11,789	11,789	11,789						11,789				88	11/15/2034	1.B FE
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		03/15/2021	Redemption 100.0000		11,833	11,833	11,833	11,833						11,833				132	11/15/2034	1.B Z
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		01/15/2021	Redemption 100.0000		11,745	11,745	11,745	11,745						11,745				44	11/15/2034	1.G Z
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		03/15/2021	Redemption 100.0000		68,345	68,345	70,394	70,066		(1,721)		(1,721)		68,345				792	12/15/2044	1.B
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		02/15/2021	Redemption 100.0000		135,901	135,901	139,977	139,323		(3,422)		(3,422)		135,901				788	12/15/2044	2.C Z
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		03/15/2021	Redemption 100.0000		1,798	1,798	1,798	1,798						1,798				20	09/15/2045	1.C
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		02/15/2021	Redemption 100.0000		1,791	1,791	1,791	1,791						1,791				13	09/15/2045	1.E FE
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		01/15/2021	Redemption 100.0000		1,784	1,784	1,784	1,784						1,784				7	09/15/2045	1.G Z
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		02/20/2021	Redemption 100.0000		61,741	61,741	61,741	61,741						61,741				289	03/20/2035	1.G Z
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		03/20/2021	Redemption 100.0000		31,014	31,014	31,014	31,014						31,014				290	03/20/2035	2.A
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		03/15/2021	Redemption 100.0000		305,235	305,235	305,235	305,235						305,235				1,960	03/15/2036	1.G Z
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		03/10/2021	Redemption 100.0000		124,487	124,487	128,110	127,503		(3,016)		(3,016)		124,487				895	12/10/2037	2.C Z
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		03/15/2021	Redemption 100.0000		68,711	68,711	68,711	68,711						68,711				697	02/15/2038	1.B
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		02/15/2021	Redemption 100.0000		132,777	132,777	132,777	132,777						132,777				674	02/15/2038	1.G Z
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		03/15/2021	Redemption 100.0000		87,557	87,557	88,299	88,248		(691)		(691)		87,557				760	10/15/2033	1.B
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		02/15/2021	Redemption 100.0000		174,358	174,358	175,836	175,735		(1,377)		(1,377)		174,358				757	10/15/2033	1.G Z
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		02/20/2021	Redemption 100.0000		100,874	100,874	102,125	101,820		(946)		(946)		100,874				460	09/20/2031	1.G Z
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		03/20/2021	Redemption 100.0000		50,667	50,667	51,295	51,142		(475)		(475)		50,667				462	09/20/2031	2.A
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		03/15/2021	Redemption 100.0000		233,676	233,676	233,676	233,676						233,676				1,831	12/15/2037	4.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		03/15/2021	Redemption 100.0000		66,295	66,295	68,284	67,743		(1,448)		(1,448)		66,295				661	09/15/2036	1.B
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		02/15/2021	Redemption 100.0000		131,931	131,931	135,889	134,812		(2,881)		(2,881)		131,931				659	09/15/2036	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
229838-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		03/15/2021	Redemption 100.0000		169,400	169,400	169,400	169,400						169,400				1,509	12/15/2036	2.B
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		03/15/2021	Redemption 100.0000		606,116	606,116	611,838	610,620		(4,504)		(4,504)		606,116				3,968	07/15/2036	1.B
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		02/20/2021	Paydown		37,500	37,500	37,500	37,500						37,500				378	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		02/20/2021	Paydown		96,425	96,425	96,425	96,425						96,425				969	05/20/2049	2.B FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		02/20/2021	Paydown		155,375	155,375	155,375	155,375						155,375				1,690	05/20/2049	2.B FE
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		02/01/2021	Paydown		317,611	317,611	320,767	317,218		393		393		317,611				1,881	11/10/2046	1.D FM
233050-AH-6	DBUBS 2011-LC1A D SUB CSTR 6.141% 11/10/46		03/01/2021	Paydown		10,000,000	10,000,000	11,327,344	9,992,045		7,955		7,955		10,000,000				120,166	11/10/2046	1.D FM
23305X-AJ-0	DBUBS 2011-LC2A D SUB CSTR 5.615% 07/10/44		01/14/2021	BTIG L.L.C.		10,417,800	10,740,000	8,943,985	8,943,985						8,943,985		1,473,815	1,473,815	77,802	07/10/2044	1.D FM
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		03/20/2021	Redemption 100.0000		318,814	318,814	318,814	318,814						318,814				1,909	07/20/2034	2.B
23317*-AC-4	DD4 SOUTH LC-C1A DD4 SOUTH LC 3.550% 09/05/33		03/05/2021	Redemption 100.0000		180,475	180,475	180,475	180,475						180,475				1,069	09/05/2033	1.B
233254-AA-9	DG-CS MASTER BORROWER LLC SR-SEC 3.510% 09/30/40		03/31/2021	Redemption 100.0000		1,124,577	1,124,577	1,124,577	1,124,577						1,124,577				16,337	09/30/2040	2.C PL
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		01/15/2021	Redemption 100.0000		(5,711,326)	(5,711,326)	(5,711,326)	(5,711,326)						(5,711,326)					01/10/2028	1.
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		03/10/2021	Redemption 100.0000		994,937	994,937	994,937	935,775						994,937				34,211	01/10/2028	1.G Z
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		03/01/2021	Paydown		3,975	3,975	633	1,684		2,291		2,291		3,975				58	06/25/2027	1.D FM
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		01/28/2021	Redemption 100.0000		(1,035,537)	(1,035,537)	(1,035,537)	(1,035,537)						(1,035,537)					11/20/2022	2. FE
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		03/20/2021	Redemption 100.0000		(1,465,199)	(1,465,199)	(1,465,199)	(1,465,199)						(1,465,199)				(82,353)	11/20/2022	2.A PL
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.609% 02/25/35		03/25/2021	Paydown		72,706	72,706	50,528	45,693		27,012		27,012		72,706				78	02/25/2035	1.D FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 4.898% 06/25/35		03/01/2021	Paydown			90,274												347	06/25/2035	1.D FM
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 4.952% 06/25/36		03/01/2021	Paydown		261,415	286,526	152,789	165,218		110,698		110,698		275,917		(14,502)	(14,502)	2,182	06/25/2036	1.D FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.500% 10/25/36		03/01/2021	Paydown		234,723	234,723	235,133	234,723						234,723				2,287	10/25/2036	1.D FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		03/01/2021	Paydown		668	668	667	667		1		1		668				6	04/25/2033	1.D FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		03/01/2021	Paydown		3,433	3,433	3,411	3,416		17		17		3,433				32	04/25/2033	1.D FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		03/01/2021	Paydown		1,564	1,564	1,533	1,550		15		15		1,564				14	04/25/2033	4.B FM
251563-BU-5	DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33		02/01/2021	Paydown																04/25/2033	6. FM
25157T-AA-2	DMSI 2007-WM1 A1 SC CSTR SSNR 3.257% 06/27/37		02/01/2021	Paydown		479,799	479,799	481,431	484,772		(4,973)		(4,973)		479,799				2,127	06/27/2037	2.B FM
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		03/20/2021	Paydown		362,079	362,079	361,988	362,019		60		60		362,079				1,831	10/22/2029	1.F FE
254683-CM-5	DISCOVER CARD EXECUTION NOTE SERIES 2019-A3 CLASS A 1.890% 10/15/24		03/11/2021	DEUTSCHE BANK SECURITIES INCOR		7,178,281	7,000,000	7,007,930	7,004,763		(619)		(619)		7,004,144		174,137	174,137	33,075	10/15/2024	1.A FE
25471*-AA-5	DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24		03/01/2021	Redemption 100.0000		1,987,230	1,987,230	1,987,230	1,987,230						1,987,230				13,578	08/01/2024	1.G
25512*-AA-6	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC 5.250% 07/28/37		03/28/2021	Redemption 100.0000		3,591,630	3,591,630	3,491,962	3,502,547		89,083		89,083		3,591,630				27,810	09/28/2028	2.B PL
25857@-AA-7	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36		03/01/2021	Paydown		1,311,411	1,311,411	1,311,411	1,311,411						1,311,411				8,091	08/01/2036	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25857@-AB-5	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36		03/01/2021	Paydown		234,181	234,181	234,181	234,181						234,181				1,797	08/01/2036	2.B PL
25858*-AA-8	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38		03/01/2021	Paydown		1,704,408	1,704,408	1,704,408	1,704,408						1,704,408				11,463	03/22/2038	1.F PL
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		03/01/2021	Paydown		524,433	524,433	524,433	524,433						524,433				3,967	03/22/2038	2.B PL
25859@-AA-5	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39		03/01/2021	Redemption 100.0000		1,852,679	1,852,679	1,852,679	1,852,679						1,852,679				13,522	12/15/2039	1.F PL
25859@-AB-3	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39		03/01/2021	Redemption 100.0000		651,151	651,151	651,151	651,151						651,151				5,281	12/15/2039	2.B PL
25859@-AC-1	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39		03/01/2021	Paydown		100,393	100,393	100,393	100,393						100,393				1,018	12/15/2039	3.B PL
26061#-AA-5	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41		03/15/2021	Redemption 100.0000		291,115	291,115	291,115	291,115						291,115				2,414	12/15/2041	2.B
26061@-AA-7	DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42		03/15/2021	Redemption 100.0000		129,734	129,734	129,734	129,734						129,734				1,052	05/15/2042	1.C
26138E-AR-0	KEURIG DR PEPPER INC CO.GUARNT 2.700% 11/15/22		03/31/2021	Call 103.5190		7,401,609	7,150,000	7,123,331	7,144,436		716		716		7,145,152		4,848	4,848	324,539	11/15/2022	2.B FE
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		01/20/2021	Paydown		41,875	41,875	41,875	41,875						41,875				486	04/20/2049	2.C FE
26208L-AE-8	HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49		01/20/2021	Paydown		17,500	17,500	17,500	17,500						17,500				174	10/20/2049	2.C FE
26209X-AA-9	DRIVEN BRANDS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.786% 07/20/50		01/20/2021	Paydown		24,675	24,675	24,675	24,675						24,675				234	07/20/2050	2.C FE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		01/08/2021	Redemption 100.0000		63,757	63,757	64,772	64,559		(803)		(803)		63,757				286	11/08/2044	2.A YE
26885*-AA-3	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44		03/08/2021	Redemption 100.0000		128,293	128,293	130,336	129,909		(1,615)		(1,615)		128,293				1,441	11/08/2044	2.B
27004@-AA-5	EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39		01/15/2021	Redemption 100.0000		549,301	549,301	549,301	549,301						549,301				12,579	01/15/2039	2.B PL
27004@-AB-3	EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39		01/15/2021	Redemption 100.0000		174,777	174,777	174,777	174,777						174,777				4,002	01/15/2039	2.B PL
28258#-AA-4	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35		02/28/2021	Redemption 100.0000		510,382	510,382	510,382	510,382						510,382				11,943	11/30/2035	2.C PL
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		03/31/2021	Redemption 100.0000		466,946	466,946	466,946	466,946						466,946				6,245	12/31/2032	2.C PL
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		02/11/2021	Redemption 100.0000		384,647	384,647	384,647	384,647						384,647				10,018	02/11/2030	1.F FE
29365D-AA-7	ENTERCOM MEDIA CORP SECURED 6.500% 05/01/27		03/11/2021	CITIGROUP GLOBAL MARKETS INC		402,000	400,000	400,000	400,000						400,000		2,000	2,000	9,678	05/01/2027	4.C FE
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		03/01/2021	Paydown			2,911	1,167	1,693		15		15		1,708		(1,708)	(1,708)	17	08/25/2033	1.D FM
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 4.285% 07/25/34		03/01/2021	Paydown		418,522	418,522	416,560	417,039		1,483		1,483		418,522				3,180	07/25/2034	1.D FM
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.250% 07/25/34		03/01/2021	Paydown		185,831	185,831	41,236	43,895		141,936		141,936		185,831				1,570	07/25/2034	1.D FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.250% 07/25/34		03/01/2021	Paydown			48,481	390	390						390		(390)	(390)	334	07/25/2034	1.D FM
29669*-AA-9	ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35		02/15/2021	Redemption 100.0000		1,511,519	1,511,519	1,511,519	1,511,519						1,511,519				30,155	02/15/2035	1.G
29669*-AB-7	ESSENTIA HEALTH 3.900% 02/15/40		02/15/2021	Redemption 100.0000		513,000	513,000	513,000	513,000						513,000				10,004	02/15/2040	1.G Z
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		02/15/2021	Redemption 100.0000		36,976	36,976	36,976	36,976						36,976				231	02/15/2035	1.A FE
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		03/15/2021	Redemption 100.0000		37,093	37,093	37,093	37,093						37,093				348	02/15/2035	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
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		01/15/2021	Redemption 100.0000		36,620	36,620	36,620	36,620						36,620				114	02/15/2035	1.G Z
30284@-AE-2	FNBM-LLC SR-SEC 4.900% 01/20/21		02/23/2021	Maturity																01/20/2021	1.F PL
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		03/31/2021	Redemption 100.0000		790,730	790,730	790,730	790,730						790,730				18,938	03/31/2038	2.B FE
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		03/15/2021	Redemption 100.0000		301,519	301,519	301,519	301,519						301,519				3,166	10/13/2036	1.B
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		02/15/2021	Redemption 100.0000		599,873	599,873	599,873	599,873						599,873				3,159	10/13/2036	1.G Z
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		01/27/2021	Call 101.0383		15,833,939	15,671,224	15,671,224	15,671,224						15,671,224				253,202	05/10/2022	1.F PL
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		01/10/2021	Redemption 100.0000		10,235,221	10,235,221	10,235,221	10,235,221						10,235,221				36,881	05/10/2022	1.F PL
30306V-AA-7	FLNG LIQUEFACTION 3-LLC SR-UNSEC 5.550% 03/31/39		03/31/2021	Redemption 100.0000		968,000	968,000	968,000	968,000						968,000				26,862	03/31/2039	2.B FE
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		02/10/2021	Redemption 100.0000		164,696	164,696	164,696	164,696						164,696				1,537	01/10/2032	1.A FE
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		03/10/2021	Redemption 100.0000		165,464	165,464	165,464	165,464						165,464				2,317	01/10/2032	1.B
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		01/10/2021	Redemption 100.0000		163,993	163,993	163,993	163,993						163,993				765	01/10/2032	1.G Z
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		02/10/2021	Redemption 100.0000		111,143	111,143	111,143	111,143						111,143				1,037	02/10/2032	1.A FE
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		03/10/2021	Redemption 100.0000		111,662	111,662	111,662	111,662						111,662				1,565	02/10/2032	1.B
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		01/10/2021	Redemption 100.0000		110,627	110,627	110,627	110,627						110,627				516	02/10/2032	1.G Z
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		02/10/2021	Redemption 100.0000		125,409	125,409	125,409	125,409						125,409				1,170	03/10/2032	1.A FE
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		03/10/2021	Redemption 100.0000		125,994	125,994	125,994	125,994						125,994				1,764	03/10/2032	1.B
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		01/10/2021	Redemption 100.0000		124,826	124,826	124,826	124,826						124,826				583	03/10/2032	1.G Z
31331F-AX-9	FEDEX CORP 1998 PASS TST PT CERTS 6.720% 01/15/22		01/15/2021	Redemption 100.0000		493,884	493,884	458,596	492,412		1,472		1,472		493,884				16,594	07/15/2021	2.A FE
31331F-BA-8	FEDERAL EXPRESS PT 991A-SR-SEC 7.650% 01/15/22		01/15/2021	Redemption 100.0000		1,386,777	1,386,777	1,386,777	1,386,777						1,386,777				53,044	01/15/2022	2.A FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		03/15/2021	Redemption 100.0000		277,147	277,147	277,147	277,147						277,147				1,614	10/15/2035	2.B
31435@-AA-6	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC 4.020% 11/15/39		03/15/2021	Redemption 100.0000		716,087	716,087	716,087	716,087						716,087				4,803	11/15/2039	2.C Z
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		03/15/2021	Redemption 100.0000		56,898	56,898	56,898	56,898						56,898				621	09/15/2030	2.B
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		01/31/2021	Redemption 100.0000		65,235	65,235	65,235	65,235						65,235				367	03/31/2032	2.B FE
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		02/28/2021	Redemption 100.0000		65,602	65,602	65,602	65,602						65,602				738	03/31/2032	2.B Z
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		03/31/2021	Redemption 100.0000		65,971	65,971	65,971	65,971						65,971				1,113	03/31/2032	2.B
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		01/31/2021	Redemption 100.0000		44,584	44,584	44,584	44,584						44,584				268	07/31/2031	2.B FE
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		02/28/2021	Redemption 100.0000		44,852	44,852	44,852	44,852						44,852				539	07/31/2031	2.B Z
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		03/31/2021	Redemption 100.0000		45,121	45,121	45,121	45,121						45,121				813	07/31/2031	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		03/31/2021			70,864	70,864	70,864	70,864						70,864				1,359	01/31/2033	2.B
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		01/31/2021			69,967	69,967	69,967	69,967						69,967				447	01/31/2033	2.C FE
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		02/28/2021			70,414	70,414	70,414	70,414						70,414				900	01/31/2033	2.C Z
	FIDELITY NATIONAL INFORM SR UNSEC 4.250%																				
31620M-AY-2	05/15/28		03/08/2021	TENDER SALE		24,761,474	22,300,000	22,174,216	22,202,212		2,131		2,131		22,204,344		2,557,130	2,557,130	302,753	05/15/2028	2.B FE
	FHASI 2006-1 1A10 AD SSNR AS 6.000%																				
32051G-2H-7	05/25/36		03/01/2021	Paydown		109,274	116,790	91,359	79,307		35,054		35,054		114,360		(5,086)	(5,086)	1,644	05/25/2036	1.D FM
	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36																				
32051G-2J-3			03/01/2021	Paydown		442,899	473,360	364,584	316,039		147,129		147,129		463,168		(20,268)	(20,268)	6,664	05/25/2036	1.D FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 2.366% 10/25/34		03/01/2021	Paydown		314,678	314,678	297,154	300,286		14,392		14,392		314,678				865	10/25/2034	1.D FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		03/01/2021	Paydown		450,568	458,834	326,432	240,746		214,093		214,093		454,839		(4,271)	(4,271)	3,704	02/25/2037	1.D FM
	FIRST UNION COMMERCIAL CORP.-B SR-SEC			Redemption 100.0000																	
33736*-AF-9	5.800% 01/02/24		01/02/2021			5,297,481	5,297,481	5,297,481	5,297,481						5,297,481				153,627	01/02/2024	1.G Z
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		01/15/2021	Paydown		4,543,270	4,543,270	4,543,174	4,543,270						4,543,270				78,371	01/15/2036	1.A FE
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		01/01/2021	Paydown		4,678	4,678				4,678		4,678		4,678				31	09/11/2023	1.D FM
				Redemption 100.0000																	
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		03/15/2021			493,016	493,016	493,016	493,016						493,016				3,925	11/15/2030	2.B
	FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000%																				
33851L-AE-4	07/25/48		01/01/2021	Paydown		7,336,430	7,336,430	7,302,248	7,315,427		21,002		21,002		7,336,430				24,455	07/25/2048	1.D FM
				Redemption 100.0000																	
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		03/31/2021			840,000	840,000	840,000	840,000						840,000				17,325	03/31/2038	2.B FE
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		01/30/2021	Paydown		11,250	11,250	11,250	11,250						11,250				108	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		01/30/2021	Paydown		47,488	47,488	38,276	38,276		9,212		9,212		47,488				605	04/30/2047	2.B FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		01/30/2021	Paydown		30,000	30,000	30,000	30,000						30,000				389	10/30/2048	2.B FE
	FRESENIUS MED CARE US CO.GUARNT 5.750%																				
35803Q-AA-5	02/15/21		02/15/2021	Maturity		38,100,000	38,100,000	37,755,060	38,094,546		5,454		5,454		38,100,000				1,095,375	02/15/2021	2.C FE
	FRESNO CNTY CTL TR III SR-SEC 4.050%			Redemption 0.0000																	
35826#-AA-2	08/15/39		03/11/2021																(1,196)	08/15/2039	1. Z
	FRESNO CNTY CTL TR III SR-SEC 4.050%			Redemption 100.0000																	
35826#-AA-2	08/15/39		03/15/2021			398,955	398,955	398,955	398,955						398,955				1,488	08/15/2039	1.G Z
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		02/01/2021	Paydown		3,764	3,764		(997)		4,761		4,761		3,764				133	12/31/2035	6. *
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		02/01/2021	Paydown		13,389	13,389				13,389		13,389		13,389				15	12/25/2024	6. *
	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865%																				
361856-DX-2	09/25/34		03/01/2021	Paydown		105,821	105,821	105,821	105,821						105,821				913	09/25/2034	1.D FM
	GMACM 2005-AF1 A2 FLT AFC AD AS 0.709%																				
36185M-AJ-1	07/25/35		03/25/2021	Paydown		406,733	448,732	373,093	355,757		84,291		84,291		440,048		(33,315)	(33,315)	502	07/25/2035	1.D FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		03/01/2021	Paydown		167,970	175,440	154,615	159,447		15,313		15,313		174,760		(6,790)	(6,790)	1,643	04/25/2036	1.D FM
	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			Redemption 100.0000																	
36187*-AA-7	5.940% 08/01/31		02/01/2021			29,391	29,391	29,583	29,486		(95)		(95)		29,391				291	08/01/2031	2.B FE
	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			Redemption 100.0000																	
36187*-AA-7	5.940% 08/01/31		03/01/2021			29,537	29,537	29,730	29,632		(95)		(95)		29,537				439	08/01/2031	2.B Z
	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC			Redemption 100.0000																	
36187*-AA-7	5.940% 08/01/31		01/01/2021			29,246	29,246	29,437	29,340		(94)		(94)		29,246				145	08/01/2031	2.C Z
	BGS HUNTSVILLE 2016 CTL PT TRU (GE			Redemption 100.0000																	
36198#-AA-0	HUNTSVILLE) GE HUNTSVILLE 4.560% 04/15/46		03/15/2021			305,052	305,052	305,052	205,923						305,052				1,780	04/15/2046	1.G Z
	GE HUNTSVILLE ADD ON GE HUNTS 4.560%			Redemption 100.0000																	
36200@-AA-8	04/15/46		03/15/2021			71,998	71,998	71,998							71,998				411	04/15/2046	2.B Z
	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			Redemption 100.0000																	
36208#-AA-8	6.450% 07/15/27		02/15/2021			11,398	11,398	11,398	11,398						11,398				123	07/15/2027	2.B FE
	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC			Redemption 100.0000																	
36208#-AA-8	6.450% 07/15/27		03/15/2021			11,459	11,459	11,459	11,459						11,459				185	07/15/2027	2.B

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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
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		01/15/2021	Redemption 100.0000		11,337	11,337	11,337	11,337						11,337				61	07/15/2027	2.C Z
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46		03/01/2021	Paydown		43,129	43,129	4,162	10,685		32,443		32,443		43,129				374	03/21/2046	6. FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.720% 04/25/34		03/01/2021	Paydown		278,808	278,808	274,216	274,947		3,860		3,860		278,808				1,932	04/25/2034	1.D FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		03/01/2021	Paydown		30,007	30,007	30,701	30,408		(401)		(401)		30,007				225	02/25/2034	1.D FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		03/01/2021	Paydown		17,035	17,035	16,501	16,542		493		493		17,035				149	06/25/2033	1.D FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		03/01/2021	Paydown		4,438	4,438	4,256	4,272		165		165		4,438				38	06/25/2033	1.D FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.888% 06/25/33		03/01/2021	Paydown		19,020	19,020	18,830	18,842		178		178		19,020				187	06/25/2033	3.B FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37		03/01/2021	Paydown		164,428	164,428	92,445	92,472		71,956		71,956		164,428				521	05/25/2037	1.D FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36		03/01/2021	Paydown		596,501	596,501	305,250	271,763		324,738		324,738		596,501				1,753	11/25/2036	1.D FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		03/01/2021	Paydown		59,476	61,475	33,422	19,113		40,982		40,982		60,095		(619)	(619)	517	01/25/2037	1.D FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		03/01/2021	Paydown		543,307	561,330	500,069	479,414		79,243		79,243		558,657		(15,350)	(15,350)	4,721	01/25/2037	3.B FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		03/01/2021	Paydown		165,235	169,824	62,599	52,388		114,256		114,256		166,644		(1,408)	(1,408)	1,737	05/25/2037	1.D FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 3.052% 05/25/37		03/01/2021	Paydown		140,644	137,641	62,243	27,093		112,900		112,900		139,994		650	650	727	05/25/2037	1.D FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.729% 12/25/35		02/04/2021	JP MORGAN SECURITIES		10,824,493	10,838,040	9,530,702	10,262,204		13,001		13,001		10,275,204		549,288	549,288	9,635	12/25/2035	1.D FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.729% 12/25/35		01/25/2021	Paydown		435,262	435,262	382,759	412,136		23,126		23,126		435,262				260	12/25/2035	1.D FM
362334-JJ-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		03/01/2021	Paydown		28,441	30,218	17,982	14,848		14,466		14,466		29,314		(874)	(874)	159	03/25/2036	1.D FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		03/01/2021	Paydown		355,455	355,455	156,568	133,544		221,911		221,911		355,455				894	03/25/2036	1.D FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.720% 03/25/46		03/01/2021	Paydown		190,124	190,124	100,920	85,206		104,918		104,918		190,124				953	03/25/2046	1.D FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.705% 03/25/46		03/01/2021	Paydown		129,647	129,647	108,893	122,262		7,384		7,384		129,647				650	03/25/2046	1.D FM
362341-B9-9	GSAMP 2005-AHL2 A1B FLT STEP 0.419% 12/25/35		02/24/2021	MORGAN STANLEY & CO. INC.		5,641,599	5,655,739	4,237,268	5,001,142		18,384		18,384		5,019,526		622,073	622,073	2,082	12/25/2035	1.D FM
362341-B9-9	GSAMP 2005-AHL2 A1B FLT STEP 0.419% 12/25/35		02/25/2021	Paydown		500,117	500,117	374,686	442,233		57,884		57,884		500,117				2,416	12/25/2035	1.D FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		03/01/2021	Paydown		142,671	142,671	133,865	138,226		4,445		4,445		142,671				958	09/25/2035	1.D FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		03/01/2021	Paydown		118,957	118,957	118,534	118,521		436		436		118,957				1,073	09/25/2035	1.D FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		03/01/2021	Paydown		256,756	254,015	55,174	(29,963)		286,643		286,643		256,680		76	76	2,838	12/25/2035	1.D FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		03/01/2021	Paydown		336,357	336,357	195,395	177,509		158,848		158,848		336,357				3,702	12/25/2035	1.D FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.479% 10/25/35		03/25/2021	Paydown		392,042	392,042	360,430	378,861		13,181		13,181		392,042				666	10/25/2035	1.D FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		03/01/2021	Paydown		178,093	193,022	108,431	60,383		122,309		122,309		182,692		(4,599)	(4,599)	2,210	01/25/2036	1.D FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		03/01/2021	Paydown		137,223	137,223	111,345	98,351		38,872		38,872		137,223				1,025	09/25/2035	1.D FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		02/15/2021	Redemption 100.0000		259,619	259,619	259,619	259,619						259,619				2,168	10/15/2032	1.A FE
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		03/15/2021	Redemption 100.0000		260,709	260,709	260,709	260,709						260,709				3,265	10/15/2032	1.A Z
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		01/15/2021	Redemption 100.0000		258,533	258,533	258,533	258,533						258,533				1,079	10/15/2032	1.G Z
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36		03/01/2021	Paydown		272,450	272,450	116,556	97,957		174,493		174,493		272,450				779	06/25/2036	1.D FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 3.068% 05/25/35		03/01/2021	Paydown		284,755	284,755	259,691	254,138		30,616		30,616		284,755				908	05/25/2035	3.B 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
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 3.049% 05/25/35		03/01/2021	Paydown		207,584	207,584	181,284	181,465		26,119		26,119		207,584				1,063	05/25/2035	1.D FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 2.939% 08/25/34		03/01/2021	Paydown		10,259	10,259	8,374	9,557		702		702		10,259				50	08/25/2034	1.D FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 3.348% 09/25/34		03/01/2021	Paydown		123,032	123,032	118,892	119,196		3,836		3,836		123,032				986	09/25/2034	1.D FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 2.627% 12/25/34		03/01/2021	Paydown		105,389	105,389	103,677	105,389						105,389				245	12/25/2034	1.D FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.554% 08/25/34		03/01/2021	Paydown		430,092	430,092	430,081	429,112		980		980		430,092				4,022	08/25/2034	1.D FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		03/01/2021	Paydown		200,345	200,345	200,533	200,345						200,345				2,207	12/25/2034	3.B FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		03/01/2021	Paydown		259,646	259,646	252,617	257,587		2,059		2,059		259,646				2,331	05/25/2035	1.D FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		02/15/2021	Redemption 100.0000		60,400	60,400	60,400	60,400						60,400				449	07/15/2033	1.A FE
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		03/15/2021	Redemption 100.0000		51,986	51,986	51,986	51,986						51,986				580	07/15/2033	1.A Z
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		01/15/2021	Redemption 100.0000		51,570	51,570	51,570	51,570						51,570				192	07/15/2033	1.G Z
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		02/15/2021	Redemption 100.0000		78,204	78,204	78,205	78,205						78,204				587	09/15/2033	1.A FE
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		03/15/2021	Redemption 100.0000		78,498	78,498	78,498	78,498						78,498				883	09/15/2033	1.A Z
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		01/15/2021	Redemption 100.0000		78,052	78,052	78,053	78,052						78,052				293	09/15/2033	1.G Z
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 0.289% 07/25/37		03/25/2021	Paydown		120,108	120,108	100,890	110,769		9,338		9,338		120,108				100	07/25/2037	1.D FM
36250H-AD-5	GSMS 2014-GC26 A4 SEQ 3.364% 11/10/47		02/01/2021	Paydown		1,417,837	1,417,837	1,431,922	1,421,305		(3,468)		(3,468)		1,417,837				7,949	11/10/2047	1.D FM
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		03/15/2021	Redemption 100.0000		254,975	254,975	254,975	254,975						254,975				1,693	09/15/2033	1.G Z
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		03/15/2021	Redemption 100.0000		2,792,210	2,792,210	2,792,210	2,792,210						2,792,210				28,106	12/15/2062	1.A PL
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		02/15/2021	Paydown		16,696	16,696	16,696	16,696						16,696				110	12/15/2062	1.F PL
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		03/15/2021	Paydown		8,970,331	8,970,331	8,970,331	8,970,331						8,970,331				85,894	12/15/2062	1.A PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		02/15/2021	Paydown		19,738	19,738	19,738	19,738						19,738				102	12/15/2062	1.F PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		03/15/2021	Paydown		1,871,400	1,871,400	1,871,400	1,871,400						1,871,400				17,608	12/15/2062	1.A PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		01/31/2021	Paydown		8,451	8,451	8,451	8,451						8,451				(2)	12/15/2062	1. Z
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		03/15/2021	Paydown		932,165	932,165	932,165	932,165						932,165				9,639	12/15/2062	1.A PL
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		02/15/2021	Paydown		15,783	15,783	15,783	15,783						15,783				80	12/15/2062	1.F PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		01/31/2021	Paydown		391	391	391	391						391					12/15/2062	1. Z
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		02/15/2021	Paydown		3,527	3,527	3,527	3,527						3,527				20	12/15/2062	1.F PL
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		01/31/2021	Redemption 100.0000		2,910,376	2,910,376	2,910,376	2,910,376						2,910,376					12/31/2044	2.B PL
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		03/01/2021	Paydown		93,271	100,596	44,244	16,060		78,375		78,375		94,434		(1,163)	(1,163)	1,270	07/25/2037	1.D FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		03/01/2021	Paydown		58,390	62,976	50,526	45,808		15,906		15,906		61,714		(3,323)	(3,323)	795	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
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.227% 06/23/46		03/01/2021	Paydown		5,275	15,213	618	618		5,061		5,061		5,678		(404)	(404)	731	06/23/2046	6. FE
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		01/15/2021	Redemption 100.0000		845,862	845,862	845,862	845,862						845,862				20,005	07/15/2041	1.G PL
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT 4.200% 03/01/21		02/01/2021	Call 100.0000		25,000,000	25,000,000	24,982,250	24,999,366		333		333		24,999,699		301	301	437,500	03/01/2021	2.C FE
370ESC-AJ-4	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 8.800% 04/01/21		03/30/2021	TENDER SALE		579	4,047,495										579	579	13,301	04/01/2021	6. *
370ESC-AR-6	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.400% 09/01/25		03/30/2021	TENDER SALE		1,496	10,534,527										1,496	1,496		09/01/2025	6. *
370ESC-AU-9	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.700% 04/15/26		03/30/2021	TENDER SALE		92	647,599										92	92	2,102	04/15/2026	6. *
370ESC-AZ-8	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 6.750% 05/01/28		03/30/2021	TENDER SALE		762	5,447,337										762	762	17,498	05/01/2028	6. *
370ESC-BB-0	MOTORS LIQUIDATION CO GENERAL MOTORS CORP ESCROW 7.200% 04/15/21		03/30/2021	TENDER SALE		909	6,320,392										909	909	20,881	04/15/2021	6. *
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		03/15/2021	Redemption 100.0000		541,263	541,263	541,263	541,263						541,263				5,431	10/15/2027	2.C Z
375558-AQ-6	GILEAD SCIENCES INC SR UNSEC 4.500% 04/01/21		01/01/2021	Various		35,000,000	35,000,000	34,699,700	34,990,864						34,990,864		9,136	9,136	393,750	04/01/2021	2.A FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		02/15/2021	Redemption 100.0000		22,854	22,854	22,854	22,854						22,854				179	01/15/2027	1.A FE
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		03/15/2021	Redemption 100.0000		22,944	22,944	22,944	22,944						22,944				270	01/15/2027	1.A Z
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		01/15/2021	Redemption 100.0000		22,765	22,765	22,765	22,765						22,765				89	01/15/2027	1.G Z
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		03/01/2021	Redemption 100.0000		1,312,223	1,312,223	1,305,662	1,311,917		306		306		1,312,223				13,567	05/01/2021	5.B
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		02/10/2021	Redemption 100.0000		1,079,617	1,079,617	1,079,617	1,079,617						1,079,617				26,940	08/10/2041	1.D
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		03/15/2021	Redemption 100.0000		60,830	60,830	60,830	60,830						60,830				553	10/15/2034	1.B
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		02/15/2021	Redemption 100.0000		121,108	121,108	121,108	121,108						121,108				551	10/15/2034	1.G Z
38869P-AK-0	GRAPHIC PACKAGING INTERN CO.GUARNT 4.750% 04/15/21		01/15/2021	Call 100.0000		28,127,000	28,127,000	27,976,970	28,120,370		892		892		28,121,263		5,737	5,737	334,008	04/15/2021	3.B FE
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		02/10/2021	Redemption 100.0000		854,839	854,839	854,839	854,839						854,839				15,408	02/10/2024	5.A FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		02/15/2021	Redemption 100.0000		124,734	124,734	124,734	124,734						124,734				879	11/15/2033	1.A FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		03/15/2021	Redemption 100.0000		125,174	125,174	125,174	125,174						125,174				1,324	11/15/2033	1.C
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		01/15/2021	Redemption 100.0000		124,296	124,296	124,296	124,296						124,296				438	11/15/2033	1.G Z
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		03/31/2021	Redemption 100.0000		1,032,365	1,032,365	1,032,365	1,032,365						1,032,365				13,447	12/31/2030	2.C PL
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		03/10/2021	Redemption 100.0000		24,762	24,762	24,762	24,762						24,762				165	12/10/2049	1.A FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		03/15/2021	Redemption 100.0000		8,011	8,011	8,011	8,011						8,011				84	08/15/2048	1.F PL
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		02/15/2021	Redemption 100.0000		15,938	15,938	15,938	15,938						15,938				84	08/15/2048	1.G PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		03/20/2021	Redemption 100.0000		428,981	428,981	428,931	428,933		48		48		428,981				6,624	09/20/2037	1.E 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
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		03/09/2021	Paydown		75,121	75,121	75,111	75,111		10		10		75,121				450	10/09/2039	2.B FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		03/15/2021	Redemption 100.0000		15,895	15,895	15,895	15,895						15,895				157	01/15/2038	1.C
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		02/15/2021	Redemption 100.0000		31,488	31,488	31,488	31,488						31,488				156	01/15/2038	1.G Z
40471#-AA-0	HY CITE CORPORATION 14.000% 12/20/24		01/31/2021	Redemption 100.0000		8,333,333	8,333,333	8,333,333	8,333,333						8,333,333				(26,419)	12/20/2024	5.C Z
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		02/15/2021	Redemption 100.0000		131,026	131,026	131,026	131,026						131,026				1,494	06/15/2036	1.D FE
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		03/15/2021	Redemption 100.0000		131,773	131,773	131,773	131,773						131,773				2,253	06/15/2036	1.D Z
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		01/15/2021	Redemption 100.0000		130,283	130,283	130,283	130,283						130,283				743	06/15/2036	1.G Z
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		02/15/2021	Redemption 100.0000		26,559	26,559	26,559	26,559						26,559				283	06/15/2036	1.D FE
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		03/15/2021	Redemption 100.0000		26,701	26,701	26,701	26,701						26,701				427	06/15/2036	1.D Z
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		01/15/2021	Redemption 100.0000		26,418	26,418	26,418	26,418						26,418				141	06/15/2036	1.G Z
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.650% 03/19/35		03/19/2021	Paydown		244,397	244,397	209,985	215,734		28,663		28,663		244,397				216	03/19/2035	1.D FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.811% 06/20/35		03/22/2021	Paydown		110,396	110,396	105,808	102,679	3,592	4,125		7,717		110,396				194	06/20/2035	6. FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.381% 10/20/45		03/22/2021	Paydown		108,545	108,545	92,195	95,281		13,265		13,265		108,545				144	10/20/2045	1.D FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		01/20/2021	Redemption 100.0000		508,905	508,905	508,905	508,905						508,905				5,449	10/20/2034	1.F FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		02/28/2021	Redemption 100.0000		179,602	179,602	179,602	179,602						179,602				802	04/30/2024	1.C
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		03/31/2021	Redemption 100.0000		410,055	410,055	410,055	410,055						410,055				2,429	11/30/2034	1.C
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		01/01/2021	Redemption 100.0000		185,821	185,821	185,821	185,821						185,821				695	03/01/2038	1.G Z
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		02/01/2021	Redemption 100.0000		186,516	186,516	186,516	186,516						186,516				1,396	03/01/2038	1.G FE
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		03/01/2021	Redemption 100.0000		187,214	187,214	187,214	187,214						187,214				2,101	03/01/2038	1.G Z
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		03/20/2021	Paydown		554,116	554,116	553,866	554,002		114		114		554,116				3,683	09/21/2040	1.A FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		03/20/2021	Paydown		270,500	270,500	270,316	270,391		109		109		270,500				5,396	09/21/2040	1.A FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		03/20/2021	Paydown		180,027	180,027	180,011	179,553		474		474		180,027				1,163	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		03/20/2021	Paydown		161,635	161,635	161,583	161,247		389		389		161,635				960	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		03/20/2021	Paydown		203,577	203,577	203,561	203,264		313		313		203,577				966	09/20/2042	1.A FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		03/20/2021	Paydown		301,549	301,549	301,447	301,458		91		91		301,549				1,435	09/20/2048	1.A FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		03/20/2021	Paydown		84,258	84,258	84,247	84,249		9		9		84,258				423	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		03/20/2021	Paydown		251,151	251,151	251,050	251,063		88		88		251,151				1,428	09/20/2047	1.A FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		03/01/2021	Redemption 100.0000		157,076	157,076	157,076	157,076						157,076				1,526	08/01/2041	1.C
42806D-BC-2	HERTZ 2016-4A A SEQ 2.650% 07/25/22		03/25/2021	Paydown		367,167	367,167	362,276	366,347		820		820		367,167				1,682	07/25/2022	1.F FE
42806D-BG-3	HERTZ 2017-2A A SEQ 3.290% 10/25/23		03/25/2021	Paydown		3,025,239	3,025,239	3,023,927	3,024,701		538		538		3,025,239				17,223	10/25/2023	1.F FE
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		03/25/2021	Paydown		1,937,366	1,937,366	1,937,154	1,937,248		118		118		1,937,366				11,029	02/25/2024	1.F FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		03/25/2021	Paydown		193,723	193,723	193,720	193,719		4		4		193,723				1,291	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		03/15/2021	Redemption 100.0000		38,776	38,776	39,164	38,978		(202)		(202)		38,776				376	01/15/2028	1.C
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		01/15/2021	Redemption 100.0000		38,526	38,526	38,912	38,727		(201)		(201)		38,526				125	01/15/2028	1.G Z
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		02/15/2021	Redemption 100.0000		38,651	38,651	39,037	38,852		(201)		(201)		38,651				250	01/15/2028	1.G FE
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		03/01/2021	Redemption 100.0000		95,798	95,798	95,798	95,798						95,798				1,056	01/01/2029	1.C
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		01/01/2021	Redemption 100.0000		95,098	95,098	95,098	95,098						95,098				349	01/01/2029	1.G Z
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		02/01/2021	Redemption 100.0000		95,447	95,447	95,447	95,447						95,447				701	01/01/2029	1.G FE
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		03/15/2021	Redemption 100.0000		97,115	97,115	97,115	97,115						97,115				546	10/15/2040	1.F
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 0.380% 10/25/35		03/25/2021	Paydown		63,369	63,369	58,557	61,548		1,821		1,821		63,369				60	10/25/2035	1.D FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 0.440% 10/25/35		03/25/2021	Paydown		26,710	26,710	24,682	25,942		768		768		26,710				30	10/25/2035	1.D FM
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		02/15/2021	Redemption 100.0000		40,351	40,351	40,351	40,351						40,351				269	08/15/2022	1.A FE
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		03/15/2021	Redemption 100.0000		40,489	40,489	40,489	40,489						40,489				405	08/15/2022	1.B
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		01/15/2021	Redemption 100.0000		40,214	40,214	40,214	40,214						40,214				134	08/15/2022	1.G Z
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		03/25/2021	Redemption 100.0000		189,715	189,715	189,715	189,715						189,715				1,196	01/25/2038	1.D
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		03/31/2021	Redemption 100.0000		191,526	191,526	191,526	191,526						191,526				2,993	03/31/2042	3.C
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		03/01/2021	Paydown		17,975	17,975	17,545	17,642		334		334		17,975				172	08/20/2029	1.D FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		02/15/2021	Redemption 100.0000		37,251	37,251	37,251	37,251						37,251				314	06/15/2045	1.E FE
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		03/15/2021	Redemption 100.0000		37,408	37,408	37,408	37,408						37,408				472	06/15/2045	1.E Z
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		01/15/2021	Redemption 100.0000		37,095	37,095	37,095	37,095						37,095				156	06/15/2045	1.G Z
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.159% 06/25/35		03/25/2021	Paydown		70,031	70,031	64,122	67,183		2,848		2,848		70,031				87	06/25/2035	1.D FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 0.169% 05/25/37		03/25/2021	Paydown		2,261	2,261	573	397		1,864		1,864		2,261				2	05/25/2037	1.D FM
451102-BJ-5	ICAHN ENTERPRISES/FIN CO.GUARNT 6.250% 02/01/22		02/01/2021	Call 100.0000		27,500,000	27,500,000	28,064,890	27,516,884		(16,884)		(16,884)		27,500,000				859,375	02/01/2022	3.C FE
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 0.749% 03/25/35		03/25/2021	Paydown		514,018	514,018	421,495	433,466		80,553		80,553		514,018				809	03/25/2035	1.D FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.769% 03/25/35		03/25/2021	Paydown		83,069	83,069	81,283	81,591		1,478		1,478		83,069				67	03/25/2035	1.D FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 0.589% 08/25/35		03/25/2021	Paydown		222,945	222,945	192,475	188,048		34,897		34,897		222,945				225	08/25/2035	1.D FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.649% 05/25/35		03/25/2021	Paydown		1,485,701	1,485,701	901,646	957,826		527,875		527,875		1,485,701				1,343	05/25/2035	1.D FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 0.749% 08/25/35		03/25/2021	Paydown		901,843	901,843	543,122	560,864		340,980		340,980		901,843				1,036	08/25/2035	1.D FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.609% 08/25/35		03/25/2021	Paydown		122,973	122,973	105,394	110,137		12,837		12,837		122,973				116	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
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.629% 02/25/36		03/25/2021	Paydown		1,023,242	1,023,242	809,547	894,343		128,898		128,898		1,023,242				953	02/25/2036	1.D FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		01/31/2021	Paydown		60,851	60,851	60,853	60,853		(2)		(2)		60,851				(16)	08/22/2056	2.B FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.038% 01/01/24		03/01/2021	Paydown		56,885	56,885	56,885	56,885						56,885				478	01/01/2024	1.B FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		03/01/2021	Paydown		198,921	198,921	198,912	198,623		298		298		198,921				1,915	01/25/2051	1.D FM
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		03/01/2021	Paydown		246,000	245,907	189,469	183,545		62,386		62,386		245,931		69	69	1,971	06/25/2035	1.D FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 2.605% 08/25/35		03/01/2021	Paydown		274,255	273,332	102,574	82,933		191,044		191,044		273,977		278	278	1,364	08/25/2035	1.D FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.319% 11/25/36		03/25/2021	Paydown		236,391	236,391	205,439	210,469		25,923		25,923		236,391				129	11/25/2036	1.D FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.349% 06/25/37		03/25/2021	Paydown		1,015,633	1,015,633	964,264	971,633		43,999		43,999		1,015,633				669	06/25/2037	1.D FM
460690-BH-2	INTERPUBLIC GROUP COS SR UNSEC 4.000% 03/15/22		03/27/2021	Call 103.4450		26,430,198	25,550,000	24,899,128	25,456,292		17,838		17,838		25,474,130		75,870	75,870	1,425,264	03/15/2022	2.B FE
460690-BK-5	INTERPUBLIC GROUP COS SR UNSEC 3.750% 02/15/23		03/27/2021	Call 106.1010		27,904,563	26,300,000	26,247,486	26,288,436		1,224		1,224		26,289,660		10,340	10,340	2,212,751	02/15/2023	2.B FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		03/01/2021	Paydown		78,120	78,120	27,240	16,699		61,421		61,421		78,120				975	02/25/2036	1.D FM
46433B-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		03/15/2021	Redemption 100.0000		622,113	622,113	622,113	622,113						622,113				3,540	06/15/2039	1.E PL
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		02/15/2021	Paydown		871,763	871,763	871,763	871,763						871,763				4,223	02/15/2077	1.G PL
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		03/01/2021	Paydown		3,037,699	3,037,699	3,044,818	3,036,638		1,061		1,061		3,037,699				19,319	04/25/2049	1.D FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		03/15/2021	Paydown		25,735	25,735	27,024	26,692		(956)		(956)		25,735				167	12/15/2048	1.A FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		03/15/2021	Paydown		45,974	45,974	51,203	50,055		(4,081)		(4,081)		45,974				534	12/15/2050	1.A FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		03/15/2021	Paydown		145,648	145,648	165,377	162,660		(17,012)		(17,012)		145,648				1,265	09/15/2056	1.A FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		03/15/2021	Paydown		321,697	321,697	334,871	333,445		(11,748)		(11,748)		321,697				2,466	02/16/2065	1.A FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		03/15/2021	Paydown		93,656	93,656	112,489	110,808		(17,152)		(17,152)		93,656				1,218	02/15/2067	2.B FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		03/15/2021	Paydown		42,745	42,745	44,241	44,099		(1,355)		(1,355)		42,745				516	10/17/2061	2.A FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		03/15/2021	Paydown		358,725	358,725	358,221	358,445		279		279		358,725				1,948	09/15/2065	1.A FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		03/15/2021	Paydown		144,295	144,295	153,602	151,695		(7,400)		(7,400)		144,295				1,501	09/15/2067	1.G FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		03/15/2021	Paydown		1,035,770	1,035,770	1,035,051	1,035,562		208		208		1,035,770				5,447	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		03/15/2021	Paydown		556,655	556,655	556,524	556,709		(54)		(54)		556,655				3,660	03/15/2062	1.A FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		03/15/2021	Paydown		230,750	230,750	240,374	239,461		(8,711)		(8,711)		230,750				2,047	03/17/2064	2.A FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		03/15/2021	Paydown		21,975	21,975	22,754	22,687		(712)		(712)		21,975				122	01/17/2073	1.A FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		03/15/2021	Paydown		345,772	345,772	394,775	384,513		(38,740)		(38,740)		345,772				2,597	01/15/2075	2.B FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		03/15/2021	Paydown		47,733	47,733	49,019	48,856		(1,123)		(1,123)		47,733				326	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		03/15/2021	Paydown		252,030	252,030	263,873	262,901		(10,871)		(10,871)		252,030				2,148	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		03/15/2021	Paydown		212,653	212,653	212,342	212,369		284		284		212,653				1,090	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		03/15/2021	Paydown		428,083	428,083	440,625	439,165		(11,083)		(11,083)		428,083				2,724	01/15/2075	2.C FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		03/15/2021	Paydown		382,350	382,350	382,178	382,211		138		138		382,350				2,215	06/15/2077	1.A FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		03/15/2021	Paydown		156,152	156,152	156,115	156,120		32		32		156,152				1,137	06/15/2079	2.C FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		03/15/2021	Paydown		332,741	332,741	325,202	325,807		6,934		6,934		332,741				1,702	09/15/2072	1.A FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		03/15/2021	Paydown		145,652	145,652	145,526	145,529		122		122		145,652				971	09/17/2074	2.B FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		03/01/2021	Paydown		111,138	111,255	54,120	31,288		79,883		79,883		111,171		(33)	(33)	1,146	01/25/2036	1.D FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 04/25/21		03/01/2021	Paydown		46,463	46,463	46,077	46,463						46,463				184	04/25/2021	1.D FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 2.785% 04/25/36		03/01/2021	Paydown		13,254	13,031	357	452		12,795		12,795		13,247		8	8	55	04/25/2036	1.D FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		03/01/2021	Paydown		87,962	87,962	87,051	87,093		869		869		87,962				570	11/25/2034	1.D FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.395% 06/25/35		03/01/2021	Paydown		284,508	284,508	240,163	233,788		50,720		50,720		284,508				2,342	06/25/2035	1.D FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		03/01/2021	Paydown		35,726	35,446	20,069	13,259		22,363		22,363		35,622		104	104	465	09/25/2035	1.D FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 3.061% 10/25/35		03/01/2021	Paydown		213,816	213,816	130,459	132,912		80,904		80,904		213,816				1,122	10/25/2035	1.D FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		03/01/2021	Paydown		183,554	183,618	109,936	67,619		115,959		115,959		183,578		(23)	(23)	1,694	01/25/2036	1.D FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 1.279% 01/12/39		03/01/2021	Paydown				2	2		114		114		116		(116)	(116)	468	01/12/2039	6. FE
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.630% 07/25/36		03/01/2021	Paydown		181,484	181,484	64,081	54,459		127,025		127,025		181,484				631	07/25/2036	1.D FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		03/01/2021	Paydown		89,897	90,238	57,092	43,954		46,107		46,107		90,061		(164)	(164)	1,289	07/25/2036	1.D FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		03/01/2021	Paydown		125,323	125,375	86,627	90,776		34,585		34,585		125,361		(38)	(38)	1,111	07/25/2036	5.B FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		03/01/2021	Paydown		33,428	33,605	21,010	14,290		19,212		19,212		33,503		(75)	(75)	390	06/25/2037	1.D FM
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		03/01/2021	Paydown		671,717	671,717	708,452	674,280		(2,563)		(2,563)		671,717				5,427	06/15/2045	1.D FM
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		01/01/2021	Paydown		2,759	2,759	2,710	2,722		37		37		2,759				7	12/15/2047	1.D FM
46643A-AG-8	JPMBB 2014-C23 D SUB CSTR 3.972% 09/15/47		01/25/2021	PERFORMANCE TRUST CAP		5,006,250	5,000,000	4,324,219	4,584,604		7,053		7,053		4,591,657		414,593	414,593	30,891	09/15/2047	1.D FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.921% 11/25/48		03/01/2021	Paydown		13,882	13,882	14,011	13,953		(71)		(71)		13,882				92	11/25/2048	1.D FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.921% 11/25/48		03/01/2021	Paydown		45,573	45,573	44,776	45,018		555		555		45,573				302	11/25/2048	1.D FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.813% 12/25/48		03/01/2021	Paydown		40,252	40,252	40,463	40,383		(131)		(131)		40,252				256	12/25/2048	1.D FM
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.813% 12/25/48		03/01/2021	Paydown		39,063	39,063	38,251	38,431		632		632		39,063				248	12/25/2048	1.D FM
46650H-AE-8	JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49		03/19/2021	JP MORGAN SECURITIES		14,510,571	14,252,249	13,882,306	14,112,265		6,149		6,149		14,118,414		392,157	392,157	127,659	05/25/2049	1.D FM
46650H-AE-8	JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49		02/01/2021	Paydown		3,156,508	3,156,508	3,074,575	3,125,506		31,003		31,003		3,156,508				15,973	05/25/2049	1.D FM
46651R-AA-3	JG WENTWORTH XX LLC SERIES 2019-C1 CLASS A 144A 3.700% 08/09/38		02/15/2021	Paydown		499,063	499,063	499,063	499,063						499,063				2,502	08/09/2038	1.F PL
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		03/15/2021	Paydown		661,065	661,065	661,065	661,065						661,065				4,558	06/15/2086	1.A Z
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 10% cash 1% PIK 11.000% 09/22/21		03/08/2021	DEFAULT		2	19,400,472										2	2	(533,513)	09/22/2021	6. *
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		01/01/2021	J?AMERICA LLC		1	5,591,900										1	1	(153,777)	07/31/2022	5.C Z
46665#-AA-3	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		03/15/2021	Redemption 100.0000		357,165	357,165	308,459	314,292		42,873		42,873		357,165				3,361	08/18/2036	1.A Z
46665#-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		02/16/2021	Paydown		83,591	83,591	83,591	83,591						83,591				333	08/09/2038	1.A Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		03/15/2021	Redemption 100.0000		1,970,161	1,970,161	1,970,161	1,970,161						1,970,161				19,508	05/15/2034	1.F PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		02/15/2021	Paydown		481,437	481,437	481,404	481,410		27		27		481,437				2,380	09/15/2043	1.F PL
46670#-AA-6	JLL SECURITIES CREDIT LEASE-BA 3.387% 11/15/40		03/15/2021	Redemption 100.0000		764,390	764,390	775,856	775,802		(11,411)		(11,411)		764,390				5,326	11/15/2040	4.C Z
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		02/15/2021	Redemption 100.0000		178,336	178,336	183,768	182,146		(3,810)		(3,810)		178,336				1,113	11/15/2032	1.A FE
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		03/15/2021	Redemption 100.0000		178,893	178,893	184,341	182,714		(3,822)		(3,822)		178,893				1,675	11/15/2032	1.B
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		01/15/2021	Redemption 100.0000		177,781	177,781	183,196	181,579		(3,798)		(3,798)		177,781				555	11/15/2032	1.G Z
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		03/31/2021			892,229	892,229	892,229	892,229						892,229				11,153	06/30/2037	3.A PL

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		01/15/2021	Redemption 100.0000		675,403	675,403	677,825	677,330		(1,927)		(1,927)		675,403				15,622	01/15/2042	1.C FE
48121@-AD-3	JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24		03/27/2021	Redemption 100.0000		2,145,000	2,145,000	2,145,000	2,145,000						2,145,000				44,294	03/27/2024	2.B PL
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A 3.875% 05/15/27		01/19/2021	Tax Free Exchange		11,400,000	11,400,000	11,400,000	11,400,000						11,400,000				78,533	05/15/2027	3.A FE
501044-CX-7	KROGER CO SR UNSEC 3.300% 01/15/21		01/15/2021	Maturity		21,325,000	21,325,000	21,272,754	21,324,689		311		311		21,325,000				351,863	01/15/2021	2.A FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 0.583% 02/18/30		03/01/2021	Paydown															33	02/18/2030	6. FE
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		01/31/2021	Paydown		463,187	463,187	463,017	463,032		155		155		463,187				17	11/15/2047	1. PL
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		01/15/2021	Paydown		264,678	264,678	264,581	264,590		88		88		264,678				898	11/15/2047	1.G PL
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		03/15/2021	Paydown		39,445	39,445	38,680	38,986		460		460		39,445				184	01/15/2042	2.A FE
513075-BL-4	LAMAR MEDIA CORP CO.GUARNT 5.750% 02/01/26		02/03/2021	Call 102.8750		22,329,019	21,705,000	22,248,473	21,989,155		(7,588)		(7,588)		21,981,567		(276,567)	(276,567)	1,254,971	02/01/2026	4.A FE
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		02/15/2021	Redemption 100.0000		35,498	35,498	35,498	35,498						35,498				219	05/15/2033	1.A FE
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		03/15/2021	Redemption 100.0000		35,609	35,609	35,609	35,609						35,609				329	05/15/2033	1.B
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		01/15/2021	Redemption 100.0000		35,388	35,388	35,388	35,388						35,388				109	05/15/2033	1.G Z
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.007% 08/15/36		03/11/2021	Paydown																08/15/2036	6. *
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		03/30/2021	Redemption 100.0000		58,584	58,584	58,584	58,584						58,584				538	06/30/2025	2.C PL
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		02/18/2021	Call 0.0000															(950)	12/05/2020	1.
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		01/10/2021	Call 100.0000		1,379,293	1,379,293	1,372,133	1,379,229		64		64		1,379,293				3,407	01/10/2021	2.B
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		01/10/2021	Redemption 100.5000		1,198,515	1,192,552	1,186,362	1,192,497		6,018		6,018		1,198,515				2,776	01/10/2021	2.B
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		03/08/2021	Redemption 100.0000		530,811	530,811	564,877	532,284		(1,473)		(1,473)		530,811				6,702	06/08/2021	2.C
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		03/10/2021	Redemption 100.0000		335,118	335,118	369,135	341,083		(5,965)		(5,965)		335,118				3,967	01/10/2023	2.B
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		03/10/2021	Redemption 100.0000		70,441	70,441	70,441	70,441						70,441				1,266	12/10/2026	1.C
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		02/10/2021	Redemption 100.0000		70,022	70,022	70,022	70,022						70,022				839	12/10/2026	1.D FE
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		01/10/2021	Redemption 100.0000		69,605	69,605	69,605	69,605						69,605				417	12/10/2026	1.G Z
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		02/01/2021	Redemption 100.0000		57,176	57,176	57,176	57,176						57,176				610	01/01/2028	2.B FE
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		03/01/2021	Redemption 100.0000		57,481	57,481	57,481	57,481						57,481				920	01/01/2028	2.B
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		01/01/2021	Redemption 100.0000		56,872	56,872	56,872	56,872						56,872				303	01/01/2028	2.C Z
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		02/15/2021	Redemption 100.0000		43,683	43,683	46,767	43,830		(147)		(147)		43,683				510	01/15/2022	2.B FE
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		03/15/2021	Redemption 100.0000		26,923	26,923	28,823	27,013		(91)		(91)		26,923				471	01/15/2022	2.B
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		01/15/2021	Redemption 100.0000		60,721	60,721	65,007	60,926		(205)		(205)		60,721				354	01/15/2022	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
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		02/01/2021	Redemption 100.0000		13,211	13,211	13,211	13,211						13,211				140	10/01/2028	2.B FE
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		03/01/2021	Redemption 100.0000		13,281	13,281	13,281	13,281						13,281				212	10/01/2028	2.B
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		01/01/2021	Redemption 100.0000		13,141	13,141	13,141	13,141						13,141				70	10/01/2028	2.C Z
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		03/01/2021	Paydown		4,153	4,153								4,153					07/26/2024	6. *
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 0.439% 06/25/37		03/25/2021	Paydown		5,169	3,164	600	295						4,686				2	06/25/2037	1.D FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 5.244% 06/25/36		03/01/2021	Paydown		1,498,211	1,497,193	631,645	934,427						1,497,562				15,702	06/25/2036	1.D FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		03/01/2021	Paydown		201,635	211,173	134,862	154,860						208,649				1,936	11/25/2036	1.D FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		02/15/2021	Redemption 100.0000		10,158	10,158	10,158	10,158						10,158				116	05/15/2034	2.B FE
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		03/15/2021	Redemption 100.0000		10,216	10,216	10,216	10,216						10,216				175	05/15/2034	2.B
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		01/15/2021	Redemption 100.0000		10,100	10,100	10,100	10,100						10,100				58	05/15/2034	2.C Z
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		02/15/2021	Redemption 100.0000		14,109	14,109	14,109	14,109						14,109				166	05/15/2034	2.B FE
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		03/15/2021	Redemption 100.0000		14,192	14,192	14,192	14,192						14,192				250	05/15/2034	2.B
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		01/15/2021	Redemption 100.0000		14,027	14,027	14,027	14,027						14,027				82	05/15/2034	2.C Z
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 0.904% 06/25/34		03/25/2021	Paydown		42,698	42,698	34,105	36,765		5,934		5,934		42,698				54	06/25/2034	1.D FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 0.964% 07/25/34		03/25/2021	Paydown		64,099	64,099	48,234	54,270		9,829		9,829		64,099				78	07/25/2034	1.D FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.084% 10/25/34		03/25/2021	Paydown		68,891	68,891	65,284	67,113		1,778		1,778		68,891				108	10/25/2034	1.D FM
54627R-AD-2	LCDA 2010-ELL A4 SEQ 3.960% 08/01/24		02/01/2021	Paydown		11,038,325	11,038,325	10,999,336	11,029,985		8,340		8,340		11,038,325				218,559	08/01/2024	1.A FE
54627R-AG-5	LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24		02/01/2021	Paydown		3,957,946	3,957,946	3,939,973	3,953,572		4,374		4,374		3,957,946				78,961	08/01/2024	1.A FE
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		03/17/2021	Call 115.9569		11,231,125	9,685,601	9,685,729	9,685,643		1		1		9,685,644		(43)	(43)	1,675,228	12/10/2026	1.B
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		02/10/2021	Redemption 100.0000		62,670	62,670	62,671	62,671						62,670				519	12/10/2026	1.A FE
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		03/10/2021	Redemption 100.0000		62,930	62,930	62,931	62,930						62,930				782	12/10/2026	1.B
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		01/10/2021	Redemption 100.0000		62,412	62,412	62,413	62,412						62,412				258	12/10/2026	1.G Z
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		03/01/2021	Paydown		190,120	190,120	165,850	180,739		9,380		9,380		190,120				2,395	12/25/2033	1.D FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		03/01/2021	Paydown		19,807	19,807	19,875	19,801		6		6		19,807				174	02/25/2034	1.D FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 0.209% 08/25/36		03/25/2021	Paydown		47,881	47,881	22,630	19,608		28,273		28,273		47,881				20	08/25/2036	1.D FM
55336V-BM-1	MPLX LP SERIES WI 5.250% 01/15/25		01/15/2021	Call 102.6250		25,656,250	25,000,000	25,947,851	25,673,237		(16,987)		(16,987)		25,656,250		(656,250)	(656,250)	1,312,500	01/15/2025	2.B FE
55445R-AD-9	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40		01/01/2021	Paydown															22	05/28/2040	6. *
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		03/15/2021	Paydown		426,081	426,081	426,067	426,067		14		14		426,081				3,261	10/15/2039	1.F FE
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		03/15/2021	Redemption 100.0000		125,956	125,956	127,196	127,101		(1,145)		(1,145)		125,956				996	01/15/2050	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
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		03/31/2021	Redemption 100.0000		2,962,311	2,962,311	2,962,311	2,962,311						2,962,311				34,590	12/31/2030	2.B PL
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		03/20/2021	Redemption 100.0000		1,270,000	1,270,000	1,310,589	1,295,029		(25,029)		(25,029)		1,270,000				20,955	03/20/2032	1.B FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		03/10/2021	Redemption 100.0000		358,417	358,417	358,417	358,417						358,417				4,191	12/10/2028	3.B
564759-QB-7	MANUF & TRADERS TRUST CO SUBORD 3.160% 12/01/21		03/01/2021	Various		25,000,000	25,000,000	18,625,550	24,377,969		107,208		107,208		24,485,177		514,823	514,823	54,086	12/01/2021	1.G FE
56585A-AD-4	MARATHON PETROLEUM CORP SR UNSEC 5.125% 03/01/21		03/01/2021	Various		27,600,000	27,600,000	27,591,621	27,599,866		134		134		27,600,000				707,250	03/01/2021	2.B FE
574599-BJ-4	MASCO CORP SR UNSEC 4.450% 04/01/25		03/22/2021	Call 113.9420		17,091,300	15,000,000	15,000,000	15,000,000						15,000,000				2,408,363	04/01/2025	2.B FE
574599-BL-9	MASCO CORP SR UNSEC 4.375% 04/01/26		03/22/2021	Call 114.6990		53,019,613	46,225,000	46,407,619	46,328,246		(4,066)		(4,066)		46,324,181		(99,181)	(99,181)	7,755,226	04/01/2026	2.B FE
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 2.814% 09/25/35		03/01/2021	Paydown		47,575	47,637	32,586	28,537		19,075		19,075		47,612		(37)	(37)	261	09/25/2035	1.D FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 2.700% 02/25/35		03/01/2021	Paydown		214,955	214,955	197,490	199,309		15,646		15,646		214,955				939	02/25/2035	1.D FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 2.773% 02/25/35		03/01/2021	Paydown		121,155	121,155	115,621	115,959		5,196		5,196		121,155				569	02/25/2035	1.D FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		03/01/2021	Paydown		247,875	247,875	203,290	203,290		44,584		44,584		247,875				2,707	02/25/2035	1.D FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.679% 09/25/33		03/01/2021	Paydown		17,675	22,825		17,675				17,675		17,675				198	09/25/2033	1.D FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.935% 12/25/33		01/31/2021	Paydown			14,383												(71)	12/25/2033	1.D FM
576434-JM-7			03/01/2021	Paydown			42,460												(210)	12/25/2033	6. FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		03/01/2021	Paydown		639	639	622	624		14		14		639				8	04/25/2035	1.D FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		03/01/2021	Paydown		60,008	60,008	36,820	34,312		25,696		25,696		60,008				580	04/25/2035	1.D FM
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 3.331% 04/25/36		03/01/2021	Paydown		12,352	12,352	5,346	315		12,038		12,038		12,352				72	04/25/2036	1.D FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 1.759% 02/25/34		03/25/2021	Paydown		59,836	59,836	47,703	53,674		6,162		6,162		59,836				179	02/25/2034	1.D FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 6.148% 11/25/35		03/01/2021	Paydown		1,169,934	1,169,934	1,076,342	1,121,316		48,618		48,618		1,169,934				5,626	11/25/2035	1.D FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		03/01/2021	Paydown		88,387	88,387	82,878	83,231		5,156		5,156		88,387				1,140	05/25/2034	1.D FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		03/01/2021	Paydown		3,164	3,164	2,412	2,873		290		290		3,164				29	06/26/2034	1.D FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		03/01/2021	Paydown		155,646	155,646	136,774	147,965		7,681		7,681		155,646				748	07/25/2034	1.D FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		03/01/2021	Paydown		119,716	119,716	103,423	101,883		17,833		17,833		119,716				1,206	05/25/2036	3.B FM
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		03/20/2021	Redemption 100.0000		1,851,556	1,851,556	1,851,556	1,851,556						1,851,556				15,911	09/20/2026	2.C PL
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		03/01/2021	Paydown		7	7		7						7					06/25/2028	1.D FM
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		01/01/2021	Redemption 100.0000		1,332,278	1,332,278	1,332,278	1,332,278						1,332,278				44,765	07/01/2023	2.C PL
58933Y-AA-3	MERCK & CO INC SR UNSEC 3.875% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,984,900	4,999,933		67		67		5,000,000				96,875	01/15/2021	1.E FE
58933Y-AF-2	MERCK & CO INC SR UNSEC 2.800% 05/18/23		03/17/2021	BANK OF AMERICA		21,044,200	20,000,000	19,982,600	19,995,405		399		399		19,995,804		1,048,396	1,048,396	188,222	05/18/2023	1.E FE
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		03/15/2021	Paydown		9,684	9,684	9,311	9,443		240		240		9,684				69	12/15/2032	2.A FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 2.649% 11/25/35		03/25/2021	Paydown		93,825	93,825	88,931	88,182		5,644		5,644		93,825				364	11/25/2035	1.D FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 2.055% 04/25/35		03/01/2021	Paydown		29,770	29,770	28,765	28,876		894		894		29,770				126	04/25/2035	1.D FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		02/15/2021	Redemption 100.0000		141,953	141,953	141,953	141,953						141,953				1,065	08/15/2031	1.A FE
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		03/15/2021	Redemption 100.0000		142,488	142,488	142,488	142,488						142,488				1,603	08/15/2031	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
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		01/15/2021	Redemption 100.0000		141,419	141,419	141,419	141,419						141,419				530	08/15/2031	1.G Z
59541@-AA-8	MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42		03/31/2021	Redemption 100.0000		(56)	(56)	(56)	(56)						(56)					12/30/2042	2.C
59753@-AA-1	MIDLAND HOSPITAL ENERGY HOLDIN 3.350% 12/15/35		03/15/2021	Redemption 100.0000		131,000	131,000	131,000	131,000						131,000				1,047	12/15/2035	1.F Z
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		01/20/2021	Redemption 100.0000		157,693	157,693	157,693	157,693						157,693				1,634	07/20/2043	1.F
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		03/15/2021	Redemption 100.0000		129,114	129,114	129,114	129,114						129,114				1,123	04/15/2036	1.B
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		02/15/2021	Redemption 100.0000		257,098	257,098	257,098	257,098						257,098				1,122	04/15/2036	1.G Z
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		03/15/2021	Redemption 100.0000		593,361	593,361	593,361	593,361						593,361				4,564	10/15/2038	2.C Z
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		03/15/2021	Redemption 100.0000		44,901	44,901	44,901	44,901						44,901				438	06/15/2035	1.B
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		02/15/2021	Redemption 100.0000		89,366	89,366	89,366	89,366						89,366				436	06/15/2035	1.G Z
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 0.964% 03/25/34		03/25/2021	Paydown		112,256	112,256	106,363	108,863		3,394		3,394		112,256				148	03/25/2034	1.D FM
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		03/01/2021	Paydown		460	460			13	447		460		460				(1)	04/25/2027	6. *
617453-AW-5	MSC 2006-IQ11 B SUB CSTR 6.027% 10/15/42		01/01/2021	Paydown		1,585,410	1,585,410	1,594,598	1,581,680		3,729		3,729		1,585,410				7,963	10/15/2042	1.D FM
617458-AS-3	MSC 2011-C1 D SUB CSTR 5.499% 09/15/47		02/01/2021	Paydown		2,000,000	2,000,000	2,094,375	1,998,219		1,781		1,781		2,000,000				15,423	09/15/2047	1.D FM
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.129% 10/25/33		03/25/2021	Paydown		57,842	57,842	54,227	55,970		1,872		1,872		57,842				109	10/25/2033	1.D FM
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.011% 07/15/33		03/01/2021	Paydown															47	07/15/2033	6. FE
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		03/01/2021	Paydown		528,861	528,861	519,540	520,204		8,657		8,657		528,861				4,943	08/25/2034	1.D FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 2.538% 11/25/34		03/01/2021	Paydown		138,037	138,037	137,575	137,583		454		454		138,037				444	11/25/2034	1.D FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		03/01/2021	Paydown		341,344	341,344	339,478	339,560		1,784		1,784		341,344				2,070	11/25/2034	1.D FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		03/01/2021	Paydown		844,869	844,869	822,428	834,317		10,552		10,552		844,869				5,124	11/25/2034	1.D FM
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS 6.012% 10/25/36		03/01/2021	Paydown		129,757	129,757	46,523	46,523		83,234		83,234		129,757				356	10/25/2036	1.D FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		03/01/2021	Paydown		38,190	38,190	14,608	11,469		26,721		26,721		38,190				118	08/25/2036	1.D FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.924% 08/25/36		03/01/2021	Paydown		26,697	26,697	10,066	7,899		18,798		18,798		26,697				83	08/25/2036	1.D FM
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36		01/01/2021	Paydown		165,351	165,351	72,798	59,426		105,925		105,925		165,351				643	11/25/2036	1.D FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		03/01/2021	Paydown		181,631	181,631	76,549	58,702		122,928		122,928		181,631				645	09/25/2046	1.D FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 0.219% 02/25/37		03/25/2021	Paydown		2,334	2,334	1,040	917		1,417		1,417		2,334				1	02/25/2037	1.D FM
61764P-BA-9	MORGAN STANLEY BAML TRUST SERIES 2014-C19 CLASS LNC1 144 3.989% 12/15/46		03/01/2021	Paydown		13,400	13,400	13,729	13,684		(284)		(284)		13,400				93	12/15/2046	1.D FM
61764P-BT-8	MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47		03/01/2021	Paydown		1,061,637	1,061,637	1,072,175	1,063,709		(2,072)		(2,072)		1,061,637				8,615	12/15/2047	1.D FM
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		02/01/2021	Paydown		3,433,058	3,433,058	3,467,205	3,439,704		(6,646)		(6,646)		3,433,058				17,097	02/15/2048	1.D FM
61764R-BF-4	MSBAM 2015-C20 A4 SEQ 3.249% 02/15/48		01/29/2021	BANK OF AMERICA		38,203,320	35,000,000	36,047,417	35,420,832		(9,470)		(9,470)		35,411,362		2,791,958	2,791,958	97,921	02/15/2048	1.D FM
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		03/30/2021	Redemption 100.0000		55,769	55,769	55,769	55,769						55,769				512	06/30/2025	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	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
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 0.669% 10/25/35		02/18/2021	MORGAN STANLEY & CO. INC.		7,583,628	7,607,401	7,239,797	7,348,374		12,546		12,546		7,360,920		222,708	222,708	8,425	10/25/2035	1.D FM
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 0.669% 10/25/35		01/25/2021	Paydown		210,976	210,976	200,781	203,793		7,184		7,184		210,976				124	10/25/2035	1.D FM
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.809% 08/25/35		03/25/2021	Paydown		111,251	111,251	102,351	104,861		6,390		6,390		111,251				149	08/25/2035	1.D FM
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.814% 08/25/35		03/25/2021	Paydown		70,494	70,494	62,123	64,405		6,090		6,090		70,494				95	08/25/2035	1.D FM
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.784% 12/25/35		03/25/2021	Paydown		285,420	285,420	245,850	255,736		29,684		29,684		285,420				404	12/25/2035	1.D FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		03/20/2021	Paydown		456,716	456,716	456,657	456,665		51		51		456,716				2,882	06/22/2043	1.F FE
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		03/20/2021	Paydown		551,384	551,384	551,265	551,269		116		116		551,384				2,887	04/20/2046	1.F FE
626717-AH-5	MURPHY OIL CORP SR UNSEC 6.875% 08/15/24		01/06/2021	MORGAN STANLEY & CO. INC.		7,070,000	7,000,000	7,123,900	7,123,900						7,123,900		(53,900)	(53,900)	191,163	08/15/2024	3.C FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		03/15/2021	Redemption 100.0000		209,891	209,891	209,891	209,891						209,891				2,944	10/15/2031	1.B
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		02/15/2021	Redemption 100.0000		208,914	208,914	208,914	208,914						208,914				1,953	10/15/2031	1.D FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		01/15/2021	Redemption 100.0000		207,942	207,942	207,942	207,942						207,942				972	10/15/2031	1.G Z
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		03/28/2021	Redemption 100.0000		518,744	518,744	518,744	518,744						518,744				3,076	01/28/2038	1.C
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		03/31/2021	Redemption 100.0000		111,011	111,011	111,011	111,011						111,011				713	01/31/2038	1.C
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		03/10/2021	Redemption 100.0000		260,048	260,048	260,048	260,048						260,048				1,649	03/10/2045	2.C PL
62898#-AA-1	NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC 11.250% 08/01/22		03/10/2021	Call 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				386,307	08/01/2022	5.C Z
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		02/10/2021	Redemption 100.0000		279,684	279,684	279,684	279,684						279,684				2,382	05/10/2031	1.B FE
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		03/10/2021	Redemption 100.0000		280,875	280,875	280,875	280,875						280,875				3,588	05/10/2031	1.B
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		01/10/2021	Redemption 100.0000		278,498	278,498	278,498	278,498						278,498				1,186	05/10/2031	1.G Z
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		02/15/2021	Redemption 100.0000		55,808	55,808	55,808	55,808						55,808				419	08/15/2038	1.F FE
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		03/15/2021	Redemption 100.0000		56,017	56,017	56,017	56,017						56,017				632	08/15/2038	2.A
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		01/15/2021	Redemption 100.0000		55,599	55,599	55,599	55,599						55,599				209	08/15/2038	2.C Z
637417-AF-3	NATIONAL RETAIL PROP INC SR UNSEC 3.300% 04/15/23		03/12/2021	Call 106.0937		37,132,788	35,000,000	33,403,355	34,561,747		35,146		35,146		34,596,894		403,106	403,106	2,604,413	04/15/2023	2.A FE
637432-MQ-5	NATIONAL RURAL UTIL COOP COLLAT TRST 3.050% 02/15/22		03/08/2021	THE TORONTO-DOMINION BANK		25,975,065	25,500,000	25,416,407	25,489,143		1,735		1,735		25,490,878		484,187	484,187	442,885	02/15/2022	1.E FE
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		02/10/2021	Paydown					(140,183)		140,183		140,183							10/24/2024	5. GI
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		03/31/2021	Paydown		222,625	222,625	94,921	129,170		93,455		93,455		222,625				(32,444)	10/24/2024	5.B GI
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		03/30/2021	Redemption 100.0000		420,044	420,044	420,044	420,044						420,044				6,521	06/30/2027	1.F PL
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		03/30/2021	Redemption 100.0000		863,801	863,801	863,801	863,801						863,801				19,133	09/30/2041	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
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		02/05/2021	Redemption 100.0000		26,770	26,770	26,770	26,770						26,770				167	02/05/2034	1.E FE
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		03/05/2021	Redemption 100.0000		38,617	38,617	38,617	38,617						38,617				362	02/05/2034	1.E
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		01/05/2021	Redemption 100.0000		26,686	26,686	26,686	26,686						26,686				83	02/05/2034	1.G Z
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 4.986% 10/25/36		03/01/2021	Paydown		103,334	103,334	32,369	26,484				76,850		103,334				304	10/25/2036	1.D FM
64352V-EE-7	NCHET 2003-5 A1GA STEP AFC SEQ AS 4.939% 11/25/33		03/01/2021	Paydown		661,396	661,396	647,079	649,776				11,620		661,396				5,033	11/25/2033	1.D FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.713% 08/25/35		03/01/2021	Paydown		935,361	935,361	835,130	896,616				38,744		935,361				7,259	08/25/2035	1.D FM
64352V-MP-3	NCHET 2005-A A5W STEP AFC AS 4.713% 08/25/35		03/01/2021	Paydown		3,803	3,803	3,803	3,799				4		3,803				41	08/25/2035	1.D FM
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		03/01/2021	Paydown		37,851	37,851	39,606	38,928				(1,077)		37,851				284	11/26/2035	1.C FE
64829Y-AD-2	NRZT 2019-NQM1 M1 SUB AFC SEQ 4.634% 01/25/49		01/01/2021	Paydown		13,848,000	13,848,000	13,847,997	13,831,897				16,103		13,848,000				53,480	01/25/2049	1.D FM
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		03/15/2021	Redemption 100.0000		1,489,819	1,489,819	1,523,361	1,494,088				(4,269)		1,489,819				15,127	05/15/2023	1.B
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		03/28/2021	Redemption 100.0000		154,082	154,082	154,082	154,082						154,082				1,850	06/28/2030	1.B
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		01/28/2021	Redemption 100.0000		76,484	76,484	76,484	76,484						76,484				367	06/28/2030	1.G Z
655044-AE-5	NOBLE ENERGY INC SR UNSEC 6.000% 03/01/41		01/31/2021	Taxable Exchange		30,380,400	20,000,000	19,867,200	19,889,096		39		39		19,889,135		10,491,265	10,491,265	416,667	03/01/2041	2.C FE
655044-AG-0	NOBLE ENERGY INC SR UNSEC 5.250% 11/15/43		01/31/2021	Taxable Exchange		41,567,469	29,000,000	28,834,700	28,854,769		46		46		28,854,815		12,712,654	12,712,654	215,688	11/15/2043	2.C FE
655044-AH-8	NOBLE ENERGY INC SR UNSEC 3.900% 11/15/24		01/31/2021	Taxable Exchange		7,333,512	6,575,000	6,554,946	6,566,343		29		29		6,566,372		767,140	767,140	36,327	11/15/2024	2.C FE
655044-AJ-4	NOBLE ENERGY INC SR UNSEC 5.050% 11/15/44		01/31/2021	Taxable Exchange		12,281,955	8,750,000	8,685,688	8,692,411		17		17		8,692,428		3,589,527	3,589,527	62,599	11/15/2044	2.C FE
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		01/23/2021	Paydown					(50)		50		50						(9)	07/25/2024	1. FM
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		01/23/2021	Paydown					(9)		9		9						(3)	07/25/2024	1.A FM
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		03/01/2021	Paydown		4,995	4,995	4,820	4,969		26		26		4,995				49	07/25/2024	1.D FM
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		02/15/2021	Redemption 100.0000		174,519	174,519	174,519	174,519						174,519				1,434	10/15/2030	1.D FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		03/15/2021	Redemption 100.0000		175,236	175,236	175,236	175,236						175,236				2,160	10/15/2030	1.D Z
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		01/15/2021	Redemption 100.0000		173,805	173,805	173,805	173,805						173,805				714	10/15/2030	2.C Z
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		02/15/2021	Redemption 100.0000		20,470	20,470	20,470	20,470						20,470				160	10/15/2030	1.E FE
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		03/15/2021	Redemption 100.0000		20,551	20,551	20,551	20,551						20,551				241	10/15/2030	1.E Z
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		01/15/2021	Redemption 100.0000		20,391	20,391	20,391	20,391						20,391				80	10/15/2030	2.C Z
67021C-AG-2	NSTAR ELECTRIC CO SR UNSEC 2.375% 10/15/22		03/08/2021	DAIWA SECURITIES AMERICA INC		15,375,600	15,000,000	14,958,900	14,991,925		828		828		14,992,753		382,847	382,847	143,490	10/15/2022	1.E FE
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		03/09/2021	Paydown		1,120,445	1,120,445	1,120,182	1,120,256		189		189		1,120,445				7,087	02/09/2030	1.G PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		03/09/2021	Paydown		640,260	640,260	617,626	622,971		17,289		17,289		640,260				4,138	02/09/2030	3.C PL
674599-CE-3	OCCIDENTAL PETROLEUM COR SR UNSEC 2.700% 02/15/23		01/21/2021	SUNTRUST CAPITAL MARKETS		2,006,260	2,000,000	2,034,678	2,006,024		(243)		(243)		2,005,780		480	480	24,000	02/15/2023	3.C FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		03/15/2021	Redemption 100.0000		73,075	73,075	73,075	73,075						73,075				496	02/15/2041	1.E 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
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		01/10/2021	Redemption 100.0000		90,311	90,311	90,311	90,311						90,311				523	01/10/2024	1.G Z
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		02/10/2021	Redemption 100.0000		90,834	90,834	90,834	90,834						90,834				1,052	01/10/2024	1.G FE
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		03/10/2021	Redemption 100.0000		91,360	91,360	91,360	91,360						91,360				1,556	01/10/2024	1.G
68275C-AC-2	FB 2005-1 A3 SEQ 5.278% 08/10/35		03/08/2021	Paydown		700,131	700,131	707,084	701,208		(1,076)		(1,076)		700,131				6,311	08/10/2035	1.D FM
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		03/15/2021	Redemption 100.0000		1,245,770	1,245,770	1,245,770	1,245,770						1,245,770				9,771	04/15/2030	1.B
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		03/25/2021	Redemption 100.0000		359,220	359,220	359,220	359,220						359,220				2,097	09/25/2050	1.F FE
68389X-AP-0	ORACLE CORP SR UNSEC 2.500% 10/15/22		03/23/2021	RBC DAIN RAUSCHER INC.		10,306,800	10,000,000	9,987,800	9,997,579		303		303		9,997,882		308,918	308,918	111,111	10/15/2022	1.G FE
68389X-BL-8	ORACLE CORP SR UNSEC 2.400% 09/15/23		03/23/2021	RBC DAIN RAUSCHER INC.		21,277,975	20,500,000	20,195,780	20,311,266		15,411		15,411		20,326,678		951,297	951,297	259,667	09/15/2023	1.G FE
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		01/27/2021	BANK OF AMERICA		2,779,558	2,691,556	2,691,241	2,691,334		3		3		2,691,337		88,221	88,221	11,820	11/08/2030	1.A FE
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		01/08/2021	Paydown		95,854	95,854	95,843	95,846		8		8		95,854				248	11/08/2030	1.A FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		01/31/2021	Redemption 100.0000		108,057	108,057	108,057	108,057						108,057				342	10/31/2039	2.C Z
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		03/31/2021	Redemption 100.0000		217,141	217,141	217,141	217,141						217,141				1,720	10/31/2039	2.C
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		02/24/2021	Call 0.0000					98,660		(98,660)		(98,660)							01/15/2022	4.B FE
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		02/24/2021	Redemption 0.0000					(98,660)		98,660		98,660						(2,319)	01/15/2022	4.A FE
69121P-DE-0	OWNIT 2006-2 A2B STEP 6.133% 01/25/37		03/01/2021	Paydown		92,083	92,083	92,083	92,083						92,083				753	01/25/2037	1.D FM
693304-AP-2	PECO ENERGY CO 1ST MORTG 2.375% 09/15/22		03/08/2021	DAIWA SECURITIES AMERICA INC		3,076,770	3,000,000	2,997,360	2,999,505		54		54		2,999,558		77,212	77,212	34,635	09/15/2022	1.F FE
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.798% 06/18/37		03/01/2021	Paydown		3,203	3,203	2,897	2,945		258		258		3,203				25	06/18/2037	1.D FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		02/18/2021	Redemption 100.0000		25,873	25,873	25,873	25,873						25,873				296	12/18/2034	2.B FE
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		03/18/2021	Redemption 100.0000		26,021	26,021	26,022	26,021						26,021				447	12/18/2034	2.B
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		01/18/2021	Redemption 100.0000		25,726	25,726	25,726	25,726						25,726				147	12/18/2034	2.C Z
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		03/15/2021	Redemption 100.0000		466,992	466,992	466,992	466,992						466,992				5,249	12/15/2028	2.B
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		03/31/2021	Redemption 100.0000		118,516	118,516	118,516	118,516						118,516				1,326	03/31/2054	2.A PL
69410*-AA-7	PACEWELL 3-LLC SR-SEC 4.690% 05/10/50		01/14/2021	Redemption 100.0000		147,476	147,476	147,476	147,476						147,476				240	11/10/2038	1. PL
69410*-AC-3	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		01/14/2021	Redemption 100.0000		110,607	110,607	110,607	110,607						110,607				98	05/10/2050	1. PL
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		01/31/2021	Redemption 100.0000		50,315	50,315	50,315	50,315						50,315					12/15/2051	1. Z
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 1.984% 09/25/34		03/25/2021	Paydown		407,719	407,719	388,542	391,046		16,673		16,673		407,719				1,393	09/25/2034	1.D FM
70215@-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		01/15/2021	Redemption 100.0000		400,815	400,815	404,824	405,001		(4,186)		(4,186)		400,815				3,788	10/15/2030	2.A Z
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		02/01/2021	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				2,063	12/01/2024	4.B YE
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		03/01/2021	Redemption 100.0000		100,000	100,000	100,000	100,000						100,000				1,938	12/01/2024	5.A
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 12/23/63		03/23/2021	Redemption 100.0000		1,033,975	1,033,975	985,676	1,033,377		599		599		1,033,975				14,928	01/23/2021	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		03/15/2021	Redemption 100.0000		283,632	283,632	283,632	283,632						283,632				2,495	04/15/2027	2.A
708130-AC-3	JC PENNEY CORP INC CO.GUARNT 6.375% 10/15/36		02/11/2021	Taxable Exchange		12,000	24,000,000	2,400	2,400						2,400		9,600	9,600		10/15/2036	6. *
71680#-AC-0	PETROS PACE FINANCE 2020-1 SUB 7.250% 11/01/43		03/31/2021	Paydown		2,380	2,380	2,852	2,852		(472)		(472)		2,380				58	11/01/2043	1.C Z
71680#-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		01/13/2021	Redemption 100.0000		(106,827)	(106,827)	(110,776)	(90,084)		(16,743)		(16,743)		(106,827)				(2)	11/30/2042	1. Z
71680#-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		02/02/2021	Redemption 100.0000		(3,488)	(3,488)	(3,621)	(3,616)		128		128		(3,488)				544	09/02/2051	1.C Z
71680#-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		01/31/2021	Paydown		13,037	13,037	16,030	16,030		(2,993)		(2,993)		13,037				(32)	09/02/2051	1.C Z
71680#-AF-3	PETROS PACE FINANCE 2020-1 SUB 7.250% 09/02/51		02/02/2021	Redemption 100.0000		279	279	343	343		(64)		(64)		279				(1)	09/02/2051	1.C Z
71680#-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		01/31/2021	Paydown		19,923	19,923	20,967	20,966		(1,043)		(1,043)		19,923				(38)	11/15/2051	1.C Z
71680#-AH-9	PETROS PACE FINANCE 2020-1 SUB 5.500% 11/15/51		02/02/2021	Redemption 100.0000		552	552	581	581		(29)		(29)		552				(1)	11/15/2051	1.C Z
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		03/15/2021	Redemption 100.0000		106,341	106,341	106,341	106,341						106,341				829	08/15/2040	1.G Z
72352#-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		02/28/2021	Redemption 100.0000		495,967	495,967	495,967	495,967						495,967				12,201	08/31/2041	2.C PL
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		01/15/2021	Paydown		159,526	159,526	159,525	159,525		1		1		159,526				527	06/15/2044	2.A FE
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		03/15/2021	Paydown		11,974	11,974	11,974	11,974						11,974				112	06/15/2044	2.B FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		03/05/2021	Paydown		60,893	60,893	60,690	60,690		202		202		60,893				710	09/05/2048	2.C FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		03/05/2021	Paydown		100,000	100,000	91,076	91,076		8,924		8,924		100,000				965	12/05/2049	2.C FE
72908#-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		01/31/2021	Redemption 100.0000		129,103	129,103	129,103	129,103						129,103				1,711	10/31/2063	2.C Z
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.703% 11/25/35		03/01/2021	Paydown		324,495	324,495	323,178	324,238		257		257		324,495				1,961	11/25/2035	1.D FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		03/15/2021	Redemption 100.0000		183,867	183,867	183,867	183,867						183,867				1,842	06/15/2033	1.F
737446-AK-0	POST HOLDINGS INC CO.GUARNT 5.000% 08/15/26		03/11/2021	Call 104.3790		15,656,853	15,000,000	15,000,000	15,000,000						15,000,000				1,086,019	08/15/2026	4.B FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		03/30/2021	Redemption 100.0000		102,516	102,516	102,516	102,516						102,516				910	05/01/2039	2.C PL
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		03/01/2021	Paydown		76,846	76,846	75,994	76,164		682		682		76,846				610	10/25/2035	3.B FM
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		03/15/2021	Redemption 100.0000		410,667	410,667	410,667	410,667						410,667				2,764	11/15/2039	1.C
74340X-BE-0	PROLOGIS LP CO.GUARNT 3.750% 11/01/25		03/08/2021	Various		15,857,565	14,100,000	14,012,721	14,053,733		1,596		1,596		14,055,329		44,671	44,671	1,944,096	11/01/2025	1.G FE
74351#-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		03/10/2021	Redemption 100.0000		452,925	452,925	452,925	452,925						452,925				3,074	07/10/2040	1.C
744482-BK-5	PUB SVC NEW HAMP 1ST MORTG 4.050% 06/01/21		03/01/2021	Call 100.0000		10,000,000	10,000,000	9,973,900	9,998,701		507		507		9,999,209		791	791	101,250	06/01/2021	1.E FE
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		03/10/2021	Redemption 100.0000		115,600	115,600	115,600	115,600						115,600				1,091	04/10/2026	2.C PL
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.449% 02/25/36		03/25/2021	Paydown		163,278	163,278	143,990	160,181		3,096		3,096		163,278				194	02/25/2036	1.D FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		03/01/2021	Paydown		345,243	345,243	290,004	341,807		3,436		3,436		345,243				3,118	05/26/2035	1.D FM
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		03/01/2021	Paydown		106,043	152,169	97,682	97,763		37,910		37,910		135,672		(29,630)	(29,630)	1,448	09/25/2036	1.D FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		03/01/2021	Paydown		159,404	177,442	124,595	127,859		44,541		44,541		172,400		(12,996)	(12,996)	1,673	06/25/2036	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
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		03/01/2021	Paydown		320,027	356,241	260,801	267,544		79,683		79,683		347,226		(27,200)	(27,200)	3,358	06/25/2036	1.D FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		03/01/2021	Paydown		298,052	328,751	234,430	247,544		73,629		73,629		321,173		(23,121)	(23,121)	2,692	07/25/2036	1.D FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		03/01/2021	Paydown		388,931	608,810	446,074	471,742		87,574		87,574		559,316		(170,385)	(170,385)	5,620	09/25/2036	1.D FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		03/01/2021	Paydown		179,293	186,009	107,216	113,653		69,744		69,744		183,397		(4,103)	(4,103)	2,232	02/25/2037	1.D FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		03/01/2021	Paydown		204,093	252,602	159,209	154,624		79,157		79,157		233,781		(29,688)	(29,688)	2,635	08/25/2036	1.D FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		03/01/2021	Paydown		185,540	229,640	144,132	148,865		65,261		65,261		214,126		(28,587)	(28,587)	2,300	08/25/2036	1.D FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		03/01/2021	Paydown		66,943	93,088	51,810	50,929		30,305		30,305		81,235		(14,292)	(14,292)	1,113	03/25/2037	1.D FM
74983@-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		03/31/2021	Redemption 100.0000		4,687,500	4,687,500	4,687,500	4,687,500						4,687,500				103,441	09/30/2022	6.
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		03/15/2021	Redemption 100.0000		3,098,600	3,098,600	3,098,600	3,098,600						3,098,600				22,814	02/15/2029	1.G PL
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		03/15/2021	Redemption 100.0000		1,832,317	1,832,317	1,832,317	1,832,317						1,832,317				28,207	02/15/2023	3.A PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		03/01/2021	Redemption 100.0000		151,761	151,761	151,761	151,761						151,761				1,926	10/01/2024	2.C PL
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		03/12/2021	Redemption 100.0000		1,347,500	1,347,500	1,347,500	1,347,500						1,347,500				28,837	09/12/2026	2.C Z
756109-AN-4	REALTY INCOME CORP SR UNSEC 3.250% 10/15/22		01/08/2021	Call 104.9652		41,986,062	40,000,000	39,788,492	39,957,061		450		450		39,957,511		42,489	42,489	2,285,784	10/15/2022	1.G FE
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		03/01/2021	Paydown		1,183	1,183	551	551		632		632		1,183				8	11/25/2036	1.D FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.558% 07/25/34		03/01/2021	Paydown		351,321	351,321	351,321	351,321						351,321				2,503	07/25/2034	1.D FM
759950-DM-7	RAMC 2004-3 AF5 STEP AFC IRC AS 5.972% 11/25/34		03/01/2021	Paydown		591,467	591,467	591,467	590,792		675		675		591,467				3,660	11/25/2034	1.D FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		03/01/2021	Paydown		62,645	62,645	39,368	35,572		27,072		27,072		62,645				551	05/25/2036	1.D FM
76027@-AC-1	REP HS ACQUISITION CORP. SUB-UNSEC 11.000% 01/17/24		03/26/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				525,556	01/17/2024	5.B GI
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.910% 10/25/31		03/01/2021	Paydown		10,985	47,493	10,545	9,314		10,362		10,362		19,676		(8,690)	(8,690)	368	10/25/2031	1.D FM
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34		03/01/2021	Paydown		682,943	682,943	682,943	682,943						682,943				4,792	02/25/2034	1.D FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		03/01/2021	Paydown		91,404	91,404	24,330	24,330		67,074		67,074		91,404				973	04/25/2035	1.D FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 04/25/21		01/05/2021	Paydown		(1)											(1)	(1)		04/25/2021	2.B FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 04/25/21		03/01/2021	Paydown			2	2	2						2		(2)	(2)		04/25/2021	4.B FM
76110W-7E-0	RASC SERIES 2005-KS11 CLASS M2 0.739% 12/25/35		02/22/2021	MORGAN STANLEY & CO. INC.		24,299,968	24,322,771	22,376,949	22,917,483		104,194		104,194		23,021,677		1,278,291	1,278,291	29,857	12/25/2035	1.D FM
76110W-7E-0	RASC SERIES 2005-KS11 CLASS M2 0.739% 12/25/35		01/25/2021	Paydown		1,004,331	1,004,331	923,984	946,304		58,027		58,027		1,004,331				608	12/25/2035	1.D FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		02/01/2021	Paydown		24,266	24,266	24,152	24,266						24,266				138	10/25/2029	1.D FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 4.670% 06/25/33		03/01/2021	Paydown		124,047	124,047	123,992	123,736		311		311		124,047				1,035	06/25/2033	1.D FM
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.030% 06/25/33		03/01/2021	Paydown			7,702	5	36						36		(36)	(36)	70	06/25/2033	1.D FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		03/01/2021	Paydown		521,867	521,867	518,669	519,447		2,420		2,420		521,867				3,081	09/25/2033	1.D FM
76110W-VV-5	RASC 2003-KS11 MII1 MEZ FLT STEP IR 0.994% 01/25/34		03/25/2021	Paydown		63,222	63,222	55,718	59,652		3,569		3,569		63,222				104	01/25/2034	1.D FM
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.621% 06/25/34		03/01/2021	Paydown		76,293	76,293	75,527	75,729		565		565		76,293				537	06/25/2034	1.D FM
76110W-ZN-9	RASC 2004-KS6 AI5 CSTR STEP AFC AS 4.923% 07/25/34		03/01/2021	Paydown		170,062	170,062	168,500	169,307		755		755		170,062				1,106	07/25/2034	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
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		03/01/2021	Paydown		220,800	279,105	157,651	155,137		98,057		98,057		253,194		(32,394)	(32,394)	2,749	06/25/2035	1.D FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.610% 08/25/35		03/25/2021	Paydown		73,430	96,408	55,191	54,850		31,740		31,740		86,590		(13,160)	(13,160)	99	08/25/2035	1.D FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		03/01/2021	Paydown		88,764	116,539	65,660	58,619		44,119		44,119		102,738		(13,975)	(13,975)	1,039	08/25/2035	1.D FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		03/01/2021	Paydown		111,282	144,734	91,160	96,373		37,214		37,214		133,586		(22,304)	(22,304)	1,523	12/25/2035	1.D FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		03/01/2021	Paydown		43,887	55,613	30,820	31,261		19,203		19,203		50,464		(6,577)	(6,577)	613	03/25/2036	1.D FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		03/01/2021	Paydown		203,418	203,418	204,562	203,902		(485)		(485)		203,418				1,686	12/25/2034	1.D FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 3.330% 09/25/35		03/01/2021	Paydown		37,821	38,750	29,103	23,321		15,057		15,057		38,378		(557)	(557)	273	09/25/2035	1.D FM
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.412% 01/25/35		03/01/2021	Paydown		273,182	273,182	273,182	273,182						273,182				2,577	01/25/2035	1.D FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		03/01/2021	Paydown		348,788	348,788	350,096	348,885		(97)		(97)		348,788				3,416	09/25/2034	3.B FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.959% 09/19/35		02/06/2021	AMHERST SECURITIES GROUP L.P.					784		(784)		(784)						3,578	09/19/2035	1. FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.959% 09/19/35		02/06/2021	Paydown		48,552	48,552	28,736	28,011		20,540		20,540		48,552				125	09/19/2035	1. FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.959% 09/19/35		02/06/2021	Paydown		(146)	(146)	(86)	(146)						(146)					09/19/2035	1.D FM
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		02/15/2021	Redemption 100.0000		170,142	170,142	171,843	170,732		(589)		(589)		170,142				1,788	11/15/2024	2.A FE
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		03/15/2021	Redemption 100.0000		171,036	171,036	172,746	171,629		(593)		(593)		171,036				2,696	11/15/2024	2.B
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		01/15/2021	Redemption 100.0000		169,253	169,253	170,946	169,839		(586)		(586)		169,253				889	11/15/2024	2.C Z
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		03/01/2021	Paydown		124,526	136,228	89,401	89,401		42,805		42,805		132,206		(7,679)	(7,679)	1,772	04/25/2036	1.D FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		03/30/2021	Redemption 100.0000		87,237	87,237	87,237	87,237						87,237				801	06/30/2025	2.C PL
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		01/06/2021	Redemption 100.0000		384,400	384,400	387,008	385,280		(880)		(880)		384,400				8,889	07/06/2024	3.C FE
76716X-AC-6	RIO OIL FINANCE TRUST SR SEC 8.200% 04/06/28		01/06/2021	Redemption 100.0000		88,500	88,500	88,500	88,500						88,500				1,814	04/06/2028	3.C FE
77775*-BU-4	ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 4.380% 01/15/25		01/15/2021	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				175,200	01/15/2025	2.B PL
78355H-BG-3	RYDER SYSTEM INC SR UNSEC 5.000% 02/25/21		02/25/2021	Maturity		20,000,000	20,000,000	12,930,995	19,904,852		95,148		95,148		20,000,000				233,333	02/25/2021	2.B FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		01/25/2021	Paydown		46,250	46,250	46,250	46,250						46,250				603	07/25/2049	2.C FE
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		03/30/2021	Redemption 100.0000		183,121	183,121	183,121	183,121						183,121				3,077	11/30/2022	2.B
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		01/30/2021	Redemption 100.0000		90,645	90,645	90,645	90,645						90,645				609	11/30/2022	2.C Z
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		03/10/2021	Redemption 100.0000		11,629	11,629	11,629	11,629						11,629				204	12/10/2024	1.C
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		01/10/2021	Redemption 100.0000		11,494	11,494	11,494	11,494						11,494				67	12/10/2024	1.G Z
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		02/10/2021	Redemption 100.0000		11,561	11,561	11,561	11,561						11,561				135	12/10/2024	1.G FE
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		03/10/2021	Redemption 100.0000		10,127	10,127	10,127	10,127						10,127				178	12/10/2024	1.C

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		01/10/2021	Redemption 100.0000		10,009	10,009	10,009	10,009						10,009				59	12/10/2024	1.G Z
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		02/10/2021	Redemption 100.0000		10,068	10,068	10,068	10,068						10,068				118	12/10/2024	1.G FE
78445G-AD-5	SLMA 2008-8 A4 FLT 1.718% 04/25/23		01/25/2021	Paydown		144,085	144,085	144,085	144,085						144,085				625	04/25/2023	4.B FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		01/27/2021	BANK OF AMERICA		2,336,743	2,201,797	2,201,395	2,201,499		3		3		2,201,502		135,241	135,241	9,419	02/15/2036	1.A FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		03/15/2021	Paydown		1,110,215	1,110,215	1,110,012	1,110,065		150		150		1,110,215				6,280	02/15/2036	1.A FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 3.005% 10/25/37		03/01/2021	Paydown		340,851	340,851	313,583	315,016		25,834		25,834		340,851				2,166	10/25/2037	1.D FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		02/28/2021	Redemption 100.0000		189,188	189,188	189,188	189,188						189,188				850	03/31/2037	1.G Z
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		03/31/2021	Redemption 100.0000		96,024	96,024	96,024	96,024						96,024				863	03/31/2037	2.A
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		03/05/2021	Redemption 100.0000		538,635	538,635	538,635	538,635						538,635				3,613	01/05/2029	1.A Z
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		03/15/2021	Redemption 100.0000		257,002	257,002	258,287	258,120		(1,119)		(1,119)		257,002				2,321	12/15/2039	1.G PL
78486*-AC-3	STONEHILL PACE 2020-1 LLC 4.350% 08/15/53		03/15/2021	Redemption 100.0000		107,563	107,563	107,563	107,563						107,563				1,120	08/15/2053	1.F Z
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		03/15/2021	Redemption 100.0000		88,000	88,000	88,000	88,000						88,000				961	09/15/2036	1.B
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		02/15/2021	Redemption 100.0000		175,044	175,044	175,044	175,044						175,044				957	09/15/2036	1.G Z
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		02/10/2021	Redemption 100.0000		76,030	76,030	76,030	76,030						76,030				938	04/10/2021	1.C FE
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		03/10/2021	Redemption 100.0000		76,515	76,515	76,515	76,515						76,515				1,433	04/10/2021	2.B
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		01/10/2021	Redemption 100.0000		75,548	75,548	75,548	75,548						75,548				450	04/10/2021	2.C Z
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		03/01/2021	Paydown		1,683	1,683	1,586	1,675		8		8		1,683				21	12/25/2027	1.D FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		03/01/2021	Paydown		18,454	18,454	18,060	18,147		307		307		18,454				218	12/25/2027	1.D FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		03/01/2021	Paydown		13,043	13,043	13,041	13,019		24		24		13,043				161	06/25/2028	5.B FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 6.171% 08/25/31		02/15/2021	Paydown		69,703	69,703	68,678	68,519		1,183		1,183		69,703				565	08/25/2031	1.D FM
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		02/15/2021	Redemption 100.0000		113,136	113,136	113,136	113,136						113,136				713	08/15/2035	1.F FE
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		03/15/2021	Redemption 100.0000		113,493	113,493	113,493	113,493						113,493				1,073	08/15/2035	1.F Z
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		01/15/2021	Redemption 100.0000		112,781	112,781	112,781	112,781						112,781				355	08/15/2035	1.G Z
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS 4.528% 12/25/33		03/01/2021	Paydown		272,958	272,958	272,958	272,958						272,958				1,915	12/25/2033	1.D FM
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		03/10/2021	Redemption 100.0000		9,688	9,688	9,688	9,688						9,688				174	04/10/2023	1.C
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		01/10/2021	Redemption 100.0000		9,574	9,574	9,574	9,574						9,574				57	04/10/2023	1.G Z
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		02/10/2021	Redemption 100.0000		9,631	9,631	9,631	9,631						9,631				115	04/10/2023	1.G FE
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		02/10/2021	Redemption 100.0000		65,116	65,116	67,431	66,005		(890)		(890)		65,116				634	07/10/2029	1.C FE
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		03/10/2021	Redemption 100.0000		65,433	65,433	67,759	66,327		(894)		(894)		65,433				956	07/10/2029	2.B
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		01/10/2021	Redemption 100.0000		64,800	64,800	67,104	65,686		(885)		(885)		64,800				316	07/10/2029	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
	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.084%																				
81375W-BN-5	08/25/34		03/25/2021	Paydown		53,509	53,509	46,207	48,753		4,757		4,757		53,509				82	08/25/2034	1.D FM
	SABR 2005-FR2 M2 MEZ FLT STEP 1.084%																				
81375W-EF-9	03/25/35		03/25/2021	Paydown		151,065	151,065	117,925	150,369		696		696		151,065				244	03/25/2035	1.D FM
	CBASS 2006-CB1 AF3 STEP AFC AS 3.070%																				
81375W-HJ-8	01/25/36		03/01/2021	Paydown		381,812	381,812	281,814	302,320		79,492		79,492		381,812				1,373	01/25/2036	1.D FM
	CBASS 2006-CB1 AF4 STEP AFC NAS 3.070%																				
81375W-HK-5	01/25/36		03/01/2021	Paydown		101,741	101,741	78,389	83,508		18,233		18,233		101,741				366	01/25/2036	1.D FM
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		02/15/2021			18,063	18,063	18,063	18,063						18,063				194	06/15/2028	2.B FE
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		03/15/2021			18,160	18,160	18,160	18,160						18,160				293	06/15/2028	2.B
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		01/15/2021			17,966	17,966	17,966	17,966						17,966				97	06/15/2028	2.C Z
	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 0.936%																				
81744F-DB-0	08/20/34		03/20/2021	Paydown		124,270	124,270	118,212	118,630		5,641		5,641		124,270				218	08/20/2034	1.D FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		03/01/2021	Paydown		7,038	7,038	7,190	7,164		(126)		(126)		7,038				27	12/25/2042	1.D FM
	SERVPRO MASTER ISSUER LLC SERIES 2019-1A																				
81743-AA-5	CALSS A2 144A 3.882% 10/25/49		01/25/2021	Paydown		23,125	23,125	23,052	23,061		64		64		23,125				224	10/25/2049	2.C FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		01/25/2021	Paydown		440,440	440,440	440,440	440,440						440,440				4,382	01/25/2044	1.F FE
	SFFIN SERIES 2019-1A CLASS A 144A 3.840%																				
81784R-AA-0	11/01/49		02/01/2021	Paydown		1,782	1,782	1,782	1,782						1,782				17	11/01/2049	1.G FE
	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A																				
826525-AC-1	CLASS C 144A 3.510% 07/20/37		03/20/2021	Paydown		46,909	46,909	46,903	46,904		6		6		46,909				268	07/20/2037	2.B FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		03/20/2021	Paydown		303,017	303,017	302,941	302,984		33		33		303,017				1,639	03/20/2034	2.B FE
	SIERRA RECEIVABLES FUNDING CO SERIES 16-2A																				
82652W-AB-4	CLASS B 144A 2.780% 07/20/33		03/20/2021	Paydown		642,565	642,565	640,231	640,454		2,111		2,111		642,565				4,309	07/20/2033	2.B FE
	SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A																				
82652Y-AB-0	CLASS B 144A 2.630% 10/20/33		03/20/2021	Paydown		39,533	39,533	39,225	39,262		271		271		39,533				170	10/20/2033	2.B FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		03/20/2021	Paydown		229,149	229,149	229,147	229,147		2		2		229,149				1,969	09/20/2035	3.B FE
	SILVER SPRING METRO CENTER III A1-SR-SEC			Redemption 100.0000																	
82817*-AA-9	3.810% 12/05/28		03/05/2021			472,101	472,101	472,101	472,101						472,101				3,001	12/05/2028	1.B
	SILVER SPRING METRO CENTER IV- A1-SR-SEC			Redemption 100.0000																	
82817@-AA-7	3.890% 12/05/28		03/05/2021			91,189	91,189	91,189	91,189						91,189				592	12/05/2028	1.B
	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36																				
82922T-AA-7			01/31/2021	Call 100.0000		915,000	915,000	908,408	910,084		(7)		(7)		910,078		4,922	4,922	11,721	01/20/2036	1.B FE
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.0000																	
83001@-AA-1	12/31/36		03/10/2021			63,046	63,046	63,046	63,046						63,046				679	12/31/2036	1.C
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.0000																	
83001@-AA-1	12/31/36		02/10/2021			62,821	62,821	62,821	62,821						62,821				451	12/31/2036	1.F FE
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.0000																	
83001@-AA-1	12/31/36		01/10/2021			62,596	62,596	62,596	62,596						62,596				225	12/31/2036	1.G Z
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			Redemption 100.0000																	
83133#-AA-0	7.220% 04/01/25		01/10/2021			11,400	11,400	11,400	11,400						11,400				69	03/10/2025	1.G Z
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			Redemption 100.0000																	
83133#-AA-0	7.220% 04/01/25		02/10/2021			11,469	11,469	11,469	11,469						11,469				138	03/10/2025	1.G FE
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			Redemption 100.0000																	
83133#-AA-0	7.220% 04/01/25		03/10/2021			11,538	11,538	11,538	11,538						11,538				208	03/10/2025	1.G Z
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		03/20/2021	Paydown		652,776	652,776	646,299	645,919		6,857		6,857		652,776				15,667	09/20/2048	2.A FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		03/20/2021	Paydown		216,595	216,595	223,008	220,367		(3,772)		(3,772)		216,595				1,665	11/20/2038	2.A FE
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		03/20/2021	Paydown		240,998	240,998	245,636	241,028		(31)		(31)		240,998				1,745	04/20/2044	2.A FE
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		01/20/2021	Paydown		937,142	937,142	936,538	933,357		3,785		3,785		937,142				18,837	07/20/2044	2.A FE
	SONIC AUTOMOTIVE INC CO.GUARNT 6.125%																				
83545G-BC-5	03/15/27		03/05/2021	BANK OF AMERICA		4,263,000	4,200,000	4,200,000	4,200,000						4,200,000		63,000	63,000	124,338	03/15/2027	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
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		03/20/2021	Paydown		33,750	33,750	33,628	33,666		84		84		33,750				227	02/20/2048	2.B FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		03/20/2021	Paydown		9,688	9,688	9,688	9,688						9,688				62	01/20/2050	2.B FE
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		03/20/2021	Paydown		27,500	27,500	27,500	27,500						27,500				199	01/20/2050	2.B FE
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28		01/01/2021	Redemption 100.0000		2,941,174	2,941,174	2,941,174	2,941,174						2,941,174				79,559	01/01/2028	1.F
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		02/15/2021	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				5,200	08/15/2048	1.F
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		02/15/2021	Redemption 100.0000		922,470	922,470	922,470	922,470						922,470				17,739	08/15/2033	1.C FE
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		03/01/2021	Paydown		10,981	10,981	10,981	10,981						10,981				135	05/25/2027	1.D FM
84474Y-AA-4	SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22		02/01/2021	Paydown		329,103	329,103	329,103	329,103						329,103				10,120	08/01/2022	1.F FE
84763@-AA-7	SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30		01/15/2021	Redemption 100.0000		3,105,000	3,105,000	3,105,000	3,105,000						3,105,000				54,338	01/15/2030	1.G Z
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		03/31/2021	Redemption 100.0000		137,474	137,474	137,474	137,474						137,474				1,323	03/31/2033	2.C PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		03/30/2021	Redemption 100.0000		93,317	93,317	93,457	93,410		(92)		(92)		93,317				1,236	03/29/2033	2.C PL
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		03/10/2021	Redemption 100.0000		12,189	12,189	12,189	12,189						12,189				217	02/10/2025	1.C
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		01/10/2021	Redemption 100.0000		12,045	12,045	12,045	12,045						12,045				72	02/10/2025	1.G Z
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		02/10/2021	Redemption 100.0000		12,117	12,117	12,117	12,117						12,117				144	02/10/2025	1.G FE
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		02/15/2021	Redemption 100.0000		20,720	20,720	20,720	20,720						20,720				138	06/15/2022	1.A FE
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		03/15/2021	Redemption 100.0000		20,791	20,791	20,791	20,791						20,791				208	06/15/2022	1.B
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		01/15/2021	Redemption 100.0000		20,650	20,650	20,650	20,650						20,650				69	06/15/2022	1.G Z
85234@-AA-5	ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38		01/01/2021	Redemption 100.0000		2,091,304	2,091,304	2,091,304	2,091,304						2,091,304				46,218	01/01/2038	1.G YE
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		01/30/2021	Redemption 100.0000		119,864	119,864	119,864	119,864						119,864				1,483	04/30/2031	1.G PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 2.894% 01/25/37		03/01/2021	Paydown		198,380	209,250	188,443	193,931		14,523		14,523		208,454		(10,074)	(10,074)	1,126	01/25/2037	1.D FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		03/15/2021	Paydown		230,232	230,232	228,105	228,667		1,566		1,566		230,232				1,144	05/15/2043	2.A FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		03/30/2021	Redemption 100.0000		310,009	310,009	310,009	310,009						310,009				2,961	06/30/2047	2.B PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		03/15/2021	Redemption 100.0000		11,653	11,653	11,653	11,653						11,653				165	09/15/2025	1.C
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		01/15/2021	Redemption 100.0000		11,544	11,544	11,544	11,544						11,544				54	09/15/2025	1.G Z
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		02/15/2021	Redemption 100.0000		11,598	11,598	11,598	11,598						11,598				109	09/15/2025	1.G FE
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		01/10/2021	Redemption 100.0000		12,155	12,155	12,155	12,155						12,155				73	07/10/2025	1.G Z
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		02/10/2021	Redemption 100.0000		12,228	12,228	12,228	12,228						12,228				147	07/10/2025	1.G FE
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		03/10/2021	Redemption 100.0000		12,301	12,301	12,301	12,301						12,301				222	07/10/2025	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
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		03/20/2021	Paydown		36,020	36,020	36,008	36,010		10		10		36,020				169	11/20/2049	1.A FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 1.295% 11/25/34		03/01/2021	Paydown		143,226	143,226	127,650	129,018		14,208		14,208		143,226				354	11/25/2034	1.D FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 2.931% 02/25/36		03/01/2021	Paydown		374,835	374,944	187,147	131,359		243,514		243,514		374,873		(38)	(38)	1,919	02/25/2036	1.D FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 0.814% 03/25/34		03/25/2021	Paydown		208,286	208,286	190,849	198,067		10,218		10,218		208,286				300	03/25/2034	1.D FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 0.934% 05/25/34		03/25/2021	Paydown		92,993	92,993	78,579	92,993						92,993				185	05/25/2034	1.D FM
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.039% 01/25/35		02/03/2021	MORGAN STANLEY & CO. INC.		7,698,650	7,698,650	6,646,100	7,291,820		7,600		7,600		7,299,419		399,231	399,231	8,948	01/25/2035	1.D FM
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.039% 01/25/35		01/25/2021	Paydown		160,669	160,669	138,703	152,179		8,490		8,490		160,669				135	01/25/2035	1.D FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		01/01/2021	Paydown		11	21				11		11		11					07/28/2028	1.D FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		03/01/2021	Paydown		9,816	9,816	9,178	9,298		518		518		9,816				58	02/25/2032	5.A FE
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		03/01/2021	Paydown		851,123	851,123	850,724	851,123						851,123				5,911	02/25/2035	1.D FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.616% 02/25/35		03/01/2021	Paydown		6,624	6,624	6,624	6,624						6,624				6	02/25/2035	1.D FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		03/01/2021	Paydown		207,465	207,465	187,600	196,672		10,793		10,793		207,465				1,730	03/25/2035	1.D FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.840% 03/25/35		03/01/2021	Paydown		60,781	60,781	60,743	60,636		145		145		60,781				460	03/25/2035	1.D FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 6.040% 04/25/35		03/01/2021	Paydown		841,295	841,295	841,164	839,180		2,115		2,115		841,295				4,856	04/25/2035	1.D FM
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		03/01/2021	Paydown		547,691	547,691	547,520	545,947		1,745		1,745		547,691				4,654	06/25/2035	1.D FM
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.790% 08/25/35		03/01/2021	Paydown		654,294	654,294	569,221	630,515		23,779		23,779		654,294				4,342	08/25/2035	1.D FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 0.785% 05/19/35		03/19/2021	Paydown		107,751	107,751	94,551	96,177		11,574		11,574		107,751				85	05/19/2035	1.D FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.289% 09/25/47		03/25/2021	Paydown		214,343	214,343	172,010	177,878		36,465		36,465		214,343				100	09/25/2047	1.D FM
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		03/20/2021	Redemption 100.0000		75,818	75,818	75,818	75,818						75,818				655	03/20/2039	1.G
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		03/20/2021	Redemption 100.0000		103,989	103,989	103,989	103,989						103,989				886	09/20/2036	1.G
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		01/30/2021	Paydown		53,496	53,496	53,470	53,473		23		23		53,496				483	01/30/2055	1.F FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 6.420% 01/25/37		03/01/2021	Paydown		336,233	336,233	95,717	73,922		262,312		262,312		336,233				2,626	01/25/2037	1.D FM
87246A-AH-1	TIAAS 2007-C4 D SUB CSTR 5.515% 08/15/39		03/10/2021	Paydown		167,217	167,217	169,725	167,217						167,217				1,540	08/15/2039	1.D FM
872480-AE-8	TIF FUNDING II LLC SERIES 2021-1A CLASS A 144A 1.650% 02/20/46		03/20/2021	Paydown		193,750	193,750	193,726			24		24		193,750				302	02/20/2046	1.F FE
872480-AF-5	TIF FUNDING II LLC SERIES 2021-1A CLASS B 144A 2.540% 02/20/46		03/20/2021	Paydown		10,979	10,979	10,977			3		3		10,979				26	02/20/2046	2.B FE
87264A-AP-0	T-MOBILE USA INC CO.GUARNT 6.500% 01/15/26		03/27/2021	Call 103.2500		5,162,500	5,000,000	5,450,000	5,165,199		(13,181)		(13,181)		5,152,017		(152,017)	(152,017)	390,000	01/15/2026	3.B FE
87320*-AA-8	TWAIN FDG I LLC A-1-SR-UNSEC 4.521% 03/31/46		02/24/2021	Redemption 100.0000		258,458	258,458	258,458	258,458						258,458				5,842	02/10/2037	1.G PL
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		02/25/2021	Paydown		91,250	91,250	91,250	91,250						91,250				999	05/25/2046	2.B FE
87342R-AD-6	BELL 2018-1A A2I SEQ 4.318% 11/25/48		02/25/2021	Paydown		72,750	72,750	72,750	72,750						72,750				785	11/25/2048	2.B FE
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		02/25/2021	Paydown		122,500	122,500	122,500	122,500						122,500				1,513	11/25/2048	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
87612*-AA-5	TARGET-WASH DC CTL PT TR SR-SEC 4.690% 01/15/41		03/15/2021	Redemption 100.0000		45,075	45,075	45,525	45,487		(412)		(412)		45,075				444	01/15/2040	1.C
87612B-BB-7	TARGA RESOURCES PARTNERS CO.GUARNT 5.125% 02/01/25		02/18/2021	Call 102.5630		9,230,670	9,000,000	9,000,000	9,000,000						9,000,000				483,076	02/01/2025	3.C FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		01/27/2021	BARCLAYS BANK PLC		1,517,518	1,515,742	1,515,726	1,515,740		2		2		1,515,742		1,776	1,776	5,800	06/15/2028	1.A FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		01/15/2021	Paydown		268,316	268,316	268,314	268,316						268,316				700	06/15/2028	1.A FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		03/15/2021	Paydown		430,070	430,070	428,746	430,037		33		33		430,070				3,042	06/15/2028	1.F FE
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 11.727% 06/17/33		02/01/2021	Paydown				33,646	6,888		(13)		(13)		6,875		(6,875)	(6,875)	7,937	06/17/2033	6. *
87901J-AE-5	TEGNA INC SERIES 144A 4.625% 03/15/28		03/15/2021	Tax Free Exchange		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				478,688	03/15/2028	3.C FE
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		03/30/2021	Redemption 100.0000		81,770	81,770	81,770	81,770						81,770				751	06/30/2025	2.C PL
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		03/30/2021	Redemption 100.0000		55,823	55,823	55,823	55,823						55,823				641	08/31/2040	2.C PL
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		03/31/2021	Redemption 100.0000		659,539	659,539	659,539	659,539						659,539				7,651	12/31/2032	3.C PL
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		03/31/2021	Redemption 100.0000		493,406	493,406	493,406	493,406						493,406				4,169	12/31/2043	2.C PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 09/30/32		03/31/2021	Redemption 100.0000		1,267,715	1,267,715	1,267,715	1,267,715						1,267,715				10,110	09/30/2032	2.B PL
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		02/20/2021	Paydown		197,871	197,871	197,858	197,843		28		28		197,871				4,076	02/20/2048	1.G FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		03/20/2021	Paydown		141,063	141,063	141,021	141,022		41		41		141,063				491	09/20/2045	1.F FE
883203-BT-7	TEXTRON INC SR UNSEC 3.650% 03/01/21		03/01/2021	Maturity		8,000,000	8,000,000	7,986,880	7,999,668		332		332		8,000,000				146,000	03/01/2021	2.B FE
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC 4.150% 02/01/24		01/15/2021	Call 111.2490		19,552,012	17,575,000	17,541,228	17,563,682		130		130		17,563,812		11,188	11,188	2,309,277	02/01/2024	2.A FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 2.218% 10/25/43		03/01/2021	Paydown		358,064	358,064	355,673	355,750		2,314		2,314		358,064				1,930	10/25/2043	1.D FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.579% 03/25/37		03/25/2021	Paydown		952,094	969,177	751,425	668,943		294,972		294,972		963,915		(11,821)	(11,821)	1,901	03/25/2037	1.D FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		03/15/2021	Paydown		16,117	16,117	21,133	20,187		(4,071)		(4,071)		16,117				261	06/15/2045	1.A FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		03/15/2021	Paydown		36,377	36,377	42,138	40,961		(4,585)		(4,585)		36,377				319	07/15/2059	1.A FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28		01/20/2021	Capital Distribution		1,065,478		1,065,478	1,065,478						1,065,478					10/20/2028	6. *
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		01/24/2021	Capital Distribution		770,592		770,592	770,592						770,592					12/14/2037	6. *
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC 3.800% 04/01/21		03/01/2021	Call 100.0000		29,050,000	29,050,000	28,984,928	29,046,547		2,264		2,264		29,048,811		1,189	1,189	459,958	04/01/2021	2.C FE
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		03/15/2021	Redemption 100.0000		49,143	49,143	49,143	49,143						49,143				580	02/15/2046	1.A
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		03/17/2021	Paydown		133,392	133,392	133,325	133,340		52		52		133,392				857	04/17/2049	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		03/20/2021	Paydown		637,462	637,444	637,325	637,290		154		154		637,444		19	19	2,242	09/20/2045	1.F FE
897051-AA-6	TRONOX INC CO.GUARNT 6.500% 04/15/26		03/31/2021	Call 103.4792		21,213,231	20,500,000	19,873,125	20,006,594		18,498		18,498		20,025,091		474,909	474,909	1,327,662	04/15/2026	4.C FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		03/15/2021	Redemption 100.0000		75,158	75,158	75,158	75,158						75,158				733	07/15/2047	1.B
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		02/15/2021	Redemption 100.0000		149,587	149,587	149,587	149,587						149,587				730	07/15/2047	1.G Z
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		03/15/2021	Redemption 100.0000		965,114	965,114	965,114	965,114						965,114				40,100	09/15/2029	1.B
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		03/28/2021	Redemption 100.0000		742,536	742,536	742,536	742,536						742,536				3,938	05/28/2029	1.E PL
90352W-AD-6	USQ RAIL I LLC SERIES 2021-1A CLASS A 144A 2.250% 02/28/51		03/28/2021	Paydown		21,584	21,584	21,583			1		1		21,584				45	02/28/2051	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
	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%			Redemption 100.0000																	
90362*-AA-1	03/15/40		02/15/2021			464,026	464,026	464,026	464,026						464,026				3,719	03/15/2040	1.C FE
	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%			Redemption 100.0000																	
90362*-AA-1	03/15/40		03/15/2021			465,885	465,885	465,885	465,885						465,885				5,601	03/15/2040	1.C Z
	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809%			Redemption 100.0000																	
90362*-AA-1	03/15/40		01/15/2021			462,173	462,173	462,173	462,173						462,173				1,852	03/15/2040	1.G Z
	UNILEVER CAPITAL CORP CO.GUARNT 4.250%																				
904764-AM-9	02/10/21		02/10/2021	Various		29,750,000	29,750,000	29,649,148	29,748,669		1,331		1,331		29,750,000				632,188	02/10/2021	1.E FE
	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC			Redemption 100.0000																	
91403#-AA-6	3.620% 06/30/50		03/31/2021			389,175	389,175	389,175	389,175						389,175				3,522	06/30/2050	1.G PL
	PHH MTGE SERVICES CORP PHH 1988-3 9.338%																				
91741*-AV-5	05/15/34		02/04/2021	Paydown		1,728	1,728		(1,311)		3,039		3,039		1,728				(24)	05/15/2034	6. *
	VA TAL CTL TR SER A-1-VA TALLA 3.500%			Redemption 100.0000																	
91826#-AA-5	07/15/36		03/15/2021			536,657	536,657	536,657	536,657						536,657				3,089	07/15/2036	1.G Z
	VZ-SENIOR NOTE CTL PT TRUST SR SECURED			Redemption 100.0000																	
91845#-AA-2	3.810% 05/15/35		03/15/2021			789,323	789,323	788,934	788,859		464		464		789,323				5,020	05/15/2035	2.A
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 100.0000																	
91851@-AA-5	4.270% 02/15/37		02/15/2021			98,631	98,631	98,631	98,631						98,631				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		03/15/2021			98,982	98,982	98,982	98,982						98,982				1,057	02/15/2037	1.B
	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC			Redemption 100.0000																	
91851@-AA-5	4.270% 02/15/37		01/15/2021			98,281	98,281	98,281	98,281						98,281				350	02/15/2037	1.G Z
	VA BIRMINGHAM LEASE FINANCE TR 4.740%																				
91853*-AA-5	10/15/35		03/11/2021	Call 122.4185		43,252,166	35,331,411	35,331,411	35,331,411						35,331,411				8,320,824	10/15/2035	1.G Z
	VA BIRMINGHAM LEASE FINANCE TR 4.740%			Redemption 100.0000																	
91853*-AA-5	10/15/35		02/15/2021			177,735	177,735	177,735	177,735						177,735				1,054	10/15/2035	1.G Z
	VZ-IRVING-TX-SENIOR NOTE CTL 3.620%			Redemption 100.0000																	
91854*-AA-4	08/15/36		03/15/2021			266,949	266,949	266,949	266,949						266,949				1,612	08/15/2036	2.B
	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC			Redemption 100.0000																	
91912@-AA-2	4.535% 04/15/46		03/15/2021			50,943	50,943	50,943	50,943						50,943				386	04/15/2046	1.E PL
	VALLEY 2016 LEASE TRUST-VALLEY 4.030%			Redemption 100.0000																	
91927#-AA-3	03/03/43		03/03/2021			59,381	59,381	59,381	59,381						59,381				406	03/03/2043	1.C
	VERUS SECURITIZATION TRUST SERIES 2019-1																				
92537D-AD-2	CLASS M1 144A 4.461% 02/25/59		03/01/2021	Paydown		10,000,000	10,000,000	8,200,000	8,423,575		1,576,425		1,576,425		10,000,000				111,525	02/25/2059	1.D FM
	RONKONKOMA REALTY VENTURE I-LL SR-SEC			Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23		02/15/2021			143,959	143,959	143,959	143,959						143,959				1,548	08/15/2023	1.E FE
	RONKONKOMA REALTY VENTURE I-LL SR-SEC			Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23		03/15/2021			144,733	144,733	144,733	144,733						144,733				2,334	08/15/2023	1.E Z
	RONKONKOMA REALTY VENTURE I-LL SR-SEC			Redemption 100.0000																	
92550@-AA-7	6.450% 08/31/23		01/15/2021			143,189	143,189	143,189	143,189						143,189				770	08/15/2023	1.G Z
	VISTRA OPERATIONS CO LLC SERIES 144A 3.700%			MIZUHO SECURITIES USA																	
92840V-AG-7	01/30/27		03/31/2021	INC.		3,748,500	3,600,000	3,592,404	3,593,772		238		238		3,594,009		154,491	154,491	90,650	01/30/2027	2.C FE
	WAMU 2005-AR12 1A4 CSTR SSNR AS 2.906%																				
92922F-3J-5	10/25/35		03/01/2021	Paydown		37,941	37,941	18,439	8,882		29,059		29,059		37,941				206	10/25/2035	1.D FM
	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.389%																				
92922F-5U-8	11/25/45		03/25/2021	Paydown		265,358	265,358	248,368	248,830		16,528		16,528		265,358				314	11/25/2045	1.D FM
	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.519%																				
92922F-5W-4	11/25/45		03/25/2021	Paydown		413,314	413,314	375,805	381,109		32,205		32,205		413,314				671	11/25/2045	1.D FM
	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.449%																				
92922F-5X-2	11/25/45		03/25/2021	Paydown		232,459	232,459	210,061	212,896		19,564		19,564		232,459				322	11/25/2045	1.D FM
	WAMU 2005-AR16 1A4A CSTR SSNR AS 2.742%																				
92922F-6Z-6	12/25/35		03/01/2021	Paydown		441,166	441,166	402,221	390,226		50,939		50,939		441,166				2,001	12/25/2035	1.D FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.270% 04/25/35		03/01/2021	Paydown		288,939	288,939	215,399	182,432		106,507		106,507		288,939				1,542	04/25/2035	1.D FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		03/01/2021	Paydown		58,912	58,912	54,549	55,034		3,878		3,878		58,912				439	11/25/2033	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
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.849% 04/25/45		03/25/2021	Paydown		1,036,154	1,036,154	968,828	1,026,058		10,096		10,096		1,036,154				1,621	04/25/2045	1.D FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		03/01/2021	Paydown		771	771	746	748		24		24		771				7	01/25/2034	1.D FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		03/01/2021	Paydown		218,195	218,195	215,214	215,445		2,750		2,750		218,195				2,860	01/25/2034	1.D FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 2.907% 08/25/35		03/01/2021	Paydown		498,258	498,258	488,522	489,151		9,107		9,107		498,258				2,229	08/25/2035	1.D FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.069% 07/25/45		03/25/2021	Paydown		117,685	117,685	107,387	108,270		9,414		9,414		117,685				246	07/25/2045	1.D FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		03/01/2021	Paydown		271,260	271,260	253,629	263,265		7,996		7,996		271,260				1,445	07/25/2034	1.D FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		03/01/2021	Paydown		111,467	111,467	107,693	107,950		3,517		3,517		111,467				594	07/25/2034	1.D FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.609% 12/25/45		03/25/2021	Paydown		137,801	137,801	124,358	126,849		10,952		10,952		137,801				285	12/25/2045	1.D FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 1.329% 01/25/46		03/01/2021	Paydown		233,101	233,101	201,997	204,736		28,365		28,365		233,101				769	01/25/2046	1.D FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 2.943% 02/25/37		03/01/2021	Paydown		194,717	193,152	109,433	90,005		103,982		103,982		193,987		730	730	853	02/25/2037	1.D FM
9292J8-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		02/15/2021	Redemption 100.0000		44,720	44,720	44,720	44,720						44,720				268	03/15/2031	1.F FE
9292J8-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		03/15/2021	Redemption 100.0000		44,854	44,854	44,854	44,854						44,854				403	03/15/2031	1.F Z
9292J8-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		01/15/2021	Redemption 100.0000		44,587	44,587	44,587	44,587						44,587				133	03/15/2031	1.G Z
92939H-AY-1	WFRBS 2014-C23 A5 SEQ 3.917% 10/15/57		03/31/2021	WELLS FARGO		9,058,672	8,300,000	8,548,585	8,392,209		(6,918)		(6,918)		8,385,291		673,381	673,381	84,890	10/15/2057	1.D FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 2.830% 10/20/35		03/01/2021	Paydown		6,168	6,168	2,111	2,382		3,786		3,786		6,168				29	10/20/2035	1.D FM
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		02/15/2021	Redemption 100.0000		32,328	32,328	32,328	32,328						32,328				318	05/15/2032	2.B FE
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		03/15/2021	Redemption 100.0000		32,487	32,487	32,487	32,487						32,487				479	05/15/2032	2.B
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		01/15/2021	Redemption 100.0000		32,172	32,172	32,172	32,172						32,172				158	05/15/2032	2.C Z
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		02/15/2021	Redemption 100.0000		16,923	16,923	17,286	17,110		(187)		(187)		16,923				166	11/15/2031	2.B FE
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		03/15/2021	Redemption 100.0000		17,007	17,007	17,371	17,194		(188)		(188)		17,007				251	11/15/2031	2.B
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		01/15/2021	Redemption 100.0000		16,841	16,841	17,201	17,026		(186)		(186)		16,841				83	11/15/2031	2.C Z
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 2.835% 03/25/37		03/01/2021	Paydown		75,392	72,156	37,445	22,642		51,745		51,745		74,387		1,004	1,004	493	03/25/2037	1.D FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.145% 03/25/37		03/01/2021	Paydown		108,367	106,583	101,254	101,675		4,990		4,990		106,665		1,702	1,702	666	03/25/2037	1.D FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 0.989% 01/25/47		03/01/2021	Paydown		115,095	115,095	103,729	104,292		10,803		10,803		115,095				241	01/25/2047	1.D FM
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.707% 01/25/47		03/01/2021	Paydown		130,424	130,424	123,128	123,422		7,001		7,001		130,424				299	01/25/2047	1.D FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		03/01/2021	Redemption 100.0000		211,813	211,813	211,813	211,813						211,813				2,689	07/01/2026	2.C PL
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		03/01/2021	Paydown		435,147	435,147	444,394	434,561		586		586		435,147				4,162	02/25/2033	1.D FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		03/01/2021	Paydown		13,632	13,632	13,837	13,668		(36)		(36)		13,632				131	03/25/2033	1.D FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 2.710% 03/25/35		03/01/2021	Paydown		188,149	188,149	183,353	184,319		3,830		3,830		188,149				1,363	03/25/2035	1.D FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		03/01/2021	Paydown		104,279	110,711	11,365	8,885		95,906		95,906		104,791		(512)	(512)	663	05/25/2036	1.D FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.429% 04/25/37		02/25/2021	Paydown		103,612	124,986	19,923	19,923		87,096		87,096		107,019		(3,407)	(3,407)	50	04/25/2037	1.D FM
94974B-FR-6	WELLS FARGO & COMPANY SR UNSEC 3.000% 01/22/21		01/22/2021	Maturity		15,000,000	15,000,000	14,974,650	14,999,772		228		228		15,000,000				225,000	01/22/2021	2.A FE
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		03/10/2021	Redemption 100.0000		509,727	509,727	509,728	509,725		3		3		509,727				6,184	01/10/2024	1.C
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		03/10/2021	Redemption 100.0000		455,004	455,004	433,046	445,462		9,542		9,542		455,004				4,269	08/10/2027	2.B
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		333,052	333,052	333,052	333,052						333,052				9,442	01/15/2030	1.E
94978#-GL-5	FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		29,147	29,147	29,147	29,147						29,147				826	01/15/2030	1.E
94978#-GM-3	FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		236,453	236,453	236,453	236,453						236,453				6,703	01/15/2030	1.E
94978#-GN-1	FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		158,824	158,824	158,824	158,824						158,824				4,503	01/30/2030	1.E
94978#-GP-6	FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30		01/15/2021	Redemption 100.0000		373,955	373,955	373,955	373,955						373,955				10,602	01/30/2030	1.E
94978#-HG-5	FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29		01/15/2021	Redemption 100.0000		427,392	427,392	427,392	427,392						427,392				13,014	01/15/2029	1.G Z
94978#-HH-3	FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30		01/15/2021	Redemption 100.0000		594,204	594,204	594,204	594,204						594,204				18,094	07/15/2030	1.G Z
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		01/15/2021	Redemption 100.0000		1,113,665	1,113,665	1,113,665	1,113,665						1,113,665				33,911	01/15/2029	1.G Z
94978#-HK-6	FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		486,250	486,250	486,250	486,250						486,250				14,806	01/15/2029	1.G Z
94978#-HL-4	FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30		01/15/2021	Redemption 100.0000		656,600	656,600	656,600	656,600						656,600				19,993	01/15/2030	1.G Z
94978#-HM-2	FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		122,313	122,313	122,313	122,313						122,313				3,724	01/15/2029	1.G Z
94978#-HN-0	FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		217,136	217,136	217,136	217,136						217,136				6,612	01/15/2029	1.G Z
94978#-HP-5	FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		156,733	156,733	156,733	156,733						156,733				4,773	01/15/2029	1.G Z
94978#-HR-1	FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29		01/15/2021	Redemption 100.0000		309,214	309,214	309,214	309,214						309,214				9,416	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		03/21/2021	Redemption 100.0000		46,848	46,848	47,027	46,919		(71)		(71)		46,848				519	09/21/2027	1.C
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		03/14/2021	Redemption 100.0000		1,082,513	1,082,513	1,082,513	1,082,513						1,082,513				10,716	05/14/2027	1.G Z
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 2.810% 12/25/36		03/01/2021	Paydown		85,142	109,712	77,196	78,905		23,918		23,918		102,823		(17,681)	(17,681)	355	12/25/2036	1.D FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		03/01/2021	Paydown		701,306	701,306	613,102	674,717		26,589		26,589		701,306				5,937	10/25/2034	1.D FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 2.897% 04/25/36		03/01/2021	Paydown		1,069	1,088	211	160		912		912		1,072		(3)	(3)	8	04/25/2036	1.D FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		03/01/2021	Paydown		195,862	242,781	163,071	157,409		68,860		68,860		226,269		(30,407)	(30,407)	2,251	06/25/2037	1.D FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		03/01/2021	Paydown		132,954	164,803	75,285	65,067		80,456		80,456		145,523		(12,569)	(12,569)	1,528	06/25/2037	1.D FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		03/01/2021	Paydown		122,032	151,265	76,791	67,489		67,569		67,569		135,058		(13,025)	(13,025)	1,403	06/25/2037	1.D FM
94989A-AU-9	WFCM 2014-LC18 A5 SEQ 3.405% 12/15/47		01/29/2021	WELLS FARGO		43,901,563	40,000,000	41,199,160	40,480,126		(10,811)		(10,811)		40,469,316		3,432,247	3,432,247	117,283	12/15/2047	1.D FM
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		03/15/2021	Paydown		87,500	87,500	83,549	83,549		3,951		3,951		87,500				984	06/15/2045	2.B FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		03/15/2021	Paydown		77,500	77,500	77,487	77,490		10		10		77,500				753	03/15/2048	2.B FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		03/15/2021	Paydown		255,000	255,000	255,000	255,000						255,000				2,601	06/15/2049	2.B FE
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		03/01/2021	Paydown		315,419	315,419	315,037	314,959		460		460		315,419				1,611	12/20/2030	1.A 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
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		03/01/2021	Paydown		80,546	80,546	80,427	80,394		152		152		80,546				816	12/20/2030	1.E FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		02/01/2021	Paydown		156,018	156,018	155,786	155,723		295		295		156,018				789	12/20/2030	1.F FE
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		03/12/2021	Maturity															19	12/05/2020	1.C
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		03/12/2021	Maturity															23	12/05/2020	1.
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		03/16/2021	Redemption 100.0000		(16,855)	(16,855)	(16,855)	(16,855)						(16,855)				602	08/05/2021	1.
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		02/05/2021	Redemption 100.0000		59,504	59,504	59,504	59,504						59,504				1,175	08/05/2021	1.C FE
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		03/05/2021	Redemption 100.0000		55,426	55,426	55,426	55,426						55,426				2,167	08/05/2021	1.C Z
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		01/05/2021	Redemption 100.0000		59,121	59,121	59,121	59,121						59,121				708	08/05/2021	1.G Z
96208T-AA-2	WEX INC SR SEC 4.750% 02/01/23		03/15/2021	Call 100.0000		21,575,000	21,575,000	21,474,313	21,530,478		3,196		3,196		21,533,674		41,326	41,326	637,661	02/01/2023	3.C FE
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		03/15/2021	Redemption 100.0000		52,743	52,743	52,743	52,743						52,743				414	05/15/2047	1.G PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		02/15/2021	Redemption 100.0000		15,999	15,999	15,999	15,999						15,999				171	07/15/2029	2.B FE
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		03/15/2021	Redemption 100.0000		16,084	16,084	16,084	16,084						16,084				258	07/15/2029	2.B
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		01/15/2021	Redemption 100.0000		15,914	15,914	15,914	15,914						15,914				85	07/15/2029	2.C Z
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		02/15/2021	Redemption 100.0000		10,910	10,910	10,910	10,910						10,910				122	12/15/2032	2.B FE
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		03/15/2021	Redemption 100.0000		10,971	10,971	10,971	10,971						10,971				183	12/15/2032	2.B
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		01/15/2021	Redemption 100.0000		10,849	10,849	10,849	10,849						10,849				60	12/15/2032	2.C Z
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		02/15/2021	Redemption 100.0000		16,943	16,943	16,943	16,943						16,943				185	12/15/2030	2.B FE
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		03/15/2021	Redemption 100.0000		17,036	17,036	17,036	17,036						17,036				279	12/15/2030	2.B
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		01/15/2021	Redemption 100.0000		16,851	16,851	16,851	16,851						16,851				92	12/15/2030	2.C Z
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		02/15/2021	Redemption 100.0000		10,570	10,570	10,570	10,570						10,570				118	07/15/2034	2.B FE
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		03/15/2021	Redemption 100.0000		10,629	10,629	10,629	10,629						10,629				179	07/15/2034	2.B
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		01/15/2021	Redemption 100.0000		10,511	10,511	10,511	10,511						10,511				59	07/15/2034	2.C Z
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		02/15/2021	Redemption 100.0000		89,191	89,191	89,191	89,191						89,191				983	01/15/2035	1.D FE
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		03/15/2021	Redemption 100.0000		89,682	89,682	89,682	89,682						89,682				1,482	01/15/2035	1.D Z
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		01/15/2021	Redemption 100.0000		88,702	88,702	88,702	88,702						88,702				489	01/15/2035	2.C Z
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		03/15/2021	Redemption 100.0000		181,758	181,758	183,539	182,941		(1,183)		(1,183)		181,758				2,003	06/15/2037	1.B
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		03/15/2021	Redemption 100.0000		265,966	265,966	267,729	266,970		(1,003)		(1,003)		265,966				1,731	07/15/2030	2.B
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		03/15/2021	Redemption 100.0000		688,228	688,228	695,102	691,788		(3,560)		(3,560)		688,228				4,536	09/15/2027	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
97181#-HF-3	WILMINGTON TR CO-SOO LINE RR SR-SEC 7.490% 01/15/21		01/15/2021	Redemption 100.0000		2,266,324	2,266,324	2,266,324	2,266,324						2,266,324				84,874	01/15/2021	1.F
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		03/31/2021	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				1,784	12/18/2034	1.F PL
976657-AL-0	WEC ENERGY GROUP INC SR UNSEC 3.550% 06/15/25		01/31/2021	Call 112.6988		2,569,532	2,280,000	2,268,217	2,274,239		(3)		(3)		2,274,236		5,764	5,764	293,130	06/15/2025	2.A FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		03/10/2021	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				6,383	09/10/2045	1.F
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		03/15/2021	Redemption 100.0000		293,381	293,381	294,848	294,447		(1,066)		(1,066)		293,381				2,408	11/15/2037	1.B
N8502#-AB-3	TELEDYNE NETHERLANDS B.V. 1.090% 04/18/24		03/17/2021	Call 103.4377		39,403,955	38,094,400	34,348,769	39,092,800					(4,744,031)	38,094,400	3,745,631		3,745,631	1,481,414	04/18/2024	2.B
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		03/30/2021	Redemption 100.0000		2,230,336	2,230,336	1,779,675	2,212,815					(433,140)	2,230,336	450,661		450,661	38,607	03/30/2024	2.B
136385-AR-2	CANADIAN NATL RESOURCES SR UNSEC 3.450% 11/15/21	A	01/28/2021	BARCLAYS BANK PLC		6,095,640	6,000,000	5,976,360	5,997,603		234		234		5,997,837		97,803	97,803	43,700	11/15/2021	2.B FE
218493-AA-2	CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34		03/31/2021	Redemption 100.0000		1,319,605	1,319,605	1,243,168	1,309,238					(66,070)	1,319,605	76,437		76,437	27,029	09/30/2034	2.A FE
218493-AB-0	CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34		01/05/2021	Redemption 100.0000		697	697	664	699					(35)	697	34		34		06/30/2034	2.A FE
35100L-AA-6	SHINY SERIES 2017-1A CLASS A1 144A 4.950% 08/28/27	A	03/02/2021	Paydown		700,000	700,000	698,797	699,430		570		570		700,000				6,160	08/28/2027	1.F FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		01/31/2021	Redemption 100.0000		641,072	641,072	644,880	644,019					861	641,072	(3,808)		(3,808)	12,688	01/31/2035	2.B FE
C0445#-AM-8	ARC RESOURCES LTD H-SR-UNSEC 3.810% 08/23/24	A	02/03/2021	SEAPORT GROUP		32,640,000	32,000,000	32,000,000	32,000,000						32,000,000		640,000	640,000	609,600	08/23/2024	2.C
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	03/03/2021	Redemption 100.0000		231,332	231,332	231,332	231,332						231,332				6,258	03/03/2024	1.F
00110#-AB-9	AES PUERTO RICO LTD PTNSP SR-SEC 8.512% 11/25/22	D	02/25/2021	Redemption 100.0000		3,099,315	3,099,315	3,099,315	3,099,315						3,099,315				67,419	11/25/2022	6.
00386S-AJ-1	TAQA ABU DHABI NATL ENER SR UNSEC 5.875% 12/13/21	D	03/31/2021	THE TORONTO-DOMINION BANK		5,317,245	5,130,000	5,273,120	5,147,319		(4,651)		(4,651)		5,142,668		174,577	174,577	93,765	12/13/2021	1.D FE
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC 3.950% 01/19/22	D	02/02/2021	TENDER SALE		14,142,510	13,700,000	13,670,408	13,693,300		566		566		13,693,866		448,644	448,644	291,620	01/19/2022	2.C FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	03/22/2021	Redemption 100.0000		199,297	199,297	199,297	199,297						199,297				5,730	03/22/2035	3.B FE
023150-AA-6	AMBAC LSNI LLC SR SEC 6.000% 02/12/23	D	01/31/2021	Redemption 100.0000		6	6	6	6						6					02/12/2023	6. *
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD SERIES 2014-3RA CLASS A 144A 1.269% 01/28/31	D	01/15/2021	BANK OF AMERICA		2,925,585	2,925,000	2,922,075	2,922,084		44		44		2,922,128		3,457	3,457	8,683	01/28/2031	1.A FE
03759C-AL-4	APID 2016 24A A2FR MEZ CDO-CF-CLO-H 4.460% 10/20/30	D	03/11/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				52,405	10/20/2030	1.C FE
04016D-AJ-4	ARES CLO LTD SERIES 2016-41A CLASS AR 144A 1.441% 01/15/29	D	01/28/2021	DEUTSCHE BANK SECURITIES INCOR		9,505,550	9,500,000	8,550,000	8,721,528		17,559		17,559		8,739,087		766,463	766,463	40,709	01/15/2029	1.A FE
05565Q-BU-1	BP CAPITAL MARKETS PLC CO.GUARNT 3.561% 11/01/21	D	01/22/2021	Call 102.5240		2,563,100	2,500,000	2,500,000	2,500,000						2,500,000				83,131	11/01/2021	1.G FE
08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABL 4.080% 04/07/27	D	01/07/2021	Redemption 100.0000		3,040,324	3,040,324	3,040,324	3,040,324						3,040,324				31,011	04/07/2027	2.A FE
12549B-AQ-1	CIFC FUNDING LTD SERIES 2013-2A CLASS A1LR 144A 1.436% 10/18/30	D	01/28/2021	SG AMERICAS SECURITIES LLC		5,606,720	5,600,000	5,593,280	5,593,374		157		157		5,593,530		13,190	13,190	22,937	10/18/2030	1.A FE
12728@-AA-2	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC 3.721% 06/10/43	D	03/10/2021	Redemption 100.0000		104,518	104,518	104,518	104,518						104,518				650	06/10/2043	2.C Z
151290-BM-4	CEMEX SAB DE CV SR SEC 5.700% 01/11/25	D	02/16/2021	Call 101.9000		22,814,391	22,389,000	21,476,987	21,892,687		13,282		13,282		21,905,970		483,030	483,030	1,187,550	01/11/2025	3.C FE
151290-BU-6	CEMEX SAB DE CV SR SEC 7.750% 04/16/26	D	02/16/2021	Call 105.0734		5,148,597	4,900,000	4,899,314	4,899,994						4,899,995		5	5	375,180	04/16/2026	3.C 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
171510-AC-4	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB 0.000% 01/23/32	D	01/23/2021	Capital Distribution		909,297		909,297	909,297						909,297					01/23/2032	6. *
21987B-AZ-1	CODELCO INC SERIES 144A 3.000% 09/30/29	D	03/31/2021	BNP PARIBAS		5,150,000	5,000,000	4,992,300	4,993,147		178		178		4,993,325		156,675	156,675	77,083	09/30/2029	1.G FE
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	02/05/2021	Paydown																05/27/2036	6. *
26244Q-AA-1	DRYDEN SENIOR LOAN FUND SERIES 2017-49A CLASS A 1.436% 07/18/30	D	01/19/2021	BANK OF AMERICA		1,500,450	1,500,000	1,500,000	1,500,000						1,500,000		450	450	5,592	07/18/2030	1.A FE
29245J-AF-9	EMPRESA NACIONAL DE PETR SR UNSEC 4.750% 12/06/21	D	03/31/2021	LARAIN VIAL SA COREDOR DEBOLSA		6,419,392	6,272,000	6,166,693	6,259,915		3,316		3,316		6,263,232		156,160	156,160	98,479	12/06/2021	2.C FE
302154-AX-7	EXPORT-IMPORT BANK KOREA SR UNSEC 4.000% 01/29/21	D	01/29/2021	Maturity		5,000,000	5,000,000	4,628,550	4,996,429		3,571		3,571		5,000,000				100,000	01/29/2021	1.C FE
30251G-AY-3	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 03/15/23	D	03/25/2021	TENDER SALE		12,840,000	12,000,000	12,000,000	12,000,000						12,000,000		840,000	840,000	326,292	03/15/2023	3.A FE
31572U-AE-6	FIBRIA OVERSEAS FINANCE SR UNSEC 5.250% 05/12/24	D	02/04/2021	MORGAN STANLEY & CO. INC.		2,203,000	2,000,000	1,986,040	1,994,469		159		159		1,994,627		208,373	208,373	25,083	05/12/2024	2.C FE
36320U-AC-4	GALAXY CLO LTD SERIES 2018-27A CLASS A 144A 1.214% 05/16/31	D	01/15/2021	DEUTSCHE BANK SECURITIES INCOR		1,500,450	1,500,000	1,496,700	1,496,726		46		46		1,496,772		3,678	3,678	3,361	05/16/2031	1.A FE
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 12/15/20	D	03/11/2021	Redemption 0.0000																12/15/2020	3.B FE
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	03/21/2021	Paydown		237,072	237,072	234,720	237,072						237,072				5,334	09/21/2042	2.A FE
460599-AB-9	INTERNATIONAL GAME TECH SR SEC 6.250% 02/15/22	D	03/26/2021	Call 102.1788		13,942,297	13,645,000	13,688,089	13,649,862		(1,780)		(1,780)		13,648,082		(3,082)	(3,082)	820,829	02/15/2022	3.C FE
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	03/31/2021	Redemption 100.0000		1,042,107	1,042,107	1,042,107	1,042,107						1,042,107				27,876	03/31/2033	3.B FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	01/05/2021	Redemption 100.0000		917,566	917,566	917,566	917,566						917,566				13,028	07/05/2022	3.A FE
470170-AD-3	NAT COMMERCIAL BK JAMAICA LTD 5.625% 01/08/27	D	01/09/2021	Redemption 100.0000		631,522	631,522	631,522	631,522						631,522				8,881	01/08/2027	3.A FE
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT 4.750% 01/15/25	D	01/15/2021	Call 102.3750		13,598,471	13,283,000	13,431,313	13,337,215		(1,205)		(1,205)		13,336,009		(53,009)	(53,009)	630,943	01/15/2025	3.A FE
478375-AE-8	JOHNSON CONTROLS INTL PL SR UNSEC 4.250% 03/01/21	D	03/01/2021	Maturity		3,980,000	3,980,000	4,197,877	3,988,965		(8,965)		(8,965)		3,980,000				84,575	03/01/2021	2.B FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	01/10/2021	Redemption 100.0000		177,685	177,685	177,685	177,685						177,685				2,104	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	01/10/2021	Redemption 100.0000		136,158	136,158	136,158	136,158						136,158				1,612	01/10/2033	2.B FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	03/15/2021	Paydown		96,244	96,244	96,243	96,243		1		1		96,244				518	03/15/2044	1.F
55818H-BG-2	MADISON PARK FUNDING LTD SERIES 2012-10A CLASS BR2 144A 2.022% 01/20/29	D	01/22/2021	Paydown		1,000,000	1,000,000	994,500	994,774		5,226		5,226		1,000,000				5,552	01/20/2029	1.C FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	01/15/2021	Paydown		67,200	67,200	67,198	67,198		2		2		67,200				236	05/15/2043	1.G Z
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	02/15/2021	Paydown		67,200	67,200	67,198	67,198		2		2		67,200				472	05/15/2043	2.A FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	03/15/2021	Paydown		68,250	68,250	68,248	68,248		2		2		68,250				719	05/15/2043	2.A Z
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	03/15/2021	Paydown		413,654	413,654	413,645	413,646		7		7		413,654				2,336	05/15/2043	3.A FE
600814-AP-2	MILLICOM INTL CELLULAR SR UNSEC 6.625% 10/15/26	D	02/22/2021	Call 103.0000		233,810	227,000	227,000	227,000						227,000				12,115	10/15/2026	3.B FE
600814-AQ-0	MILLICOM INTL CELLULAR SR UNSEC 6.250% 03/25/29	D	02/22/2021	Call 103.0000		365,650	355,000	355,000	355,000						355,000				19,710	03/25/2029	3.B FE
606822-AA-2	MITSUBISHI UFJ FIN GRP SR UNSEC 2.950% 03/01/21	D	03/01/2021	Maturity		5,792,000	5,792,000	5,779,953	5,791,581		419		419		5,792,000				85,432	03/01/2021	1.G FE
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	01/07/2021	Redemption 100.0000		(5)	(5)	(5)	(5)						(5)					12/31/2033	1.F FE
64132M-AL-2	NEUB 2018 30A B2 MEZ SEQ CDO-CF-CLO 4.726% 01/20/31	D	03/05/2021	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				354,450	01/20/2031	1.C 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
67575B-AL-3	OCTAGON INVESTMENT PARTNERS 25 SERIES 2015-1A CLASS AR 144A 1.024% 10/20/26	D	01/20/2021	Paydown		3,183,986	3,183,986	3,072,546	3,097,022		86,964		86,964		3,183,986				8,281	10/20/2026	1.A FE
67576G-AC-1	ODBRCHT OFFSHRE DRILL FIN SR SEC 6.720% 12/01/22	D	03/01/2021	Redemption 100.0000		463,916	463,916	399,242	438,220		25,696		25,696		463,916				7,794	12/01/2022	5.A FE
700162-AJ-9	PARK AVENUE INSTITUTIONAL ADVI SERIES 2016-1A CLASS A1R 144A 1.375% 08/23/31	D	01/28/2021	BANK OF AMERICA		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				19,227	08/23/2031	1.A FE
71647N-AM-1	PETROBRAS GLOBAL FINANCE CO.GUARNT 6.250% 03/17/24	D	01/21/2021	Various		9,105,250	8,000,000	8,041,320	8,022,755		(483)		(483)		8,022,272		1,082,978	1,082,978	164,149	03/17/2024	3.C FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 1.656% 02/10/36	D	01/11/2021	Paydown			6,488	1,275			2,965		2,965		2,965		(2,965)	(2,965)	10	02/10/2036	1.D FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 0.856% 09/10/36	D	03/10/2021	Paydown		26,097	26,097	10,318	1,919		24,178		24,178		26,097				43	09/10/2036	1.D FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 0.686% 03/10/37	D	03/10/2021	Paydown			10,129	3,434	3,648		45		45		3,693		(3,693)	(3,693)	18	03/10/2037	6. FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	03/20/2021	Paydown		1,105,922	1,105,922	1,105,503	1,105,536		386		386		1,105,922				6,163	09/20/2053	1.A FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	03/20/2021	Paydown		135,567	135,567	135,531	135,789		(222)		(222)		135,567				822	09/20/2052	1.A FE
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	03/15/2021	Paydown		56,303	56,303	56,303	56,303						56,303				509	08/15/2042	2.B FE
80105N-AG-0	SANOFI SR UNSEC 4.000% 03/29/21	D	03/29/2021	Various		70,000,000	70,000,000	69,283,200	69,979,229		20,771		20,771		70,000,000				1,400,000	03/29/2021	1.E FE
817176-AQ-3	SENECA PARK CLO LTD SERIES 2014-1A CLASS B2R 144A 3.530% 07/17/26	D	01/17/2021	Paydown		1,542,164	1,542,164	1,540,005	1,540,508		1,656		1,656		1,542,164				13,610	07/17/2026	1.A FE
83545*-AC-2	SONIC HEALTHCARE INVS GP A-SR-UNSECURED 5.100% 01/13/21	D	01/13/2021	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				637,500	01/13/2021	2.C
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	02/01/2021	Paydown		2,009,522	2,009,522	2,009,522	2,009,522						2,009,522				20,095	08/01/2021	1.G PL
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	03/15/2021	Paydown		156,450	156,450	158,647	158,289		(1,839)		(1,839)		156,450				1,122	03/15/2044	2.B FE
87248D-AC-4	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31	D	01/20/2021	Capital Distribution		943,766		943,766	943,766						943,766					07/20/2031	6. *
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32	D	01/20/2021	Capital Distribution		799,504		799,504	799,504						799,504					01/20/2032	6. *
87271T-AC-9	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31	D	01/16/2021	Capital Distribution		613,923		613,923	613,923						613,923					01/16/2031	6. *
87938W-AP-8	TELEFONICA EMISIONES SAU CO.GUARNT 5.462% 02/16/21	D	02/16/2021	Maturity		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				116,068	02/16/2021	2.C FE
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT 4.100% 10/01/46	D	02/11/2021	JP MORGAN SECURITIES		915,000	1,000,000	884,700	891,466		270		270		891,737		23,263	23,263	15,375	10/01/2046	3.C FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	03/15/2021	Paydown		10,317	10,317	10,317	10,317						10,317				72	05/17/2032	1.G FE
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	02/23/2021	Various		550,117	730,737	225,034	225,034						225,034		325,083	325,083	2,589	05/17/2032	4.C FE
89152U-AF-9	TOTAL CAPITAL SA CO.GUARNT 4.125% 01/28/21	D	01/28/2021	Maturity		7,500,000	7,500,000	7,443,600	7,499,499		501		501		7,500,000				154,688	01/28/2021	1.D FE
89153V-AE-9	TOTAL CAPITAL INTL SA CO.GUARNT 2.700% 01/25/23	D	03/17/2021	BANK OF AMERICA		15,653,100	15,000,000	14,968,050	14,992,815		719		719		14,993,534		659,566	659,566	263,250	01/25/2023	1.D FE
90015L-AA-5	EXPORT CREDIT BANK OF TU SR UNSEC 5.375% 02/08/21	D	02/08/2021	Maturity		8,000,000	8,000,000	7,965,440	7,999,196		804		804		8,000,000				215,000	02/08/2021	4.B FE
97063P-AB-0	WILLIS TOWERS WATSON PLC CO.GUARNT 5.750% 03/15/21	D	03/15/2021	Maturity		20,000,000	20,000,000	19,819,000	19,995,257		4,743		4,743		20,000,000				575,000	03/15/2021	2.B FE
G1710#-AB-4	CHRISTIE'S INTL PLC 2021-SR 5.220% 03/28/21	D	03/28/2021	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				567,820	03/28/2021	2.B PL
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 6.000% 03/30/24	D	03/30/2021	Redemption 100.0000		2,083,333	2,083,333	2,083,333	2,083,333						2,083,333					03/30/2024	2.B PL
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	01/31/2021	Redemption 100.0000		1,195,241	1,195,241	1,195,241	1,195,241						1,195,241					06/30/2034	2.B PL
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	03/27/2021	Redemption 100.0000		154,099	154,099	154,099	154,099						154,099				1,456	06/27/2027	2.B FE
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	03/27/2021	Redemption 100.0000		86,184	86,184	85,997	87,122					(1,124)	86,184	186		186	1,051	06/27/2027	2.B FE
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.950% 07/02/40	B	03/25/2021	Redemption 100.0000		792,225	792,225	787,653	846,850					(59,197)	792,225	4,572		4,572	(2,291)	07/01/2040	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
08852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 3.680% 12/24/34	B	03/30/2021	Redemption 100.0000		(15,720)	(15,720)								(15,720)	(15,720)		(15,720)		12/24/2034	5.B GI
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,855,025,531	2,850,639,634	2,718,474,122	2,732,765,760	83,425	15,098,646		15,182,071	(5,302,736)	2,749,209,078	4,257,993	66,907,571	71,165,564	80,157,587	XXX	XXX
444076-40-0			01/04/2021	Redemption 100.0000		148,132	148,132	148,132	148,132						148,132					07/16/2024	3.C Z
444337-50-0	PETER C. FOY & ASSOCIATES INSU Delayed Draw Term Loan C 03/31/22		01/06/2021	No Broker			6,022,222	6,022,222	6,022,222						6,022,222					03/31/2022	4.C Z
444296-50-0	FOUNDATION RISK PATNERS CORP Amendment No 4 Delayed Draw Te 11/10/23		03/31/2021	Redemption 100.0000		10,431	10,431	10,346			85		85		10,431				146	11/10/2023	3.B Z
169182-80-0	GS ACQUISITION INC Fifth Supplemental Term Loan 05/24/24		03/31/2021	Redemption 100.0000			32,040	31,559	31,563		477		477		32,040				604	05/24/2024	4.C Z
169188-80-0	GS ACQUISITION INC Third Supplemental DDTL 05/24/24		03/31/2021	Redemption 100.0000		9,783	9,783	9,709	9,708		74		74		9,783				15	05/24/2024	4.C Z
169117-60-0	EXTERRO INC Second Amendment Term Loan 06/01/24		03/31/2021	Redemption 100.0000		62,500	62,500	61,875	61,878		622		622		62,500				1,286	06/01/2024	4.C Z
444337-00-0	AMSPEC SERVICES INC 2020 Incremental Term Loan 07/02/24		03/31/2021	Redemption 100.0000		6,667	6,667	6,500	6,505		161		161		6,667				190	07/02/2024	4.A Z
444416-60-0	NEW YOU BARIATRIC GROUP LLC Incremental Term Loan 08/26/24		03/31/2021	Redemption 100.0000		4,833	4,833	4,785			48		48		4,833				76	08/26/2024	4.C Z
167446-10-0	BROOK & WHITTLE HOLDING CORP Fifth Amendment Term Loan 10/17/24		03/31/2021	Redemption 100.0000		17,767	17,767	17,589	17,593		174		174		17,767				318	10/17/2024	4.C Z
444408-70-0	TRANSPORTATION INSIGHT LLC 2020 Incremental Term Loan 12/18/24		03/31/2021	Redemption 100.0000		9,572	9,572	9,333			239		239		9,572				166	12/18/2024	4.C Z
444407-70-0	CDI ACQUISITIONCO iNC 2020 Incremental Term Loan 12/24/24		03/31/2021	Redemption 100.0000		99,297	99,297	98,304	98,294		1,002		1,002		99,297				1,538	12/24/2024	4.C Z
444364-70-0	MOBILE COMMUNICATIONS AMERICA November 2020 Incremental Term 03/04/25		03/31/2021	Redemption 100.0000		9,632	9,632	9,584	9,584		48		48		9,632				204	03/04/2025	4.C Z
444259-00-0	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		01/04/2021	Redemption 100.0000		17,361	17,361	17,361	17,361						17,361					05/05/2025	3.A Z
444148-60-0	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		03/31/2021	Redemption 100.0000		280,901	280,901	278,458	278,582		2,318		2,318		280,901				7,786	07/31/2025	4.C Z
444382-40-0	NEW ERA TECHNOLOGY INC December 2020 Delayed Draw Ter 09/24/25		02/05/2021	No Broker			15,912,500	15,594,250	15,593,180		1,070		1,070		15,594,250					09/24/2025	4.C Z
444382-40-0	NEW ERA TECHNOLOGY INC December 2020 Delayed Draw Ter 09/24/25		03/31/2021	Redemption 100.0000		39,781	39,781	39,383			398		398		39,781				318	09/24/2025	4.C Z
444337-80-0	BLUEHALO GLOBAL HOLDINGS LLC Term Loan 10/31/25		03/31/2021	Redemption 100.0000		54,153	54,153	53,611	53,609		543		543		54,153				1,482	10/31/2025	4.C Z
444396-40-0	IVEX HOLDCO INC Intial Term Loan 12/17/25		03/01/2021	Redemption 100.0000		14,500	14,500	14,355	14,354		146		146		14,500				86	12/17/2025	4.C Z
444437-60-0	WORLD 50-INC. Senior Secured 2021 Incrementa 01/10/26		03/31/2021	Redemption 100.0000		7,978	7,978	7,899			80		80		7,978				87	01/10/2026	3.C Z
444522-90-0	ROHRER CORPORATION Revolver 3/2021 03/15/26		03/22/2021	Redemption 100.0000		517,500	517,500	512,325			5,175		5,175		517,500					03/15/2026	4.C Z
444513-50-0	GROUND PENETRATING RADAR SYSTE First Lien Term B Loan 06/26/26		03/31/2021	Redemption 100.0000		50,000	50,000	49,500			500		500		50,000					06/26/2026	4.C Z
444261-10-0	APEX ANALYTIX LLC Term Loan 08/18/26		03/31/2021	Redemption 100.0000		632,996	632,996	626,666	626,867		6,129		6,129		632,996				10,775	08/18/2026	4.C Z
168640-30-0	JARROW FORMALS INC Initial Term Loan 08/31/26		03/31/2021	Redemption 100.0000		240,625	240,625	237,617	237,594		3,031		3,031		240,625				4,361	08/31/2026	4.C Z
444283-50-0	WARRIOR ACQUISITION Revolver 09/16/26		03/03/2021	Redemption 100.0000		6,400,000	6,400,000	6,326,000	6,326,005		73,995		73,995		6,400,000				52,500	09/16/2026	2.C Z
444501-20-0	GABRIEL PATNERS LLC First Amendment Incremental Te 09/21/26		03/31/2021	Redemption 100.0000		10,809	10,809	10,701			108		108		10,809				54	09/21/2026	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
444299-90-0	BULLHORN INC Amendment No 1 Term Loan 09/30/26		03/31/2021	Redemption 100.0000		37,500	37,500	36,938	36,952		548		548		37,500				1,194	09/30/2026	4.C Z
444303-80-0	B2B INDUSTRIAL PRODUCTS LLC Delayed Draw Term Loan 10/07/26		03/31/2021	Redemption 100.0000		9,317	9,317	9,177			140		140		9,317				159	10/07/2026	2.A Z
444303-90-0	B2B INDUSTRIAL PRODUCTS LLC Revolver 10/07/26		01/08/2021	Redemption 100.0000		1,028,796	1,028,796	1,013,364	545,780		15,310		15,310		1,028,796					10/07/2026	4.C Z
444303-50-0	B2B INDUSTRIAL PRODUCTS LLC Term A Loan 10/07/26		03/31/2021	Redemption 100.0000		28,183	28,183	27,760	27,769		414		414		28,183				528	10/07/2026	4.C Z
444345-50-0	VESSCO MIDCO HOLDINGS LLC First Lien Delayed Draw Term L 10/19/26		03/31/2021	Redemption 100.0000		2,335	2,335	2,312	598		23		23		2,335				19	10/19/2026	2.C Z
444345-40-0	VESSCO MIDCO HOLDINGS LLC First Lien Initial Term Loan 11/02/26		03/31/2021	Redemption 100.0000		48,065	48,065	47,585	47,593		472		472		48,065				1,072	11/02/2026	2.C Z
444347-00-0	SMART WAVE TECHNOLOGIES INC Revolver 11/05/26		01/29/2021	Redemption 100.0000		3,500,000	3,500,000	3,456,250	3,456,954		43,046		43,046		3,500,000				57,847	11/05/2026	3.A Z
444345-10-0	SMART WAVE TECHNOLOGIES INC Term A Loan 11/05/26		03/31/2021	Redemption 100.0000		62,500	62,500	61,719	61,731		769		769		62,500				1,033	11/05/2026	3.A Z
444355-10-0	ALLIED BENEFIT SYSTEMS INTERME Initial Term B Loan 11/18/26		03/31/2021	Redemption 100.0000		22,641	22,641	22,414	22,417		224		224		22,641				372	11/18/2026	4.C Z
169243-60-0	MSM ACQUISITIONS INC Delayed Draw Term Loan 12/09/26		03/31/2021	Redemption 100.0000		15,176	15,176	15,024			152		152		15,176				12	12/09/2026	4.A Z
169243-50-0	MSM ACQUISITIONS INC Initial Term Loan 12/09/26		03/31/2021	Redemption 100.0000		71,981	71,981	71,262	71,259		722		722		71,981				855	12/09/2026	4.C Z
169340-00-0	HELIOS BUYER INC Term Loan 12/15/26		03/31/2021	Redemption 100.0000		51,365	51,365	50,852	50,848		517		517		51,365				909	12/15/2026	4.C Z
444394-00-0	SAFETY PRODUCTS HOLDINGAS LLC Term Loan 12/16/26		02/11/2021	Redemption 100.0000		334,056	334,056	330,715			3,341		3,341		334,056					12/16/2026	4.C Z
444403-60-0	Prime Buyer LLC Initial Term Loan 12/22/26		03/31/2021	Redemption 100.0000		40,125	40,125	39,523	39,520		605		605		40,125				552	12/22/2026	4.C Z
444411-10-0	MARKET PERFORMANCE GROUP HOLDI Term Loan A 12/29/26		03/31/2021	Redemption 100.0000		65,625	65,625	64,969	64,958		667		667		65,625				1,065	12/29/2026	4.C Z
444416-10-0	CODING SOLUTIONS ACQUISITION Term Loan 12/31/26		03/31/2021	Redemption 100.0000		49,653	49,653	49,156			497		497		49,653				1,105	12/31/2026	2.C Z
444288-60-0	World 50 Inc Incremental Term Loan 01/01/30		03/31/2021	Redemption 100.0000		43,889	43,889	43,230	43,245		643		643		43,889				351	01/01/2030	4.C Z
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		03/31/2021	Redemption 100.0000		1,215,385	1,215,385	1,212,346	1,213,298		2,087		2,087		1,215,385				4,444	08/14/2025	3.C FE
00168N-AA-5	AMC BUYER LLC Term Loan 11/01/24		03/31/2021	Redemption 100.0000		58,242	58,242	57,660	57,849		393		393		58,242				543	11/01/2024	2.C PL
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC 09/24/25		03/31/2021	Redemption 100.0000		35,875	35,875	35,321	24,516		539		539		35,875				323	09/24/2025	4.B FE
00173@-AA-7	AMC BUYER LLC Delayed Draw Term Loan 11/01/24		03/31/2021	Redemption 100.0000		2,213	2,213	2,203	2,206		7		7		2,213				(5)	11/01/2024	2.C PL
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 08/10/24		03/31/2021	Redemption 100.0000		30,008	30,008	29,882	29,940		68		68		30,008				447	08/10/2024	3.A PL
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		03/31/2021	Redemption 100.0000		11,904,983	11,904,983	11,862,244	6,874,304		27,329		27,329		11,904,983				58,689	12/06/2024	4.B FE
00248*-AB-8	AWP GROUP HOLDINGS INC First Lien Term B Loan 12/22/27		03/31/2021	Redemption 100.0000		72,407	72,407	71,683	71,675		732		732		72,407				1,145	12/22/2027	3.C PL
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		01/15/2021	DIRECT															121,613	07/01/2022	4.B FE
00439#-AD-9	ACCUPAC Initial Term Loan 01/16/26		03/31/2021	Redemption 100.0000		37,500	37,500	37,125	37,169		331		331		37,500				656	01/16/2026	3.B PL
00488P-AL-9	ACRISURE LLC Term B 01/31/27		03/31/2021	Redemption 100.0000		70,050	70,050	69,624	34,030		419		419		70,050				432	01/31/2027	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
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan 12/02/25		03/31/2021	Redemption 100.0000		44,286	44,286	43,843	43,901		385		385		44,286				55	12/02/2025	3.B PL
01449K-AB-8	ALERA GROUP INTERMEDIATE ALERA GROUP INTERMEDIAE HLDS 08/01/25		03/31/2021	Redemption 100.0000		8,396	8,396	8,228	8,234		162		162		8,396				94	08/01/2025	4.B FE
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		02/04/2021	Redemption 100.0000		20,256,472	20,256,472	20,302,573	20,278,217		(21,745)		(21,745)		20,256,472				52,037	04/04/2024	4.B FE
01862L-AW-8	ALLIANCE LAUNDRY SYSTEMS LLC 09/30/27		03/31/2021	Redemption 100.0000		44,875	44,875	44,538	44,541		334		334		44,875				510	09/30/2027	4.B FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		03/31/2021	Redemption 100.0000		63,625	63,625	63,046	63,151		474		474		63,625				696	07/12/2026	4.C FE
02079#-AD-0	ALPHA PACKAGING HLDGS INC Tranche B-3 Term Loan 11/12/21		03/31/2021	Redemption 100.0000		51,563	51,563	51,553	51,557		5		5		51,563				902	11/12/2021	3.C FE
02079#-AE-8	ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21		01/05/2021	Redemption 100.0000		(30,938)	(30,938)	(30,938)	(30,938)						(30,938)					11/12/2021	3. Z
02079#-AE-8	ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21		03/31/2021	Redemption 100.0000		30,938	30,938	30,938	30,938						30,938				1,159	11/12/2021	3.C PL
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		01/29/2021	Redemption 100.0000		127,369	127,369	92,423	92,423		34,946		34,946		127,369				7	10/10/2021	4.A FE
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		03/31/2021	Redemption 100.0000		78,688	78,688	78,294	78,347		340		340		78,688				418	01/15/2027	3.B FE
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		03/31/2021	Redemption 100.0000		55,492	55,492	55,062	55,213		279		279		55,492				976	07/02/2024	4.A PL
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		01/28/2021	Tax Free Exchange		27,943,018	27,943,018	27,943,018	27,943,018						27,943,018				178,137	09/23/2026	3.C FE
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		03/03/2021	No Broker			1,390,000	1,376,100	1,376,304		(204)		(204)		1,376,100					04/01/2026	3.A PL
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		03/03/2021	Redemption 100.0000		(818,000)	(818,000)	(818,000)	(818,000)						(818,000)					04/01/2026	3.A PL
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		01/31/2021	Tax Free Exchange		818,000	818,000	818,000	818,000						818,000					04/01/2026	3.A PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		03/03/2021	Redemption 100.0000		36,882	36,882	36,744	29,004		220		220		36,882				(4,147)	04/01/2026	3.A PL
03970J-AD-0	CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24		02/12/2021	CREDIT SUISSE SECURITIES US LL		4,705,000	5,000,000	5,012,500	5,007,047		(1,135)		(1,135)		5,005,911		(300,911)	(300,911)	9,473	03/20/2024	5.A FE
04041E-AC-6	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		03/31/2021	Redemption 100.0000		100,000	100,000	99,000	99,139		861		861		100,000				657	12/09/2025	2.B PL
040448-A*-3	NASCO HEALTHCARE INC Term Loan 06/30/21		03/31/2021	Redemption 100.0000		672,995	672,995	669,630	672,678		317		317		672,995				(2,315)	06/30/2021	4.B PL
04262B-AC-4	ARNOTT LLC Initial Term Loan 06/15/24		01/04/2021	Redemption 100.0000		14,071	14,071	13,931	13,994		77		77		14,071				205	06/15/2024	3.B PL
04268B-AC-8	AROTECH CORPORATION Initial Term Loan 10/22/26		03/31/2021	Redemption 100.0000		45,608	45,608	44,924	44,933		675		675		45,608				827	10/22/2026	3.B PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		01/04/2021	Redemption 100.0000		31,118	31,118	30,807	30,960		158		158		31,118				129	05/01/2024	3.C PL
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		01/04/2021	Redemption 100.0000		13,645	13,645	13,509	13,566		80		80		13,645				63	05/01/2025	3.C PL
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		03/31/2021	Redemption 100.0000		68,808	68,808	68,802	68,803		6		6		68,808				624	02/11/2027	4.B FE
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		03/31/2021	Redemption 100.0000		2,500	2,500	2,450	2,453		47		47		2,500				34	02/13/2027	4.B FE
04649V-AX-8	ASURION LLC 12/23/26		03/31/2021	Redemption 100.0000		83,471	83,471	83,613	83,605		(134)		(134)		83,471				705	12/23/2026	4.A FE
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I Term Loan A 09/20/21		03/31/2021	Redemption 100.0000		190,254	190,254	188,384	190,254						190,254					09/20/2021	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
05350N-AG-9	AVANTOR INC 10/30/27		03/31/2021	Redemption 100.0000		41,125	41,125	40,714	40,720		405		405		41,125				356	10/30/2027	3.A FE
05365@-AA-4	AVETTA LLC Tranche B Term Loan 04/10/24		03/31/2021	Redemption 100.0000		24,066	24,066	23,947	23,995		72		72		24,066				376	04/10/2024	3.C PL
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		03/31/2021	Redemption 100.0000		28,908	28,908	28,914	28,912		(4)		(4)		28,908				172	07/31/2027	3.C FE
06646#-AD-5	BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25		03/31/2021	Redemption 100.0000		22,995	22,995	22,765	22,828		167		167		22,995				266	02/28/2025	3.A PL
070140-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		03/29/2021	DIRECT																09/25/2024	4.A FE
070140-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		03/05/2021	Redemption 100.0000		37,732,500	37,732,500	37,355,175	37,533,810		198,690		198,690		37,732,500				385,710	09/25/2024	4.A FE
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/21/25		03/31/2021	Redemption 100.0000		22,407	22,407	22,183	22,225		182		182		22,407				462	07/21/2025	2.C PL
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		03/31/2021	Redemption 100.0000		5,713,634	5,713,634	5,709,788	5,711,380		2,254		2,254		5,713,634				21,637	01/02/2025	4.B FE
08511L-AQ-1	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		03/31/2021	Redemption 100.0000		50,219	50,219	50,128	50,157		62		62		50,219				264	11/07/2025	4.C FE
08511L-AS-7	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		03/31/2021	Redemption 100.0000		27,500	27,500	26,400	26,685		815		815		27,500				112	11/07/2025	4.C FE
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22		01/15/2021	Redemption 100.0000		23,632,568	23,632,568	23,677,414	23,658,393		(25,825)		(25,825)		23,632,568				50,738	10/01/2022	2.C FE
08579J-BE-1	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		02/25/2021	Tax Free Exchange		1,203,374	1,201,668	1,204,126	1,203,461		(88)		(88)		1,203,374				4,431	01/19/2024	2.C FE
09228H-AB-5	FLIGHT BUYER LLC SR-UNSEC First Lien Delayed Draw Term L 04/08/26		01/26/2021	Redemption 100.0000		(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		01/15/2021	Tax Free Exchange																04/08/2026	3.C PL
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		03/31/2021	Redemption 100.0000		75,034	75,034	75,034	72,620						75,034				(1,842)	04/08/2026	3.C PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		01/04/2021	Redemption 100.0000		21,967	21,967	21,748	21,793		174		174		21,967				319	12/31/2025	2.C PL
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		01/14/2021	Redemption 100.0000		68,483	68,483	68,625	68,545		(63)		(63)		68,483				51	09/15/2023	3.C FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		03/31/2021	Redemption 100.0000		43,781	43,781	43,531	43,602		179		179		43,781				313	08/15/2025	4.A FE
10954B-AB-6	BRILLIO LLC Delayed Draw Term Loan 02/06/25		03/31/2021	Redemption 100.0000		18,566	18,566	18,566	18,566						18,566				261	02/06/2025	2.C PL
10954B-AC-4	BRILLIO LLC Initial Term Loan 02/06/25		03/31/2021	Redemption 0.0000															402	02/06/2025	2.C PL
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		03/31/2021	Redemption 100.0000		27,335	27,335	27,282	27,287		47		47		27,335				231	01/22/2027	4.B FE
11132V-AQ-2	BROADSTREET PARTNERS INC 01/27/27		03/31/2021	Redemption 100.0000		8,000	8,000	7,840	7,848		152		152		8,000				95	01/27/2027	4.B FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		03/31/2021	Redemption 100.0000		64,469	64,469	63,824	35,393		556		556		64,469				1,088	06/20/2024	3.B PL
12506K-AE-9	ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24		03/25/2021	Redemption 100.0000		274,085	274,085	273,845	273,861		224		224		274,085				1,117	11/17/2024	3.C FE
12509N-AB-6	CDI ACQUISITIONCO INC Revolver 12/24/24		02/26/2021	Redemption 100.0000		10,666,667	10,666,667	10,666,667	10,666,667						10,666,667				103,287	12/24/2024	2.A PL
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		03/31/2021	Redemption 100.0000		93,750	93,750	92,813	92,965		785		785		93,750				1,378	12/24/2024	2.A PL
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		03/31/2021	Redemption 100.0000		68,865	68,865	69,353	69,094		(229)		(229)		68,865				689	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		03/31/2021	Redemption 100.0000		8,375	8,375	8,354	8,362		13		13		8,375				60	03/31/2025	4.B FE
12687H-AB-3	CABLEVISION LIGHTPATH LLC 09/15/27		01/15/2021	Redemption 100.0000		5,403	5,403	5,416			(14)		(14)		5,403					09/15/2027	4.A FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 12/30/22		01/29/2021	Redemption 100.0000		18,459	18,459	18,275	18,362		12		12		18,459				366	12/30/2022	4.A PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 12/30/22		01/29/2021	Redemption 100.0000		16,128	16,128	16,039	16,040		6		6		16,128				316	12/30/2022	4.A PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 12/30/22		02/04/2021	Redemption 100.0000		16,134	16,134	16,063	16,025		5		5		16,134				381	12/30/2022	4.A PL
14727@-AC-5	CASCADE DRILLING LP 12/30/22		01/16/2021	Redemption 100.0000		32,290	32,290	32,290	32,082						32,290				601	12/30/2022	4.A PL
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		03/31/2021	Redemption 100.0000		500,393	500,393	500,188	500,307		86		86		500,393				6,197	03/01/2024	4.A FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		03/31/2021	CONVERSION		15,325,807	17,220,008	16,744,494	16,853,904		10,989		10,989		16,864,893		(1,539,086)	(1,539,086)	(1,447,601)	04/25/2026	5.C Z
16706E-AF-9	CHI DOORS HOLDINGS CORP 07/31/25		03/31/2021	Redemption 100.0000		53,449	53,449	53,434	53,430		19		19		53,449				601	07/31/2025	4.B FE
17026Y-AH-2	CHOBANI LLC 10/20/27		03/31/2021	Redemption 100.0000		2,784	2,784	2,763	2,764		21		21		2,784				87	10/20/2027	4.C FE
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A 06/06/24		03/31/2021	Redemption 100.0000		22,709	22,709	22,585	22,634		76		76		22,709				353	06/06/2024	3.A PL
18271*-AB-0	CLARUS GLASSBOARDS LLC Revolver 11/15/45		03/12/2021	Redemption 100.0000		179,536	179,536	179,536	179,536						179,536				1,938	11/15/2045	3.A PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		03/31/2021	Redemption 100.0000		45,956	45,956	45,937	45,945		12		12		45,956				94	06/28/2024	3.A FE
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		03/31/2021	Redemption 100.0000		146,250	146,250	145,519	145,843		407		407		146,250				663	09/28/2024	4.C FE
19286#-AD-3	COLD SPRING BREWING CO Term B Loan 12/19/25		03/23/2021	Redemption 100.0000		993,731	993,731	983,793	985,068		8,662		8,662		993,731				6,934	12/19/2025	3.A PL
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		03/31/2021	Redemption 100.0000		32,398	32,398	32,074	32,197		201		201		32,398				526	06/18/2024	3.B PL
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan 06/18/24		03/31/2021	Redemption 100.0000		2,540	2,540	2,515	2,519		21		21		2,540				52	06/18/2024	3.B PL
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		03/31/2021	Redemption 100.0000		37,063	37,063	36,692	36,767		296		296		37,063				313	04/04/2026	4.B FE
20467@-AB-8	Complex Legal Services Inc Initial Term Loan 02/07/26		03/31/2021	Redemption 100.0000		38,000	38,000	37,620	37,667		333		333		38,000				452	02/07/2026	3.A PL
21718@-AB-3	COP GNAP HLDGS-INC. Term Loan A 11/01/24		03/31/2021	Redemption 100.0000		2,361	2,361	2,338	2,345		16		16		2,361				33	11/01/2024	3.A PL
21718@-AC-1	COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24		03/31/2021	Redemption 100.0000		2,778	2,778	2,778	2,778						2,778				19	11/01/2024	3.A PL
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		01/31/2021	COP GNAP HOLDINGS		12,687,621	12,222,236	12,222,236	12,106,723						12,222,236		465,384	465,384	115,514	11/13/2025	5.C Z
21925E-AC-1	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		03/31/2021	Redemption 100.0000		34,375	34,375	34,031	34,041		334		334		34,375				559	09/24/2026	2.C PL
22750J-AC-8	CROSS FINANCIAL CORP 08/19/27		03/31/2021	Redemption 100.0000		8,750	8,750	8,663	8,665		85		85		8,750				140	08/19/2027	4.B FE
23343F-AB-0	Western Institutional Review B WIRB - Copernicus Group 12/13/26		03/31/2021	Redemption 100.0000		4,010	4,010	3,954	3,955		55		55		4,010				46	12/13/2026	4.B FE
23918V-AY-0	DAVITA INC Term B 08/12/26		03/31/2021	Redemption 100.0000		38,722	38,722	38,305	38,349		373		373		38,722				182	08/12/2026	3.A FE
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		03/31/2021	Redemption 100.0000		5,321	5,321	5,255	5,267		54		54		5,321				59	10/01/2025	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	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
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		01/04/2021	Redemption 100.0000		633,162	633,162	565,097	573,260		59,902		59,902		633,162				193	09/19/2025	2.C FE
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		02/17/2021	Tax Free Exchange		1,204,094	1,326,738	1,184,114	1,201,218		2,876		2,876		1,204,094				2,939	09/19/2025	2.C FE
24736C-BM-5	Delta air lines TERM B 04/27/23		03/26/2021	Redemption 100.0000		1,567,125	1,567,125	1,520,111	1,529,141		37,984		37,984		1,567,125				30,386	04/27/2023	2.C FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		03/31/2021	Redemption 100.0000		24,625	24,625	24,502	24,523		102		102		24,625				208	08/24/2026	5.A FE
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		03/31/2021	Redemption 100.0000		55,000	55,000	55,030	55,018		(18)		(18)		55,000				550	07/19/2024	4.C FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		03/31/2021	Redemption 100.0000		62,576	62,576	61,831	47,002		621		621		62,576				539	03/06/2025	4.B FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		03/31/2021	Redemption 100.0000		128,660	128,660	127,373	127,782		877		877		128,660				1,849	04/08/2024	3.B PL
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		01/07/2021	SUNTRUST CAPITAL MARKETS		4,981,250	5,000,000	5,004,150	5,002,464		(100)		(100)		5,002,364		(21,114)	(21,114)	109,922	10/02/2024	3.C FE
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		03/31/2021	Redemption 100.0000		10,018	10,018	10,026	10,023		(5)		(5)		10,018				240	10/02/2024	3.C FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24		03/31/2021	Redemption 100.0000		99,708	99,708	99,313	99,492		216		216		99,708				654	09/08/2024	3.B PL
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		03/31/2021	Redemption 100.0000		49,581	49,581	48,682	48,718		863		863		49,581				252	08/01/2027	2.C FE
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		03/31/2021	Redemption 100.0000		4,510	4,510	4,488	4,495		16		16		4,510				49	11/05/2024	2.C PL
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		03/31/2021	Redemption 100.0000		14,762	14,762	14,762	14,715						14,762				150	08/18/2023	3.C PL
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		03/31/2021	Redemption 100.0000		25,700	25,700	25,444	25,512		106		106		25,700				342	08/18/2023	3.C PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		03/31/2021	Redemption 100.0000		22,339	22,339	22,339	22,266						22,339				563	08/18/2023	3.C PL
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		03/31/2021	Redemption 100.0000		41,229	41,229	29,302	29,302		11,926		11,926		41,229				400	10/10/2025	5.B FE
29788#-AD-5	E2OPEN LLC SR-UNSEC 11/26/24		02/04/2021	Redemption 100.0000		29,625,000	29,625,000	29,328,750	29,399,953		225,047		225,047		29,625,000				366,609	11/26/2024	3.B PL
30065F-AH-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		03/31/2021	Redemption 100.0000		26,493	26,493	26,723	26,594		(101)		(101)		26,493				281	07/27/2023	4.A FE
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		03/31/2021	Redemption 100.0000		8,000	8,000	7,980	7,989		11		11		8,000				42	08/05/2024	4.C FE
31560H-AC-3	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		03/31/2021	Redemption 100.0000		901,032	901,032	896,526	898,660		2,372		2,372		901,032				690	05/22/2024	4.C FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		03/31/2021	Redemption 100.0000		20,533	20,533	20,480	2,690		48		48		20,533				111	03/28/2025	4.C FE
31732F-AQ-9	FILTRATION GROUP CORP 03/29/25		03/31/2021	Redemption 100.0000		16,713	16,713	16,663	8,834		49		49		16,713				121	03/29/2025	4.B FE
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		01/29/2021			62,230,000	62,230,000	62,098,252	62,127,192		102,808		102,808		62,230,000				170,278	10/01/2025	4.B FE
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23		02/23/2021	Tax Free Exchange		20,913,013	20,924,628	20,902,657	20,912,829		183		183		20,913,013				211,459	12/31/2023	4.B FE
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25		01/04/2021	Redemption 100.0000		66,136	66,136	65,971	66,025		111		111		66,136				584	06/30/2025	4.B FE
34965#-AA-6	Fortune International LLC Revolver 01/17/25		03/26/2021	Redemption 100.0000		7,857,143	7,857,143	7,857,143	7,857,143						7,857,143				113,929	01/17/2025	2.C PL
34965#-AB-4	Fortune International LLC Initial Term Loan 01/17/26		03/26/2021	Redemption 100.0000		49,688	49,688	49,191	49,255		433		433		49,688				443	01/17/2026	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		03/26/2021	Redemption 100.0000		12,438	12,438	12,313	12,316		122		122		12,438				257	01/17/2026	2.C PL
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		03/31/2021	Redemption 100.0000		56,409	56,409	55,859	56,105		304		304		56,409				811	11/10/2023	3.B PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP Delayed Draw 11/10/23		03/31/2021	Redemption 100.0000		26,701	26,701	26,677	26,686		15		15		26,701				277	11/10/2023	3.B PL
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 03/31/21		01/31/2021	Redemption 100.0000		21,500	21,500	21,320	21,500						21,500					03/31/2021	3.B PL
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 03/31/21		03/31/2021	Redemption 100.0000		302,556	302,556	300,029	302,556						302,556					03/31/2021	3.B FE
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/23		01/31/2021	Redemption 100.0000		20,844	20,844	20,699	20,844						20,844				303	11/10/2023	3.B PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/23		03/31/2021	Redemption 100.0000		48,216	48,216	47,893	48,216						48,216				972	11/10/2023	3.B FE
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 03/31/21		01/31/2021	Redemption 100.0000		15,500	15,500	15,345	15,500						15,500					03/31/2021	3.B PL
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 03/31/21		03/31/2021	Redemption 100.0000		222,399	222,399	220,175	222,399						222,399					03/31/2021	3.B FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 03/31/21		01/31/2021	Redemption 100.0000		25,000	25,000	25,000	22,250	2,750			2,750		25,000					03/31/2021	5.C FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 03/31/21		01/16/2021	Redemption 100.0000		50,000	50,000	50,000	44,583	5,417			5,417		50,000					03/31/2021	6. FE
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 03/31/21		03/31/2021	Maturity		9,400,000	9,400,000	9,400,000	8,365,918	1,034,082			1,034,082		9,400,000					03/31/2021	6. FE
36258#-AB-5	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		03/31/2021	Redemption 100.0000		32,156	32,156	31,834	31,843		313		313		32,156				522	09/21/2026	3.B PL
36258#-AC-3	GABRIEL PATNERS LLC DELAYED DRAW 09/21/26		03/31/2021	Redemption 100.0000		5,344	5,344	5,318	532		27		27		5,344				33	09/21/2026	3.B PL
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		02/19/2021	Redemption 100.0000		400,000	400,000	397,144	283,133		2,517		2,517		400,000				12,616	11/06/2025	3.B PL
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		03/31/2021	Redemption 100.0000		19,000	19,000	18,610	18,664		329		329		19,000				15	11/06/2025	3.B PL
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		03/31/2021	Redemption 100.0000		29,750	29,750	29,713	29,714		36		36		29,750				140	02/28/2027	3.B FE
365556-AW-9	GARDNER DENVER INC 02/28/27		03/31/2021	Redemption 100.0000		4,125	4,125	4,063	4,067		58		58		4,125				30	02/28/2027	3.B FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24		02/22/2021	Tax Free Exchange		27,818,782	27,755,059	27,879,957	27,821,662		(2,880)		(2,880)		27,818,782				83,843	04/01/2024	4.A FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		03/31/2021	Redemption 100.0000		44,080	44,080	43,743	43,868		212		212		44,080				590	07/24/2024	3.A PL
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/26/24		03/31/2021	Redemption 100.0000		6,311	6,311	6,248	6,262		49		49		6,311				84	07/26/2024	3.A PL
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		03/31/2021	Redemption 100.0000		42,500	42,500	42,500	42,500						42,500				699	04/12/2024	3.A PL
37244#-AB-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		03/31/2021	Redemption 100.0000		18,695	18,695	18,695	18,695						18,695				52	04/12/2024	3.A PL
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		01/29/2021	Redemption 100.0000		633,501	633,501	628,934	629,589		3,912		3,912		633,501				1,754	07/02/2025	4.B FE
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		02/08/2021	Tax Free Exchange		18,916,386	19,032,305	18,895,102	18,914,788		1,598		1,598		18,916,386				52,702	07/02/2025	4.B FE
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		03/31/2021	Redemption 100.0000		17,864,842	17,864,842	17,896,929	17,883,126		(18,284)		(18,284)		17,864,842				167,483	02/03/2025	4.B FE
38742E-AD-4	SCS HOLDINGS I INC TERM 07/03/26		03/31/2021	Redemption 100.0000		23,802	23,802	23,746	23,752		49		49		23,802				216	07/03/2026	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
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		02/26/2021	Redemption 100.0000		233,916	233,916	234,538	234,292		(376)		(376)		233,916				876	10/21/2024	3.A FE
41024J-AB-0	HANDGARDS LLC 10/14/26		03/31/2021	Redemption 100.0000		151,125	151,125	148,103	148,160		2,965		2,965		151,125				2,056	10/14/2026	3.C PL
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		01/09/2021	Redemption 100.0000		(3,854)	(3,854)	(3,857)	(3,857)		3		3		(3,854)					08/03/2025	4.A FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		03/31/2021	Redemption 100.0000		37,320	37,320	36,767	36,930		390		390		37,320				286	04/25/2025	4.B FE
44332E-AT-3	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		01/28/2021	Tax Free Exchange		2,200,526	2,227,500	2,194,088	2,200,080		446		446		2,200,526				19,491	04/25/2025	4.B FE
44332E-AU-0	HUB INTERNATIONAL LTD 04/25/25		03/31/2021	Redemption 100.0000		5,569	5,569	5,501			67		67		5,569					04/25/2025	4.B FE
44908X-AT-5	HYLAND SOFTWARE INC 07/01/24		03/31/2021	Redemption 100.0000		8,610	8,610	8,577	8,578		32		32		8,610				91	07/01/2024	4.C FE
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		03/31/2021	Redemption 100.0000		75,250	75,250	75,062	75,126		124		124		75,250				377	06/11/2025	3.A FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		03/31/2021	Redemption 100.0000		6,645,103	6,645,103	6,666,472	6,657,697		(12,595)		(12,595)		6,645,103				4,058	08/01/2024	3.B FE
44988L-AG-2	IRB HOLDING CORP 11/19/27		03/31/2021	Redemption 100.0000		17,875	17,875	17,834			41		41		17,875				157	11/19/2027	4.B FE
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		03/11/2021	Redemption 100.0000		19,473,517	19,473,517	19,218,445	14,666,994		215,421		215,421		19,473,517				217,869	07/11/2025	3.A PL
45232U-AB-4	ILLUMINATE BUYER LLC 06/16/27		02/08/2021	CREDIT SUISSE SECURITIES US LL		650,385	649,573	633,333	634,184		989		989		635,173		15,211	15,211	4,420	06/16/2027	4.A FE
45232U-AB-4	ILLUMINATE BUYER LLC 06/16/27		02/17/2021	Redemption 100.0000		1,245,677	1,245,677	1,214,535	1,216,167		29,510		29,510		1,245,677				8,476	06/16/2027	4.A FE
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 03/06/25		03/31/2021	Redemption 100.0000		924,566	924,566	915,320	916,419		8,147		8,147		924,566				3,859	03/06/2025	3.B PL
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		03/31/2021	Redemption 100.0000		33,750	33,750	33,927	33,847		(97)		(97)		33,750				179	03/31/2024	3.A FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		01/04/2021	Redemption 100.0000		35,407	41,563	41,386	41,450		113		113		41,563				768	07/16/2024	3.C PL
45781B-AG-0	INOVALON HOLDINGS INC Term B1 04/02/25		01/04/2021	Redemption 100.0000		99,375	99,375	98,232	98,410		965		965		99,375					04/02/2025	4.B FE
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		03/31/2021	Redemption 100.0000		175,000	175,000	172,391	172,570		2,430		2,430		175,000				1,618	08/06/2025	3.C PL
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		03/31/2021	Redemption 100.0000		20,638	20,638	20,473	20,521		116		116		20,638				148	06/28/2025	4.B FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		02/12/2021	DIRECT																08/18/2022	3.C FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		01/13/2021	Redemption 100.0000		21,190,432	21,190,432	21,109,539	21,148,864		41,568		41,568		21,190,432				26,782	08/18/2022	3.C FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 12/06/21		01/04/2021	Redemption 100.0000		3,760	3,760	3,760	3,760						3,760				3	12/06/2021	3.C PL
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		01/04/2021	Redemption 100.0000		20,505	20,505	20,301	20,393		113		113		20,505				1	03/22/2024	3.C PL
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		01/04/2021	Redemption 100.0000		7,392	7,392	7,324	7,352		40		40		7,392				6	03/22/2024	3.C PL
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		01/04/2021	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				5	03/22/2024	3.C PL
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		03/31/2021	Redemption 100.0000		46,178	46,178	45,912	45,993		185		185		46,178				548	02/21/2025	5.A FE
48268J-AB-0	KSLB HLDGS LLC Revolver 07/30/23		01/07/2021	Redemption 100.0000		416,667	416,667	416,667	416,667						416,667				1,465	07/30/2023	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
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		03/31/2021	Redemption 100.0000		51,305	51,305	50,792	50,940		365		365		51,305				353	07/30/2025	4.A PL
48283*-AA-5	KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25		03/31/2021	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				563	01/28/2025	2.C PL
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		03/31/2021	Redemption 100.0000		10,601	10,601	10,554	10,562		39		39		10,601				63	09/19/2026	4.B FE
48853U-AY-6	KENAN ADVANTAGE GROUP INC THE KENAN ADVANTAGE GROUP 08/01/22		03/24/2021	Redemption 100.0000		16,996,690	16,996,690	16,962,310	16,987,015		9,675		9,675		16,996,690				156,747	08/01/2022	4.C FE
48853U-AZ-3	KENAN ADVANTAGE GROUP INC THE KENAN ADVANTAGE GROUP 07/29/22		03/24/2021	Redemption 100.0000		4,056,249	4,056,249	4,047,589	4,053,881		2,368		2,368		4,056,249				37,408	07/29/2022	4.C FE
48881#-AB-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		03/31/2021	Redemption 100.0000		6,161	6,161	6,130	6,135		25		25		6,161				81	08/08/2026	3.B PL
48881#-AC-3	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		03/31/2021	Redemption 100.0000		1,026	1,026	1,026	1,026						1,026				13	08/08/2026	3.B PL
49911#-AA-9	J. KNIPPER AND CO INC Term Loan 10/01/25		01/31/2021	Redemption 100.0000		65,850	65,850	65,692	65,720		130		130		65,850				207	10/01/2025	3.A Z
49911#-AA-9	J. KNIPPER AND CO INC Term Loan 10/01/25		03/31/2021	Redemption 100.0000		65,850	65,850	65,692	65,720		130		130		65,850				1,441	10/01/2025	3.A PL
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		02/26/2021	Redemption 100.0000		2,156,863	2,156,863	2,156,863	1,589,267						2,156,863					10/01/2025	3.A Z
49911#-AB-7	J. KNIPPER AND CO INC Revolver 10/01/25		03/29/2021	Redemption 100.0000		3,529,412	3,529,412	3,529,412	1,155,831						3,529,412				506	10/01/2025	3.A PL
50082#-AA-0	KRAMER LABORATORIES INC Initial Term Loan 06/22/24		03/31/2021	Redemption 100.0000		125,760	125,760	124,503	124,932		828		828		125,760				1,194	06/22/2024	2.B PL
50082#-AC-6	KRAMER LABORATORIES INC Second Amendment Term Loan 06/24/24		03/31/2021	Redemption 100.0000		47,233	47,233	46,525	46,548		685		685		47,233				1,089	06/24/2024	2.B PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		03/31/2021	Redemption 100.0000		37,975	37,975	37,605	25,152		355		355		37,975				287	09/08/2025	4.C FE
50219N-AC-5	LSCS HLDGS INC First Lien Initial Term Loan 03/12/25		03/31/2021	Redemption 100.0000		9,977	9,977	9,927	9,945		32		32		9,977				112	03/12/2025	4.C FE
50219N-AE-1	LSCS HLDGS INC First Lien Delayed Draw Term L 03/17/25		03/31/2021	Redemption 100.0000		2,790	2,790	2,790	2,790						2,790				31	03/17/2025	4.C FE
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/22		01/29/2021	Redemption 100.0000		72,340	72,340				72,340		72,340		72,340					03/31/2022	5.B GI
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		03/31/2021	Redemption 100.0000		21,672	21,672	21,672	21,672						21,672				129	03/24/2025	4.A FE
53631Q-AB-4	LIQUI-BOX HLDGS INC Revolver 02/26/25		03/05/2021	Redemption 100.0000		664,440	664,440	659,793	479,608		462		462		664,440					02/26/2025	5.A FE
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		03/31/2021	Redemption 100.0000		98,813	98,813	97,830	97,926		886		886		98,813				1,330	02/26/2027	5.A FE
55280F-AG-6	MA FINANCECO LLC MA FINANCECO LLC 06/21/24		02/26/2021	Redemption 100.0000		87,740	87,740	87,475	81,576		165		165		87,740				373	06/21/2024	3.C FE
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		03/31/2021	Redemption 100.0000		2,718	2,718	2,729	2,727		(9)		(9)		2,718				13	02/01/2026	3.A FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		03/31/2021	Redemption 100.0000		27,313	27,313	26,963	27,002		311		311		27,313				154	12/30/2026	3.B FE
55340#-AA-7	MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC 03/29/24		01/29/2021	Redemption 100.0000		25,722,822	25,722,822	25,722,822	25,483,883						25,722,822				541,787	03/29/2024	5.B YE
55340#-AD-1	MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24		01/29/2021	Redemption 100.0000		25,436,937	25,436,937	25,138,937	24,966,387		234,266		234,266		25,436,937				46,464	03/29/2024	5.B YE
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		03/15/2021	Redemption 100.0000		30,000	30,000	30,225	30,099		(99)		(99)		30,000				105	07/05/2023	3.C FE
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		03/31/2021	Redemption 100.0000		34,423	34,423	34,079	22,470		203		203		34,423				652	04/21/2022	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
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		01/14/2021	Redemption 100.0000		160,311	160,311	158,855	115,122	37,527	847		38,374		160,311				37,281	04/23/2024	6. PL
56032Y-AF-6	MAILSOUTH INC Revolver 04/24/23		01/31/2021	Tax Free Exchange		220,000	220,000	220,000	165,000	55,000			55,000		220,000				11,459	04/24/2023	6. PL
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 03/31/26		03/31/2021	Redemption 100.0000		72,745	72,745	72,018	72,165		580		580		72,745				614	03/31/2026	3.A PL
58174@-AB-2	MCKISSOCK LLC Delayed Draw Term Loan 05/01/25		03/31/2021	Redemption 100.0000		6,373	6,373	6,373	6,373						6,373				108	05/01/2025	3.A PL
58174@-AD-8	MCSKISSOCK LLC Second Amendment Term Loan 03/31/26		01/31/2021	Redemption 100.0000		4,716	4,716	4,716	4,716						4,716				10	03/31/2026	3.A PL
58174@-AD-8	MEDBIO LLC TERM LOANN A 08/31/26		03/31/2021	Redemption 100.0000			97,826	97,826	97,826						97,826				856	08/31/2026	3.A PL
58174@-AG-1	MCKISSOCK LLC Fifth Amendment Term Loan 05/01/25		01/31/2021	Redemption 100.0000		14,334	14,334	14,155	14,161		173		173		14,334				247	05/01/2025	3.A Z
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		01/01/2021	Tax Free Exchange		2,946,209	18,413,806	2,946,209	2,946,209						2,946,209					04/09/2025	6. FE
59909T-AC-8	MILANO ACQUISITION CORP 08/17/27		03/31/2021	Redemption 100.0000		36,250	36,250	35,888	35,894		356		356		36,250				832	08/17/2027	4.A FE
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		03/31/2021	Redemption 100.0000		2,684	2,684	2,708	2,696		(11)		(11)		2,684				21	02/14/2024	3.A FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		03/31/2021	Redemption 100.0000		82,750	82,750	82,323	82,495		255		255		82,750				699	11/29/2024	4.C FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		03/31/2021	Redemption 100.0000		79,075	79,075	78,680	78,787		288		288		79,075				519	03/04/2025	4.A PL
60848*-AA-8	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		03/31/2021	Redemption 100.0000		24,079	24,079	23,959	24,058		21		21		24,079				43	12/14/2021	3.A FE
60848*-AB-6	MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21		03/31/2021	Redemption 100.0000		25,996	25,996	25,866	25,963		33		33		25,996				73	12/14/2021	3.A PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		01/19/2021	Redemption 100.0000		84,500	84,500	84,081	84,149		351		351		84,500				118	08/28/2026	3.C FE
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		03/31/2021	Redemption 100.0000		41,250	41,250	40,838	40,939		311		311		41,250				593	05/06/2025	3.A PL
62898@-AB-9	NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22		03/09/2021	Redemption 100.0000		135,494	135,494	135,494	135,494						135,494				1,408	02/01/2022	3.C PL
62898@-AC-7	NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan 02/01/22		03/09/2021	Redemption 100.0000		12,681,857	12,681,857	12,681,857	12,681,857						12,681,857				131,750	02/01/2022	3.C PL
62898@-AG-8	NDC INTERMEDIATE HOLDINGS LLC Third Amendment Incremental Re 02/01/22		03/09/2021	Redemption 100.0000		5,000,000	5,000,000	4,937,500	4,947,603		52,397		52,397		5,000,000				65,537	02/01/2022	3.C PL
62910P-AF-0	NFP CORP TERM B 02/03/27		03/31/2021	Redemption 100.0000		69,027	69,027	68,424	68,487		539		539		69,027				583	02/03/2027	4.B FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		03/31/2021	Redemption 100.0000		12,450	12,450	12,388	12,405		45		45		12,450				118	10/01/2025	4.A PL
62914D-AF-3	NGS US FINCO LLC 2020 Incremental Term Loan 10/01/25		03/31/2021	Redemption 100.0000		10,427	10,427	10,219	10,225		202		202		10,427				163	10/01/2025	4.A PL
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		02/12/2021	Redemption 100.0000		425,565	425,565	421,309	422,524		3,041		3,041		425,565				1,144	09/14/2024	2.B PL
62922E-AE-4	NJEYE LLC New Term Loan 09/16/24		02/12/2021	Redemption 100.0000		296,723	296,723	287,093	288,322		8,401		8,401		296,723				268	09/16/2024	2.B PL
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		03/31/2021	Redemption 100.0000		37,500	37,500	37,125	37,184		316		316		37,500				712	10/31/2024	3.C PL
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24		03/31/2021	Redemption 100.0000		27,750	27,750	27,611	27,679		71		71		27,750				415	06/02/2024	3.C PL
63814@-AD-4	NAT TECHNICAL SYSS INC SR-SEC 06/12/21		01/01/2021	Redemption 100.0000		26,672	26,672	26,672	26,672						26,672					06/12/2021	5.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
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/21		01/22/2021	Redemption 100.0000					(364)		364		364						494	12/23/2021	4.C FE
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/21		01/22/2021	Redemption 0.0000					(743)		743		743						315	12/23/2021	4.C FE
64431#-AB-7	NEW ERA TECHNOLOGY INC 1st Amendment Delayed Draw Ter 09/24/25		03/31/2021	Redemption 100.0000		7,500	12,329	12,280	12,298		30		30		12,329				148	09/24/2025	2.C PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		03/12/2021	Redemption 100.0000		1,525,424	1,525,424	1,515,505	841,504		9,705		9,705		1,525,424				10,843	02/02/2026	4.B PL
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		03/31/2021	Redemption 100.0000		46,564	46,564	46,105	46,159		405		405		46,564				769	01/31/2026	4.B PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		02/25/2021	Redemption 100.0000		130,901	130,901	130,901	113,990						130,901				1,945	06/19/2023	4.C PL
64887R-AE-4	TRIDENT HLDG CO-LLC SR-SEC 09/30/21		03/08/2021	WORTHLESS		1	12,251,850										1	1		09/30/2021	6. *
65336R-AU-2	NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24		03/26/2021	Redemption 100.0000		1,556,930	1,556,930	1,556,930	1,556,930						1,556,930				8,842	01/17/2024	3.C FE
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		03/31/2021	Redemption 100.0000		37,500	37,500	37,125	37,248		252		252		37,500				613	01/23/2024	3.A PL
65957#-AB-8	NORTH HAVEN CS ACQUISITION INC Revolver 01/23/25		01/29/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				8,073	01/23/2025	3.A PL
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		03/31/2021	Redemption 100.0000		20,340	20,340	20,137	20,173		167		167		20,340				333	01/23/2025	3.A PL
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		01/27/2021	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				12,500	06/06/2024	4.A PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		03/31/2021	Redemption 100.0000		24,569	24,569	24,323	24,374		195		195		24,569				369	06/06/2025	4.A PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		03/31/2021	Redemption 100.0000		4,241	4,241	4,199	4,204		37		37		4,241				32	06/06/2025	4.A PL
665730-A*-8	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		03/31/2021	Redemption 100.0000		14,856	14,856	14,726	14,763		93		93		14,856				211	03/28/2025	3.B PL
67103*-AA-3	ONS MSO, LLC First Lien Initial Term Loan 07/08/25		01/31/2021	Redemption 100.0000		25,000	25,000	24,750	24,805		195		195		25,000					07/08/2025	2.A PL
67103*-AC-9	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		01/04/2021	Redemption 100.0000		8,365	8,365	8,281	8,285		80		80		8,365				138	07/08/2025	2.A PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		03/31/2021	Redemption 100.0000		28,750	28,750	28,714	28,728		22		22		28,750				139	10/10/2024	4.C FE
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		03/31/2021	Redemption 100.0000		8,688	8,688	8,666	8,669		19		19		8,688				46	09/19/2026	3.A FE
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 03/29/25		03/31/2021	Redemption 100.0000		49,471	49,471	48,976	49,094		377		377		49,471				773	03/29/2025	3.A PL
68276Q-AB-2	ONEX SCHUMACHER FINANCE ONEX TSG INTERMEDIATE CO 07/29/22		02/26/2021	Redemption 100.0000		19,386,047	19,386,047	19,268,470	19,342,629		43,418		43,418		19,386,047				153,473	07/29/2022	4.B FE
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		01/31/2021	Redemption 100.0000		9,898	9,898	9,903	9,902		(4)		(4)		9,898					10/21/2024	2.C PL
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		01/31/2021	Redemption 100.0000		33,938	33,938	33,663	33,755		183		183		33,938					10/21/2024	2.C PL
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		03/31/2021	Redemption 100.0000		33,855	33,855	33,730	33,781		75		75		33,855				678	03/27/2024	5.B FE
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		03/31/2021	Redemption 100.0000		491,803	491,803	486,885	487,391		4,412		4,412		491,803				7,684	12/30/2025	4.C PL
69323#-AB-7	PromptCare Companies Inc (The) Term Loan 12/30/25		03/31/2021	Redemption 100.0000		32,908	32,908	32,579	32,619		289		289		32,908				514	12/30/2025	4.C PL
69323#-AC-5	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		03/31/2021	Redemption 100.0000		4,592	4,592	4,546	4,552		40		40		4,592				51	12/23/2025	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69353F-AX-2	PQ CORP PQ CORP 02/08/25		03/31/2021	Redemption 100.0000		(2,981,388)	(2,981,388)	(2,971,969)	(2,981,963)		575		575		(2,981,388)				316	02/08/2025	4.A FE
69353F-BA-1	PQ CORP 02/07/27		01/09/2021	Redemption 100.0000		(1,335,570)	(1,335,570)	(1,315,537)	(1,331,253)		(4,317)		(4,317)		(1,335,570)					02/07/2027	4.A FE
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		01/04/2021	Redemption 100.0000		38,703	38,703	38,364	38,562		141		141		38,703				523	12/16/2022	4.C PL
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		01/31/2021	RMP?ACQUISITION?INC		21,031,168	21,031,168	21,031,168	20,574,527						21,031,168				456,641	08/02/2022	5. GI
69408#-AA-7	PT SOLUTIONS Initial Term Loan 06/01/23		03/31/2021	Redemption 100.0000		25,429	25,429	24,920	25,032		397		397		25,429				441	06/01/2023	2.C PL
69419*-AA-8	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		03/31/2021	Redemption 100.0000		7,500	7,500	7,463	7,467		33		33		7,500				108	10/15/2025	3.C PL
69420#-AB-9	PMAB LLC Term Loan 02/06/25		03/31/2021	Redemption 100.0000		25,335	25,335	25,274	25,286		49		49		25,335				323	02/06/2025	3.A PL
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		03/25/2021	Redemption 100.0000		12,878,155	12,878,155	12,847,921	12,856,313		21,842		21,842		12,878,155				46,496	12/04/2024	4.B FE
69519U-AD-4	PACKERS HOLDINGS LLC 12/04/24		03/10/2021	Redemption 100.0000		3,000,000	3,000,000	2,985,000	2,984,972		15,028		15,028		3,000,000				28,104	12/04/2024	4.C FE
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		01/29/2021	Redemption 100.0000		128,329	128,329	127,688	127,977		352		352		128,329				299	09/27/2024	4.C FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		02/19/2021	Redemption 100.0000		9,502,457	9,502,457	4,598,999	5,718,496		3,783,962		3,783,962		9,502,457				71,096	08/19/2022	5.B FE
70439@-AC-6	PAYMENT ALLIANCE Initial Revolver 01/31/24		03/15/2021	Redemption 100.0000		4,700,000	4,700,000	4,700,000							4,700,000				6,863	01/31/2024	3.C PL
70738@-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		01/29/2021	Redemption 100.0000		88,966	88,966	89,285	89,131		(166)		(166)		88,966				269	06/27/2024	4.A FE
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		03/31/2021	Redemption 100.0000		51,250	51,250	51,200	51,215		35		35		51,250				384	10/15/2025	4.A FE
71584#-AA-9	PET SUPPLIES PLUS LLC Term Loan 12/12/24		03/10/2021	Redemption 100.0000		9,800,000	9,800,000	9,702,000	9,732,155		67,845		67,845		9,800,000				202,594	12/12/2024	3.B PL
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		03/31/2021	Redemption 100.0000		32,143	32,143	31,339	31,924		219		219		32,143				488	08/21/2022	4.C FE
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		03/10/2021	DIRECT			13	13		13			13		13		(13)	(13)		02/01/2023	6. *
71714D-AF-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		951,954	951,954	949,574	950,832		1,122		1,122		951,954				12,791	06/11/2023	4.A PL
71714D-AG-4	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		3,307,053	3,307,053	3,298,786	3,303,156		3,898		3,898		3,307,053				44,168	06/11/2023	4.A PL
71913B-AF-9	PHOENIX GUARANTOR INC 03/05/26		02/22/2021	Tax Free Exchange		15,387,572	15,500,000	15,382,500	15,385,266		2,306		2,306		15,387,572				109,674	03/05/2026	4.B FE
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/15/2021	Redemption 100.0000		1,679,286	1,679,286	1,683,484	1,681,898		(2,612)		(2,612)		1,679,286				15,463	04/03/2025	3.A FE
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		03/16/2021	Tax Free Exchange		6,065,225	6,056,250	6,071,391	6,065,671		(446)		(446)		6,065,225				19,764	04/03/2025	3.A FE
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 07/02/25		03/11/2021	Redemption 100.0000		1,729,961	1,729,961	1,722,036	1,724,650		5,311		5,311		1,729,961				5,055	07/02/2025	4.A FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24		02/05/2021	Redemption 100.0000		336,882	336,882	338,357	337,778		(896)		(896)		336,882				719	10/15/2024	3.C FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		03/31/2021	Redemption 100.0000		24,735	24,735	24,695	24,714		21		21		24,735				214	09/30/2024	4.C FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		03/31/2021	Redemption 100.0000		21,500	21,500	21,393	21,411		89		89		21,500				195	08/03/2026	4.C FE
72819Q-AN-2	PLAZE INC 08/03/26		02/26/2021			21,125	21,125	20,808	20,822		303		303		21,125				175	08/03/2026	4.C FE
72819Q-AN-2	PLAZE INC 08/03/26		02/26/2021	Tax Free Exchange		8,310,476	8,428,875	8,302,442	8,307,815		2,661		2,661		8,310,476				69,890	08/03/2026	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
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		03/31/2021	Redemption 100.0000		25,000	25,000	24,750	24,775		225		225		25,000				367	11/26/2026	3.B PL
73178T-AD-1	POLYMER SOLUTIONS GROUP LLC Revolver 11/26/25		01/15/2021	Redemption 100.0000		1,025,641	1,025,641	1,015,385	1,016,393		9,248		9,248		1,025,641				(4,184)	11/26/2025	3.A PL
73178T-AD-1	POLYMER SOLUTIONS GROUP LLC Revolver 11/26/25		02/01/2021	Redemption 100.0000		1,025,641	1,025,641	1,015,385	1,016,393		9,248		9,248		1,025,641				3,515	11/26/2025	3.B PL
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		03/31/2021	Redemption 100.0000		36,313	36,313	36,494	36,435		(123)		(123)		36,313				170	01/30/2026	3.A FE
74101Y-AD-0	PRESIDIO HOLDINGS INC PRESIDIO HOLDING INC 12/19/26		03/31/2021	Redemption 100.0000		20,181	20,181	19,912	19,918		263		263		20,181				58	12/19/2026	4.B FE
74347C-AL-4	PROQUEST LLC PROQUEST LLC 10/23/26		02/01/2021	Tax Free Exchange		18,274,687	18,309,217	18,268,229	16,360,213		474		474		18,274,687				52,623	10/23/2026	4.B FE
74929*-AA-1	RAVN AIR GROUP INC Initial Term Loan 07/30/21		01/22/2021	Redemption 100.0000		(98,388)	(98,388)	(97,997)	(98,388)						(98,388)					07/30/2021	3.B PL
74929*-AA-1	RAVN AIR GROUP INC Initial Term Loan 07/30/21		01/22/2021	Redemption 0.0000					(442,405)		230	(442,175)	442,405						(10,347)	07/30/2021	6. PL
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		03/31/2021	Redemption 100.0000		7,595	7,595	7,595	7,595						7,595				50	11/08/2024	4.A FE
76026@-AA-6	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		03/31/2021	Redemption 100.0000		65,577	65,577	65,464	65,499		79		79		65,577				1	02/05/2024	4.C Z
76121Q-AC-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		02/01/2021	Redemption 100.0000		37,382	37,382	37,008	37,219		163		163		37,382				543	05/26/2023	3.C PL
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		03/31/2021	Redemption 100.0000		647,851	647,851	634,921	636,161		11,690		11,690		647,851				1,331	01/30/2027	3.A FE
76173F-AW-7	REYNOLDS GROUP HOLDINGS INC 02/16/26		03/31/2021	Redemption 100.0000		4,813	4,813	4,800	4,800		12		12		4,813				41	02/16/2026	4.A FE
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		03/31/2021	Redemption 100.0000		11,375	11,375	11,318	11,333		42		42		11,375				124	11/28/2025	4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC 07/23/27		03/25/2021	Tax Free Exchange		3,270,980	3,316,688	3,266,937	3,268,802		2,178		2,178		3,270,980				20,028	07/23/2027	4.B FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		03/31/2021	Redemption 100.0000		7,777	7,777	7,762	7,764		12		12		7,777				36	04/16/2025	3.B FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		03/31/2021	Redemption 100.0000		32,679	32,679	32,074	32,175		504		504		32,679				154	04/16/2025	3.B FE
78472B-AC-4	SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24		03/31/2021	Redemption 100.0000		84,281	84,281	83,516	83,674		607		607		84,281				439	08/26/2024	3.A PL
78481G-AB-4	STS HLDG INC SR-UNSEC 08/27/26		03/31/2021	Redemption 100.0000		8,654	8,654	8,502	8,527		127		127		8,654				136	08/27/2026	3.A PL
78490@-AC-5	SW HLDGS-LLC SR-UNSEC 06/28/25		01/31/2021	Redemption 100.0000		10,000	10,000	9,904	9,918		82		82		10,000					06/28/2025	5. GI
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		03/31/2021	Redemption 100.0000		5,507	5,507	5,512	5,509		(2)		(2)		5,507				29	02/22/2024	4.B FE
79546K-AF-7	SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24		01/04/2021	Redemption 100.0000		9,335,290	9,335,290	9,306,838	9,321,586		13,704		13,704		9,335,290				112,023	07/05/2024	3.A FE
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		03/31/2021	Redemption 100.0000		17,684	17,684	17,611	17,636		48		48		17,684				177	01/29/2025	4.C FE
80585@-AA-1	Scaled agile closing Term Loan 06/28/24		03/31/2021	Redemption 100.0000		10,260	10,260	10,157	10,185		74		74		10,260				126	06/28/2024	2.A PL
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		01/29/2021	Redemption 100.0000		37,500	37,500	37,313	37,367		133		133		37,500				61	10/31/2025	3.A FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		03/31/2021	Redemption 100.0000		157,356	157,356	158,024	157,743		(388)		(388)		157,356				1,132	08/14/2024	4.A FE
81271E-AB-7	SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24		02/26/2021	Redemption 100.0000		592,529	592,529	590,741	550,902		1,112		1,112		592,529				2,516	06/21/2024	3.C FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		03/31/2021	Redemption 100.0000		50,000	50,000	49,875	49,908		92		92		50,000				422	12/31/2025	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
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		03/31/2021	Redemption 100.0000		5,000	5,000	4,922	2,408		70		70		5,000				35	09/03/2026	4.B FE
816194-AV-6	SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25		03/30/2021	Redemption 100.0000		5,306	5,306	5,306	5,306						5,306				34	03/06/2025	3.C FE
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		02/24/2021	Redemption 0.0000					(12,612)	12,372	189		12,561						51	05/11/2025	5. PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		02/24/2021	Redemption 0.0000					(12,783)	12,325	188		12,513						51	05/11/2025	5.A PL
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		03/31/2021	Redemption 100.0000		11,631	11,631	11,649	11,646		(15)		(15)		11,631				55	09/20/2026	2.C FE
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 01/31/26		03/31/2021	Redemption 100.0000		64,540	64,540	63,895	63,979		561		561		64,540				377	01/31/2026	2.C PL
83174#-AA-0	SMILE DOCTORS LLC Term A Loan 10/06/22		03/31/2021	Redemption 100.0000		62,394	62,394	62,198	59,715		77		77		62,394				1,092	10/06/2022	3.A PL
83174#-AB-8	SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22		02/03/2021	Various		1,038,009	1,168,399	1,168,399	1,038,009						1,168,399					10/06/2022	3.A PL
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		03/31/2021	Redemption 100.0000		47,694	47,694	47,313	47,522		172		172		47,694				965	09/08/2023	3.C PL
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/09/23		03/31/2021	Redemption 100.0000		10,551	10,551	10,551	10,551						10,551				165	09/09/2023	3.C PL
83415Y-AE-0	SOLARAY LLC First Amendment Additional Del 09/08/23		03/31/2021	Redemption 100.0000		18,923	18,923	18,923	18,923						18,923				302	09/08/2023	3.C PL
83421@-AB-1	Soliant Holdings LLC Term Loan 12/31/26		03/31/2021	Redemption 100.0000		2,439,180	2,439,180	2,414,788	2,417,150		22,030		22,030		2,439,180				(5,635)	12/31/2026	2.B PL
83578B-AM-5	SOPHIA LP 09/23/27		03/31/2021	Redemption 100.0000		41,563	41,563	41,251	41,254		309		309		41,563				468	09/23/2027	4.B FE
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		03/31/2021	Redemption 100.0000		6,688	6,688	6,621	6,633		54		54		6,688				98	09/23/2025	2.B PL
84744B-AD-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		03/31/2021	Redemption 100.0000		20,756	20,756	20,652	11,980		104		104		20,756				269	09/23/2025	2.B PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		03/31/2021	Redemption 100.0000		39,016	39,016	38,967	38,986		30		30		39,016				171	01/31/2025	5.A FE
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		03/04/2021	Redemption 100.0000		40,202,682	40,202,682	40,420,581	40,292,949		(90,267)		(90,267)		40,202,682				503,621	11/14/2022	4.C FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		02/01/2021	Redemption 100.0000		123,438	123,438	121,101	121,582		1,855		1,855		123,438				1,627	04/12/2026	4.B FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		03/31/2021	Redemption 100.0000		109,746	109,746	109,970	96,912		(108)		(108)		109,746				1,103	06/19/2024	4.C FE
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		01/08/2021	Redemption 100.0000		6,298,376	6,298,376	6,329,867	6,314,033		(15,657)		(15,657)		6,298,376				6,193	06/30/2023	4.B FE
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		03/31/2021	Redemption 100.0000		54,219	54,219	54,204	54,211		9		9		54,219				576	09/03/2024	4.C FE
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		03/31/2021	Redemption 100.0000		67,750	67,750	67,233	67,279		471		471		67,750				881	03/19/2027	2.A PL
87404#-AA-3	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		03/31/2021	Redemption 100.0000		62,500	62,500	61,875	62,024		476		476		62,500				469	05/16/2025	3.B PL
87404#-AB-1	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		03/31/2021	Redemption 100.0000		3,125	3,125	3,108	3,110		15		15		3,125				23	05/16/2025	3.B PL
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		01/29/2021	Redemption 100.0000		(2,250)	(2,250)	(2,249)	(2,250)						(2,250)					05/31/2026	4.B FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		01/31/2021	Redemption 100.0000		11,951	11,951	11,832	11,852		99		99		11,951					11/30/2024	3.A Z
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24		03/31/2021	Redemption 100.0000		11,951	11,951	11,832	11,852		99		99		11,951				200	11/30/2024	3.A 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
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		03/31/2021	Redemption 100.0000		73,778	73,778	73,483	73,632		146		146		73,778				692	02/06/2024	4.C FE
88023H-AD-2	TEMPO ACQUISITION LLC 10/01/26		03/31/2021	Redemption 100.0000		42,695	42,695	42,630	42,629		66		66		42,695				400	10/01/2026	4.B FE
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		03/31/2021	Redemption 100.0000		117,047	117,047	116,909	116,953		94		94		117,047				539	12/31/2025	2.C FE
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		03/31/2021	Redemption 100.0000		230,447	230,447	228,143	229,067		1,380		1,380		230,447				2,166	11/22/2024	3.A PL
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		03/31/2021	Redemption 100.0000		104,861	104,861	104,823	104,823		38		38		104,861				492	11/13/2026	3.B FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		03/31/2021	Redemption 100.0000		7,387	7,387	7,387	7,387						7,387				142	05/30/2025	4.A FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		03/31/2021	Redemption 100.0000		68,652	68,652	68,529	68,545		107		107		68,652				545	12/31/2025	4.A FE
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		03/31/2021	Redemption 100.0000		17,236	17,236	17,236	17,236						17,236				138	08/22/2024	4.A FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		03/31/2021	Redemption 100.0000		35,549	35,549	35,296	35,381		168		168		35,549				401	12/18/2024	3.B PL
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		01/31/2021	Redemption 100.0000		35,549	35,549	35,296	35,381		168		168		35,549				(138)	12/18/2024	4.B PL
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		03/31/2021	Redemption 100.0000		30,612	30,612	30,612	30,612						30,612				113	12/18/2024	4.B PL
89612H-AC-9	TRICORBRAUN INC TRICORBRAUN INC 11/30/23		03/03/2021	Redemption 100.0000		12,017,347	12,017,347	11,855,898	11,929,878		87,470		87,470		12,017,347				99,944	11/30/2023	4.C FE
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24		03/02/2021	Tax Free Exchange		21,997,094	21,999,398	21,991,784	21,997,076		18		18		21,997,094				58,403	09/23/2024	4.A FE
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		03/31/2021	Redemption 100.0000		146,906	146,906	146,611	146,743		163		163		146,906				1,195	05/16/2024	4.B FE
90352Y-AB-6	USRP HLDGS INC SR-UNSEC 03/29/25		03/31/2021	Redemption 100.0000		87,500	87,500	87,063	87,217		283		283		87,500				992	03/29/2025	4.B PL
90352Y-AC-4	USRP HLDGS INC Delayed Draw Term Loan 03/29/25		03/31/2021	Redemption 100.0000		15,438	15,438	15,438	15,438						15,438				101	03/29/2025	3.B FE
90385K-AD-3	ULTIMATE SOFTWARE GROUP INC 05/03/26		01/28/2021	Tax Free Exchange		3,565,820	3,615,938	3,561,698	3,565,039		781		781		3,565,820				53,913	05/03/2026	4.B FE
90385K-AG-6	UKG INC 05/03/26		03/31/2021	Redemption 100.0000		9,040	9,040	8,953			87		87		9,040				68	05/03/2026	4.C FE
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		03/31/2021	Redemption 100.0000		91,505	91,505	43,083	43,083		48,422		48,422		91,505				18	04/12/2024	6. *
91865F-AG-4	VACO HLDGS LLC Term Loan A 11/09/23		02/08/2021	Redemption 100.0000		531,630	531,630	528,972	530,199		1,431		1,431		531,630				8,558	11/09/2023	2.C PL
91916F-AB-4	VALIDITY INC Revolver 05/30/24		02/26/2021	Redemption 100.0000		2,663,968	2,663,968	2,663,968	2,663,968						2,663,968				340	05/30/2024	2.C PL
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		03/31/2021	Redemption 100.0000		88,714	88,714	87,983	88,149		565		565		88,714				269	05/30/2025	4.A PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		03/31/2021	Redemption 100.0000		6,650	6,650	6,650	6,650						6,650				55	07/24/2026	4.B PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		03/31/2021	Redemption 100.0000		40,000	40,000	39,600	39,671		329		329		40,000				(314)	07/24/2026	4.B PL
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		01/05/2021	U.S. BANCORP LIBRA		5,070,226	5,213,600	5,187,532	5,194,921		143		143		5,195,064		(124,838)	(124,838)		08/20/2025	4.C FE
92675*-AA-9	VANGUARD PACKAGING LLC Term A Loan 08/09/24		03/31/2021	Redemption 100.0000		55,788	55,788	55,275	55,403		385		385		55,788				972	08/09/2024	2.C PL
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		03/31/2021	Redemption 100.0000		10,976	10,976	10,962	10,967		9		9		10,976				55	04/03/2025	3.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
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		03/31/2021	Redemption 100.0000		18,816	18,816	18,792	18,801		15		15		18,816				94	04/03/2025	2.C FE
93625#-AB-2	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		03/31/2021	Redemption 100.0000		57,143	57,143	56,429	56,452		691		691		57,143				446	09/16/2026	2.C PL
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		03/31/2021	Redemption 100.0000		149,477	149,477	148,576	149,264		213		213		149,477				794	05/16/2022	4.C FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		03/31/2021	Redemption 100.0000		20,830	20,830	20,686	20,797		33		33		20,830				111	05/16/2022	4.C FE
94732Y-AS-2	WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25		02/10/2021	Redemption 100.0000		10,361,187	10,361,187	10,341,534	10,346,251		14,936		14,936		10,361,187				48,147	10/10/2025	4.B FE
94767K-AN-1	WEBER-STEPHEN PRODUCTS LLC 10/20/27		03/31/2021	Redemption 100.0000		38,313	38,313	38,355	25,808		(42)		(42)		38,313				252	10/20/2027	4.B FE
96208U-AP-6	WEX INC WEX INC 05/17/26		03/31/2021	Redemption 100.0000		115,313	115,313	115,867	115,750		(437)		(437)		115,313				454	05/17/2026	3.C FE
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		03/31/2021	Redemption 100.0000		66,681	66,681	66,351	66,408		273		273		66,681				1,167	04/03/2023	3.B PL
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		03/31/2021	Redemption 100.0000		7,929	7,929	7,926	7,927		2		2		7,929				125	05/16/2025	5.A FE
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		03/31/2021	Redemption 100.0000			7,292	7,219	7,231		60		60		7,292				150	06/18/2024	3.B PL
98149H-A*-9	WORLD 50 INC REVOLVER 01/12/26		03/31/2021	Redemption 100.0000		1,764,706	1,764,706	1,747,059	1,764,706						1,764,706				22,387	01/12/2026	3.C PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		03/31/2021	Redemption 100.0000		75,000	75,000	73,773	73,911		1,089		1,089		75,000				1,797	01/10/2027	3.C PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		03/30/2021	Redemption 100.0000		62,500	62,500	61,875	62,123		377		377		62,500				793	12/05/2024	4.C PL
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		03/31/2021	Redemption 100.0000		16,813	16,813	16,813	16,813						16,813				79	05/30/2025	3.A FE
98379E-AE-6	XPO LOGISTICS INC XPO LOGISTICS INC 02/24/25		02/26/2021	Tax Free Exchange		21,738,817	21,759,526	21,730,576	21,738,041		776		776		21,738,817				73,521	02/24/2025	2.C FE
98415D-A@-3	Xifin Inc Initial Term Loan 02/06/26		03/31/2021	Redemption 100.0000		116,567	116,567	115,413	115,545		1,021		1,021		116,567				1,083	02/06/2026	3.A PL
98422B-AB-5	XPERI CORP 06/01/25		03/31/2021	Redemption 100.0000		105,000	105,000	95,025	95,973		9,027		9,027		105,000				1,083	06/01/2025	3.C FE
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B 07/02/25		03/31/2021	Redemption 100.0000		26,346	26,346	26,411	26,399		(53)		(53)		26,346				140	07/02/2025	3.C FE
BL3220-48-2	HAMILTON HOLDCO LLC TERM B 01/02/27		03/31/2021	Redemption 100.0000		51,875	51,875	51,772	51,779		96		96		51,875				293	01/02/2027	3.A FE
BL3284-00-9	Froneri US INC TERM 01/30/27		03/31/2021	Redemption 100.0000		25,750	25,750	25,336	25,378		372		372		25,750				100	01/30/2027	4.A FE
BL3292-04-4	QUIKRETE HOLDINGS INC Term B 01/29/27		03/31/2021	Redemption 100.0000		74,598	74,598	74,568	74,568		30		30		74,598				490	01/29/2027	4.A FE
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		03/16/2021	Redemption 100.0000		350,565	350,565	343,554	344,204		6,362		6,362		350,565				5,843	06/30/2025	3.A FE
BL3395-13-6	VERTICAL US NEWCO INC 06/30/27		03/31/2021	Redemption 100.0000		37,406	37,406	36,658	36,684		722		722		37,406				724	06/30/2027	4.A FE
BL3462-21-7	GRANITE ACQUISITION INC 09/19/22		02/11/2021	Redemption 100.0000		43,092,557	43,092,557	43,256,268	43,233,595		(141,038)		(141,038)		43,092,557				238,202	09/19/2022	4.A FE
BL3508-95-1	ENERGIZER HOLDINGS INC 12/16/27		01/20/2021	Tax Free Exchange		1,158,779	1,164,583	1,158,760			19		19		1,158,779					12/16/2027	3.A FE
BL3547-55-3	ACRISURE LLC 02/15/27		02/26/2021	Tax Free Exchange		14,133,564	14,275,000	14,132,250			1,314		1,314		14,133,564					02/15/2027	4.B FE
BL3550-04-5	GENTIVA HEALTH SERVICES 07/02/25		02/26/2021	Redemption 100.0000		422,334	422,334	419,762			2,572		2,572		422,334					07/02/2025	4.B FE
BL3553-98-1	PAREXEL INTL CORP 09/27/24		03/05/2021	Tax Free Exchange		20,997,892	21,150,000	20,991,375			6,517		6,517		20,997,892					09/27/2024	4.C FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
BL3557-86-7	GATES GLOBAL LLC 03/31/27		03/31/2021	Redemption 100.0000		69,388	69,388	69,547			(159)		(159)		69,388				424	03/31/2027	4.A FE
BL3561-11-7	PLAZE INC 08/03/26		03/31/2021	Redemption 100.0000		21,072	21,072	20,776			296		296		21,072				89	08/03/2026	4.C FE
BL3562-50-3	PHOENIX GUARANTOR INC 03/05/26		03/15/2021	Tax Free Exchange		15,392,655	15,500,000	15,387,572			5,083		5,083		15,392,655				51,236	03/05/2026	4.B FE
BL3563-04-8	TRONOX FINANCE LLC 03/11/28		03/11/2021	Redemption 100.0000		3,046,109	3,046,109	3,045,790			319		319		3,046,109					03/11/2028	3.C FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		03/31/2021	Redemption 100.0000		119,527	119,527	119,461	119,463		64		64		119,527				734	11/19/2026	3.A FE
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS 06/02/25		02/03/2021	Redemption 0.0000															(70)	06/02/2025	3.B FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		03/31/2021	Redemption 100.0000		160,138	160,138	159,537	159,641		497		497		160,138				913	03/01/2026	3.C FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		03/31/2021	Redemption 100.0000		101,780	101,780	100,661	100,819		961		961		101,780				911	10/01/2025	4.A FE
Z00059-73-5	TRIDENT HLDG CO-LLC 09/30/21		03/08/2021	WORTHLESS			1,527,440	92,373			1,218		1,218		1,218		(1,218)	(1,218)		09/30/2021	6. *
Z00061-23-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		1,797,043	1,797,043	1,797,043	1,797,043						1,797,043				24,001	06/11/2023	4.C Z
Z00067-63-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		03/19/2021	Redemption 100.0000		3,954,072	3,954,072	3,954,072	3,954,072						3,954,072				52,809	06/11/2023	4.C Z
Z00071-36-7																					
Z00073-12-4	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		01/31/2021	COP HOME SERVICES HOLDINGS		11,317,152	10,867,956	10,651,976	10,616,043		(1,272)		(1,272)		10,683,727		633,425	633,425		11/13/2025	4.C Z
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	03/31/2021	Redemption 100.0000		12,500	12,500	12,531	12,520		(20)		(20)		12,500				59	05/30/2025	2.C FE
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	03/31/2021	Redemption 100.0000		128,125	128,125	68,974	71,099		57,027		57,027		128,125				1,922	02/10/2023	5.B FE
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	01/04/2021	Redemption 100.0000		44,878	44,878	44,304	44,674		204		204		44,878				770	07/05/2022	2.C PL
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	01/04/2021	Redemption 100.0000		6,648	6,648	6,606	6,631		16		16		6,648				114	07/05/2022	2.C PL
444352-80-0	GSM ACQUISITION CORP Revolver 11/16/26	D	01/31/2021	Redemption 100.0000		303,797	303,797	300,759	300,798		3,000		3,000		303,797				(151,899)	11/16/2026	4. Z
444352-80-0	GSM ACQUISITION CORP Revolver 11/16/26	D	01/21/2021	Redemption 100.0000		683,544	683,544	679,136	300,798		4,371		4,371		683,544				(447,957)	11/16/2026	4.C Z
444352-70-0	GSM ACQUISITION CORP Delayed Draw Term Loan 11/16/26	D	03/31/2021	Redemption 100.0000		1,984	1,984	1,964	1,588		20		20		1,984				24	11/16/2026	4.C Z
169170-10-0	TINUITI INC Initial Term Loan 12/10/26	D	03/31/2021	Redemption 100.0000		21,088	21,088	20,824	20,823		265		265		21,088					12/10/2026	4.C Z
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	03/31/2021	Redemption 100.0000		81,153	81,153	80,998	81,024		129		129		81,153				273	04/16/2025	3.B FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	03/18/2021	Redemption 100.0000		11,330,039	11,330,039	11,305,445	8,335,356		13,454		13,454		11,330,039				84,969	01/31/2024	4.A FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	02/06/2021	Redemption 0.0000				1	(6,356)		(5)		(5)							01/31/2024	4.C FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	03/31/2021	Redemption 100.0000		35,682	35,682	35,504	35,542		140		140		35,682				346	02/21/2026	4.C FE
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	03/31/2021	Redemption 100.0000		16,438	16,438	16,355	16,356		81		81		16,438				164	10/31/2026	4.B FE
L2968E-AB-8	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24	D	03/25/2021	Redemption 100.0000		3,208,625	3,208,625	3,192,582	3,200,452		8,173		8,173		3,208,625				37,434	04/29/2024	4.A FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	03/31/2021	Redemption 100.0000		7,212	7,212	7,203	7,207		6		6		7,212				34	04/25/2025	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	03/31/2021	Redemption 100.0000		17,911	17,911	17,737	17,793		118		118		17,911				95	09/09/2024	3.C FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						973,042,948	1,028,322,672	989,857,783	908,202,992	1,159,486	5,600,487	(442,175)	7,202,148		997,187,211		(873,159)	(873,159)	4,799,317	XXX	XXX
8399997. Total - Bonds - Part 4						5,822,362,843	5,820,568,323	5,626,561,932	5,449,331,240	1,242,911	27,784,333	(442,175)	29,469,419	(5,302,736)	5,681,699,839	4,257,993	124,986,230	129,244,223	102,979,243	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						5,822,362,843	5,820,568,323	5,626,561,932	5,449,331,240	1,242,911	27,784,333	(442,175)	29,469,419	(5,302,736)	5,681,699,839	4,257,993	124,986,230	129,244,223	102,979,243	XXX	XXX
169243-60-0	MSM ACQUISITIONS Series C Prefer shares		01/31/2021	MSM ACQUISITIONS	286.000	1,090,582	0.00	512,000							512,000		578,582	578,582			
55372*-12-0	MSM ACQUISITIONS SERIES A		01/06/2021	MSM ACQUISITIONS	0.000	(1,007,756)	0.00										(1,007,756)	(1,007,756)			5.
55372*-13-8	MSM ACQUISITIONS SERIES B		01/06/2021	MSM ACQUISITIONS	0.000	(14,923)	0.00										(14,923)	(14,923)			5.
55372*-14-6	MSM ACQUISITIONS SPECTRIO PREF SERIES C		01/06/2021	MSM ACQUISITIONS	0.000	(67,904)	0.00										(67,904)	(67,904)			5.
87271T-20-4	TIAA TIA 2017-W2A NOTE		02/25/2021	US BANK GLOBAL CORP TRUST SVRS	0.000		0.00		(20,000,000)												
92556@-10-3	VETTA-LLC FKA BPCP SPARTAN MER CLASS C UNITS		03/08/2021	DEFAULT	740.000		0.00	342,104		342,104			342,104		342,104		(342,104)	(342,104)			5.C Z
92671#-12-7	VIEW INC. SERIES H		03/09/2021	Tax Free Exchange	33,051,586.000	7,271,349	0.00	7,271,349	72,713			(7,198,636)	7,198,636		7,271,349						5.C Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						7,271,348	XXX	8,125,453	(19,927,287)	342,104		(7,198,636)	7,540,740		8,125,453		(854,105)	(854,105)		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						7,271,348	XXX	8,125,453	(19,927,287)	342,104		(7,198,636)	7,540,740		8,125,453		(854,105)	(854,105)		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						7,271,348	XXX	8,125,453	(19,927,287)	342,104		(7,198,636)	7,540,740		8,125,453		(854,105)	(854,105)		XXX	XXX
BBG00Y-DG-H	CIRQUE DU SOLEIL COMMON SHARES		03/05/2021	CONVERSION	37,327.000	233,293		37,327	130,645	(93,318)			(93,318)		37,327		195,966	195,966			
38388F-10-8	WR GRACE & CO WR GRACE & CO		01/07/2021	JONES TRADING CPX	211,063.000	11,394,455		11,570,478	11,570,474	(11,454,769)		(11,454,773)	4		11,570,478		(176,023)	(176,023)			
62010U-10-1	MOTORS LIQUIDATION CO GUC TRUS MOTORS LIQUIDATION CO GUC TR		03/29/2021	TENDER SALE	30,268.000	10,635			53,574	(53,574)			(53,574)				10,635	10,635	51,632		
92671V-10-6	VIEW INC		03/09/2021	RESTRUCTURE	768,450.000	6,840,391		7,271,349							7,271,349		(430,958)	(430,958)			
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		03/24/2021	BROWN BROTHERS HARRIMAN CP	488,141.000	11,940,000		10,035,801	12,125,428	(2,089,627)			(2,089,627)		10,035,801		1,904,199	1,904,199			
ZD1414-14-7	COP MOORE HOME SERVICES		01/31/2021	COP HOME SERVICES HOLDINGS	72,220.000	35,050,934		7,528,571	21,724,678	(14,196,106)			(14,196,106)		7,528,571		27,811,614	27,811,614			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		03/31/2021	FEDERAL HOME LOAN BANK	14,933,250.000	1,493,325,000		1,493,325,000	93,645,000						1,493,325,000				1,043,821		
670851-50-0	Oi SA Oi SA-ADR	D	01/31/2021	Various	600,000.000	1,244,070		6,300	1,218,000	(1,211,700)			(1,211,700)		6,300		1,237,770	1,237,770			
G90870-10-2	TRONOX HOLDINGS PLC TRONOX HOLDINGS PLC-CLASS A	C	01/11/2021	JONES TRADING CPX	248,690.000	3,211,111		3,180,745	3,635,848	(3,599,489)		(3,144,387)	(455,102)		3,180,745		30,366	30,366			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,563,249,889	XXX	1,532,955,571	144,103,647	(32,698,583)		(14,599,160)	(18,099,423)		1,532,955,571		30,583,569	30,583,569	1,095,453	XXX	XXX
370ESC-69-1	GENERAL MOTORS CO GENERAL MOTORS CORP ESCROW		03/30/2021	TENDER SALE	110,634.000	390											390	390	8,962		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						390	XXX										390	390	8,962	XXX	XXX
60407*-10-3	ND Properties, Inc.		03/31/2021	Issuer	68.000	67,981		67,981	67,981						67,981						
87226@-10-3	T-C Europe Holding, Inc.		03/31/2021	Issuer	1.000																
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						67,981	XXX	67,981	67,981						67,981					XXX	XXX
9799997. Total - Common Stocks - Part 4						1,563,318,260	XXX	1,533,023,552	144,171,628	(32,698,583)		(14,599,160)	(18,099,423)		1,533,023,552		30,583,959	30,583,959	1,104,415	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						1,563,318,260	XXX	1,533,023,552	144,171,628	(32,698,583)		(14,599,160)	(18,099,423)		1,533,023,552		30,583,959	30,583,959	1,104,415	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,570,589,608	XXX	1,541,149,005	124,244,341	(32,356,479)		(21,797,796)	(10,558,683)		1,541,149,005		29,729,854	29,729,854	1,104,415	XXX	XXX
9999999 - Totals						7,392,952,451	XXX	7,167,710,937	5,573,575,581	(31,113,568)	27,784,333	(22,239,971)	18,910,736	(5,302,736)	7,222,848,844	4,257,993	154,716,084	158,974,077	104,083,658	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.)			150,611			(4,361,287)					631,608		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.)			295,273			(9,047,146)					1,254,007		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.)			143,808			(4,823,892)					635,810		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/19/2017	02/15/2047		25,000,000	3.2175 /(FLT.)			137,673			(5,454,429)					630,434		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.)			141,668			(4,985,912)					636,445		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.)			141,363			(4,987,683)					637,452		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.)			141,970			(5,213,503)					625,557		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.)			146,644			(5,037,134)					616,557		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.)			147,257			(4,890,017)					620,721		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.)			146,914			(4,631,273)					633,101		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.)			292,963			(9,761,309)					1,247,761		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.)			150,316			(4,324,239)					634,254		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.)			145,616			(4,608,613)					638,688		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.)			149,434			(3,945,572)					653,719		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.)			93,100			(2,539,047)					405,122		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.)			56,098			(1,529,939)					244,112		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.)			151,364			(3,827,370)					651,959		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.)			150,218			(4,181,887)					640,742		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.)			150,037			(3,998,929)					640,723		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.)			152,141			(4,052,453)					639,715		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.)			152,480			(4,056,720)					638,103		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.)			151,853			(4,108,375)					638,103		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.)			152,080			(4,106,531)					637,376		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	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			211,744			(5,922,984)					888,977		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.)			151,111			(4,258,744)					634,254		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.)			151,770			(4,309,622)					629,718		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.)			150,964			(4,371,815)					629,898		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.)			146,867			(4,355,080)					645,179		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)
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.)			147,560			(4,126,317)					652,582		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	12/20/2017	02/15/2047		25,000,000	3.342 /(FLT.)			153,370			(3,597,309)					654,752		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.)			152,720			(3,664,997)					654,143		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.)			164,566			(3,039,259)					639,037		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.)			166,371			(3,027,092)					633,151		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.)			165,714			(3,123,539)					631,326		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.)			164,014			(3,363,055)					627,035		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.)			163,961			(3,479,139)					622,216		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.)			165,297			(3,458,568)					618,358		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.)			165,439			(3,309,988)					624,261		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.)			656,095			(12,958,320)					2,529,306		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.)			169,264			(2,553,651)					643,290		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.)			170,247			(2,874,941)					625,963		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.)			336,417			(5,715,177)					1,267,861		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.)			168,271			(2,852,457)					633,930		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												7,462,643		XXX	(192,835,314)					30,717,306	XXX	XXX
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% due 03/31/2024	D-1	Currency	BANK OF MONTREAL ... NQQ6HPCNCCU6TUTQYE16	09/10/2002	03/31/2024		24,811,500	6.1/(6.924)			(166,977)	(6,195,471)		(7,110,085)		24,694			214,972		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		58,211,886	5.8215/(6.6)			(210,067)	(5,195,321)		(7,038,858)		(813,770)			432,785		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)			64,008	2,852,367		4,329,302		(435,469)			394,072		100/100

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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	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)			(74,387)	(1,836,515)		(2,278,167)		(334,197)			181,574		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2019	12/31/2036		36,455,621	4.243/(3.877)			13,907	(2,535,387)		469,395		(496,232)			723,724		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)			14,372	(2,587,130)		883,547		(506,360)			783,941		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)			76,770	(474,000)		(684,349)		489,500			202,995		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)			45,635	(226,800)		(141,941)		220,275			79,995		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)			55,401	(8,210,000)		(7,759,436)		2,280,000			1,444,853		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)			23,509	(2,042,500)		(1,947,570)		570,000			184,292		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)			98,968	(772,500)		(347,376)		734,250			240,395		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)			152,566	(1,236,000)		(865,026)		1,174,800			429,122		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)			75,748	111,345		939,280		686,046			152,838		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)			140,655	201,482		1,820,841		1,241,416			314,823		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)			187,239	258,847		2,561,468		1,633,443			486,549		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)			75,748	111,345		939,280		686,046			152,838		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)			142,301	196,724		1,946,716		1,241,416			369,778		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)			185,073	265,107		2,395,843		1,633,443			414,241		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)			441,443	(4,151,000)		(3,163,062)		3,426,500			1,135,857		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)			182,719	(1,779,000)		(1,793,783)		1,468,500			541,068		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#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)			45,042	(2,714,000)		(2,656,590)		(222,000)			361,751		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2019	09/17/2031		24,860,000	4.18505/(3.03)			46,270	(2,712,000)		(2,766,424)		(222,000)			402,226		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)			267,935	1,819,299		3,359,423		2,809,521			654,839		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)			36,465	(3,302,000)		(3,805,928)		(222,000)			395,240		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)			57,383	(4,953,000)		(6,344,815)		(333,000)			671,545		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)			16,764	(5,046,323)		(4,959,268)		765,510			432,660		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)			10,423	(3,137,513)		(3,083,387)		475,950			269,003		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)			5,492	(1,653,300)		(1,624,779)		250,800			141,750		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)			(461)	(5,170,750)		(4,860,731)		741,000			543,311		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)			92,675	(1,198,314)		(1,752,853)		872,098			324,965		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)			158,766	(6,847,500)		(8,823,133)		(832,500)			1,580,995		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)			121,713	(3,767,700)		(5,574,266)		(632,700)			1,224,921		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)			53,030	(578,203)		(2,524,192)		444,133			271,026		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)			104,173	(1,672,000)		(2,078,509)		979,000			325,784		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)			44,672	(5,109,800)		(8,621,131)		(643,800)			1,122,222		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)			(112,616)	(8,403,203)		(10,231,358)		913,653			527,577		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 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)			(27,310)	(10,273,860)		(13,676,907)		(777,898)			1,016,574		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	880789A#9 TERANET HOLDINGS LP 3.94% Due 12/15/2030 JD15 3.94% due 12/15/2030	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)			(167,585)	(11,044,458)		(13,852,292)		(1,417,807)			1,564,036		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)			26,108	(5,416,950)		(9,123,387)		(371,850)			771,420		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)			39,602	(5,413,600)		(10,341,237)		(371,850)			896,205		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)			84,837	761,381		(896,592)		1,502,767			360,986		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)			101,753	853,856		(1,614,178)		1,698,780			459,090		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)			30,695	288,476		(217,456)		588,039			127,912		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)			21,965	192,317		(246,050)		392,026			94,065		100/100
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q8806#AA7 TEC HEDLAND PTY LTD SR-UNSEC 4.07% due 06/30/2042	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/08/2020	06/30/2042		53,677,500	3.757/(4.07)			(75,771)	(3,288,750)		(3,567,542)		855,000			1,237,584		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)			60,350	(3,490,000)		(6,448,266)		(555,000)			1,126,185		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)			26,708	(5,040,000)		(9,585,147)		(777,000)			1,580,910		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)			195,570	(132,000)		(3,541,324)		2,153,800			883,253		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)			135,074	264,000		(2,761,737)		1,468,500			679,459		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)			147,285	264,000		(3,608,306)		1,468,500			786,690		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)			14,508	44,825		(145,602)		134,613			53,830		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 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)			39,241	344,454		(86,678)		366,146			167,536		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2015296549 REPUBLIC OF SERBIA SERIES 144A 1.5% due 06/26/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/12/2021	06/26/2029		6,101,000	3.162/(1.5)			22,949	237,500		94,846		237,500			87,586		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)			16,681	(152,500)		(355,711)		(152,500)			451,596		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)			(15,596)	72,900		(14,537)		72,900			55,361		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)			12,937	97,200		(55,100)		97,200			78,184		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)			15,838	129,200		13,686		129,200			79,351		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	B02494439 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)			18,362	436,000		191,000		436,000			210,067		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD MONTEA TBD	TBD	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	04/27/2031		21,434,400	3.2555/(1.28)				325,800		(83,434)		325,800			340,251		100/100
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	TBD MONTEA TBD	TBD	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	03/17/2021	06/23/2031		8,335,600	3.2805/(1.28)				126,700		(29,733)		126,700			133,341		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD LONDON METRICS TBD	TBD	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	04/28/2033		36,147,800	3.241/(2.34)				304,200		(254,169)		304,200			628,310		100/100
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	TBD LONDON METRICS TBD	TBD	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/17/2021	06/16/2033		36,147,800	3.2535/(2.34)				304,200		(261,984)		304,200			631,790		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												3,196,558	(126,895,823)	XXX	(163,659,759)		28,305,932			32,632,099	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												10,659,201	(126,895,823)	XXX	(356,495,073)		28,305,932			63,349,405	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 9R7GPTS07KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/(1.2405)			405,942	5,403,566		5,403,566	(1,776,329)				588,930		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 9R7GPTS07KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/(1.278)			224,910	3,895,388		3,895,388	(3,436,165)				524,163		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 9R7GPTS07KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/(1.208)			230,160	3,692,552		3,692,552	(2,671,180)				470,348		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												861,012	12,991,506	XXX	12,991,506	(7,883,674)				1,583,441	XXX	XXX

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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 - 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		(25,000)	(65,154)		(65,154)	22,703		(3,178)			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		(25,000)	(65,154)		(65,154)	22,211		(2,687)			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		(20,000)	(52,123)		(52,123)	17,584		(1,964)			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)		(12,500)	(57,992)		(57,992)	3,286		10,033			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)		(45,000)	(264,815)		(264,815)	4,885		20,227			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)		(75,000)	(441,358)		(441,358)	8,856		32,998			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)		(50,000)	(294,239)		(294,239)	5,428		22,475			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)		(28,800)	(169,482)		(169,482)	5,035		11,037			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)		(4,638)	(12,086)		(12,086)	1,038		2,583			2B	0003
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042	D-1	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021		4,000,000	CREDIT EVENT/(1.00)	(96,962)		(10,000)	(8,631)		(8,631)	2,311		7,464			2BFE	0003
CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC	08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037	D-1	CREDIT	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	06/20/2021		3,100,000	CREDIT EVENT/(1.00)	(54,718)		(7,750)	(6,201)		(6,201)	1,993		4,636			2B	0003
CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039	D-1	CREDIT	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2018	06/20/2021		6,800,000	CREDIT EVENT/(1.00)	(122,114)		(17,000)	(13,602)		(13,602)	4,157		10,384			2B	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2020	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	(96,626)		(25,000)	(60,514)		(60,514)	(2,851)		23,627			2CFE	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	12/16/2020	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	(90,469)		(25,000)	(53,943)		(53,943)	6,240		22,117			3AFE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,219,526)		(370,688)	(1,565,294)	XXX	(1,565,294)	102,876		159,752			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)			(3,704)	(8,766,408)		(8,766,408)	(219,681)	979,000			378,817		0002

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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 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)			3,535	(8,969,030)		(8,969,030)	(177,792)	979,000			378,992		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)			27,684	(1,898,491)		(1,898,491)	(380,832)	489,500			224,186		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)			81,949	4,570,395		4,570,395	(197,583)	(388,500)			525,409		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6211 Erlangen Arcaden GmbH & Co. KG OIA	D-2-2	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/(5.54)			99,262	3,169,899		3,169,899	1,821	786,120			111,057		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)			20,782	2,175,286		2,175,286	862	(192,417)			126,428		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)			34,430	2,299,656		2,299,656	(312,198)	(77,700)			168,217		0002
CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD	Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027	D-1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	07/02/2014	04/15/2027		43,800,000	4/(6.62)			(125,182)	5,759,159		5,759,159	395,719	1,055,000			538,394		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)			135,436	3,189,214		3,189,214	(273,560)	979,000			246,703		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)			132,510	2,946,896		2,946,896	(612,897)	979,000			307,408		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)			52,461	2,951,577		2,951,577	(490,607)	(133,200)			284,815		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)			322,683	17,230,818		17,230,818	(431,455)	(966,810)			618,688		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		134,763,303	4.825/(4.1)			397,697	12,119,783		12,119,783	(3,170,468)	(1,064,468)			2,548,182		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)			68,352	3,636,269		3,636,269	(445,226)	(222,000)			379,895		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2015	06/27/2027		7,053,970	3.86/(4.876)			(18,257)	(329,983)		(329,983)	39,450	106,795			88,131		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)			368,323	940,220		940,220	(908,553)	3,576,374			544,661		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)			405,457	20,209,416		20,209,416	(1,458,415)	(1,383,338)			2,074,509		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)			371,062	(16,227,240)		(16,227,240)	(3,210,258)	4,527,875			1,549,061		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		60,364,861	4.805/(4.25)			153,092	5,662,388		5,662,388	(891,114)	(519,746)			944,860		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)			303,455	(9,016,194)		(9,016,194)	(2,175,373)	3,671,250			1,086,128		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)			123,846	2,401,868		2,401,868	(1,348,671)	(499,500)			1,043,204		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)			37,204	1,091,613		1,091,613	(345,462)	(166,500)			291,544		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)			15,968	(1,918,828)		(1,918,828)	74,851	(506,360)			278,243		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)			314,582	(4,968,734)		(4,968,734)	(2,415,539)	3,181,750			1,043,459		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)			(41)	(584,133)		(584,133)	121,287	(302,103)			447,402		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)			84,658	2,721,712		2,721,712	73,505	(258,271)			253,496		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)			145,937	776,548		776,548	(1,786,815)	4,461,499			1,032,312		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)			139,034	(1,928,580)		(1,928,580)	(491,348)	(529,470)			740,785		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)			35,197	(237,038)		(237,038)	(147,184)	244,750			75,377		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.95% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		140,862,571	3.5/(2.16)			501,104	(3,383,381)		(3,383,381)	(11,978,118)	2,112,815			3,091,424		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)			35,582	(239,059)		(239,059)	(147,070)	244,750			75,189		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)			99,301	(1,110,892)		(1,110,892)	(419,561)	734,250			222,828		0002

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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		25,012,997	3.69/(1.79)			112,387	(1,805,680)		(1,805,680)	(680,322)	1,111,361			325,801		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)			95,904	(1,863,746)		(1,863,746)	(689,694)	979,000			303,581		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	031100J80 AMETEK-INC. SERIES S 2.7% due 11/23/2031	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	11/23/2031		8,554,000	3.4725/(2.7)			8,899	(1,437,483)		(1,437,483)	(45,854)	(77,700)			139,608		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)			13,582	(1,542,026)		(1,542,026)	(59,358)	(111,000)			145,690		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 2.45713% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		24,394,811	4.1225/(2.22988)				(2,970,165)		(2,970,165)	(942,056)	(221,590)			360,988		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7124CS Neptune Annopol Sp. z o.o. 01A	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		53,700,000	7.6/(5)			292,801	(4,432,343)		(4,432,343)	(58,859)	2,447,500			223,541		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		9,159,714	5.74375/(4.25)			25,486	(927,482)		(927,482)	(141,890)	(82,907)			143,372		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)			551,455	(20,034,173)		(20,034,173)	(1,522,111)	(1,831,500)			2,435,563		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)			189,535	(10,705,887)		(10,705,887)	(566,550)	(802,669)			1,057,547		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)			454,018	(14,884,644)		(14,884,644)	(1,480,139)	(1,555,310)			2,143,976		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)			66,547	(642,373)		(642,373)	(45,843)	489,500			92,970		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)			214,558	(4,038,831)		(4,038,831)	(1,126,486)	1,958,000			551,718		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)			329,014	(8,261,493)		(8,261,493)	(2,313,406)	3,181,750			1,021,957		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/(0.65)			573,805	4,970,344		4,970,344	(5,809,439)	5,488,367			1,251,872		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)			535,295	4,835,677		4,835,677	(2,796,595)	5,122,476			866,432		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)			158,080	(748,071)		(748,071)	(61,363)	979,000			119,351		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	BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			135,971	(647,961)		(647,961)	(386,856)	979,000			252,604		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)			15,691	(49,111)		(49,111)	(16,098)	97,900			22,911		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)			180,204	(3,112,048)		(3,112,048)	(96,334)	(518,148)			559,435		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		14,290,226	4.503/(3.765798)			40,739	(884,576)		(884,576)	(160,315)	(117,937)			270,208		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)			436,606	(4,156,092)		(4,156,092)	(289,915)	(1,319,346)			1,463,304		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)			121,572	503,470		503,470	(578,714)	979,000			405,159		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)			224,750	(1,331,896)		(1,331,896)	(1,903,255)	1,958,000			940,375		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)			188,239	(2,285,490)		(2,285,490)	(606,307)	(644,195)			896,753		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835/(2.6778)			523,557	(6,781,861)		(6,781,861)	(698,446)	(1,695,525)			1,349,033		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(1.58)			300,701	3,035,499		3,035,499	(3,874,851)	855,000			848,268		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)			106,210	(985,868)		(985,868)	(124,602)	(277,500)			150,495		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2017	09/30/2039		90,288,000	4.168/(4.87)			(168,902)	(4,128,061)		(4,128,061)	1,048,986	1,368,000			1,942,364		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)			2,322	590,262		590,262	32,306	(202,544)			248,715		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/23/2018	10/25/2032		26,531,597	3.83/(3.79)			2,841	1,159,173		1,159,173	124,736	(334,197)			451,390		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)			112,314	2,829,095		2,829,095	(718,946)	(244,200)			520,248		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)			99,720	2,528,724		2,528,724	(678,690)	(210,900)			469,681		0002

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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)			56,493	1,398,175		1,398,175	(336,201)	(122,100)			235,263		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)			1,098,162	12,714,795		12,714,795	(1,396,529)	(2,184,480)			1,856,633		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)			785,640	12,515,052		12,515,052	(956,400)	(1,609,500)			1,989,554		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)			199,682	2,158,190		2,158,190	(212,150)	(395,831)			358,111		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)			499,397	6,949,765		6,949,765	(2,899,814)	3,328,600			1,633,446		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)			115,930	1,327,139		1,327,139	(127,802)	(219,780)			196,705		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			1,198,637	21,826,463		21,826,463	(4,864,158)	(2,554,110)			4,145,686		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)			88,483	1,746,666		1,746,666	(267,359)	(177,489)			266,776		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)			288,891	5,234,216		5,234,216	(1,665,520)	(577,200)			1,261,175		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)			1,042,384	5,641,375		5,641,375	302,273	(2,020,200)			1,778,639		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q6568#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)			(11,746)	(29,043)		(29,043)	296,052	741,000			684,741		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)			270,974	184,127		184,127	(271,313)	(613,461)			716,740		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)			227,474	1,138,833		1,138,833	(1,265,459)	1,517,450			496,684		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)			56,780	(349,137)		(349,137)	(30,471)	(129,593)			137,713		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD4569 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/(6.625)			32,492	(309,721)		(309,721)	(120,605)	146,850			90,552		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2018	12/31/2033		46,054,339	4.425/(4.113)			20,742	(886,377)		(886,377)	147,429	(613,318)			822,610		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 0867700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			10,669	(645,424)		(645,424)	71,515	234,840			118,577		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)			81,843	(223,214)		(223,214)	(198,680)	(178,211)			245,233		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/(2.375)			71,020	252,984		252,984	(345,452)	430,760			138,492		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2018	10/25/2025		17,959,327	4.3275/(4.13127)			(2,857)	3,417,726		3,417,726	(153,710)	(156,229)			192,018		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)			9,737	(742,367)		(742,367)	129,733	(359,394)			564,485		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		32,188,461	4.45/(4.087)			10,813	(811,357)		(811,357)	132,818	(432,574)			586,005		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)			59,164	(749,001)		(749,001)	(26,934)	(144,300)			150,512		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)			86,388	(1,595,516)		(1,595,516)	(120,632)	(255,300)			315,663		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/12/2018	06/15/2032		41,459,443	4.1825/(2.74)			126,940	(2,488,878)		(2,488,878)	(452,583)	(364,833)			694,258		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)			20,767	(118,669)		(118,669)	(26,687)	(55,500)			44,754		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			533,841	749,612		749,612	(334,589)	3,336,484			644,408		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 0876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)			167,050	203,963		203,963	(103,238)	1,069,016			206,470		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)			219,308	(2,214,745)		(2,214,745)	(222,311)	(616,716)			520,236		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)			440,693	(20,325,423)		(20,325,423)	(1,411,048)	(1,726,050)			2,390,532		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887600	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2019	10/15/2024		104,558,011	3.292/(2.5)			143,238	(11,549,924)		(11,549,924)	75,746	(944,724)			984,347		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)			241,407	(2,182,360)		(2,182,360)	(529,693)	2,169,684			457,764		0002
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)			57,679	(529,880)		(529,880)	(12,797)	(124,340)			137,612		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2104985598 REPUBLIC OF PHILIPPINES 0.7% Due 2/3/2029 Ann-2/3 0.7% due 02/03/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/21/2020	02/03/2029		9,974,700	2.65/(0.7)			48,883	(601,953)		(601,953)	(355,562)	440,550			139,753		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)			(19,710)	(6,696,989)		(6,696,989)	104,298	(480,075)			523,488		0002

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0887602	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/20/2020	10/15/2024		9,438,256	2.68/(2.5)			(1,643)	(1,265,615)		(1,265,615)	22,195	(85,452)			88,855		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)			36,175	(1,570,948)		(1,570,948)	(426,868)	489,500			189,022		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)			37,860	(1,433,452)		(1,433,452)	(437,782)	489,500			190,382		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)			40,296	(2,277,822)		(2,277,822)	(312,357)	489,500			248,465		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)			33,486	(1,995,196)		(1,995,196)	(259,534)	416,075			210,915		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)			9,182	(4,488,316)		(4,488,316)	(47,964)	(525,474)			658,874		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)			20,938	(770,825)		(770,825)	(200,054)	244,750			128,521		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)			52,460	(2,312,758)		(2,312,758)	(149,798)	538,450			347,423		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)			49,168	(1,928,983)		(1,928,983)	(161,063)	489,500			316,899		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792332 MEDTRONIC GLOBAL HLDINGS 1 3/8% Due 10/15/2040 Ann-10/15 1.375% due 10/15/2040	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2020	10/15/2040		5,827,000	2.78375/(1.375)			21,530	(721,241)		(721,241)	(205,286)	244,750			128,842		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/(1.625)			64,188	(2,440,586)		(2,440,586)	(231,600)	643,325			414,160		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)			21,687	(690,602)		(690,602)	(214,551)	249,018			129,516		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)			26,775	57,154		57,154	8,919	489,500			52,925		0002

SCHEDULE DB - PART A - SECTION 1

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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)
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)			50,988	173,321		173,321	(276,029)	449,350			218,402		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BMDPYD6 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)			78,509	245,800		245,800	(381,262)	627,063			525,540		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)			62,894	1,267,291		1,267,291	68,291	1,199,000			150,352		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)			79,570	(775,243)		(775,243)	28,007	(803,250)			418,178		0002
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												19,268,651	(40,449,309)	XXX	(40,449,309)	(81,620,120)	41,650,062			73,837,620	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,219,526)		19,758,975	(29,023,097)	XXX	(29,023,097)	(89,400,918)	41,650,062	159,752		75,421,061	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)			50,737			(1,276,698)					115,940	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128103K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.013312/(0.4565)			24,607			(2,266,722)					383,578	1A	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	9128103K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.013312/(0.476)			89,101			(2,297,640)					383,578	1A	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												164,445		XXX	(5,841,060)					883,096	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		125,000	75,828		362,577			(25,849)		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	10/24/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	661,111		125,000	94,036		362,577			(32,064)		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		250,000	188,562		725,154			(64,295)		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		312,500	235,703		906,442			(80,368)		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		312,500	216,506		906,442			(73,815)		125,000,000	1A	N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	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		200,000	145,427		580,123			(49,585)		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		591,779	1,457,727		1,722,908			(496,978)		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		591,779	1,462,379		1,722,908			(498,596)		47,342,308	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,356,419		591,779	1,462,602		1,722,908			(498,674)		47,342,308	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,332,747		591,779	1,459,184		1,722,908			(497,484)		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		591,779	1,467,638		1,722,908			(500,425)		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		591,779	1,467,317		1,722,908			(500,314)		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		75,000	188,007		408,156			(26,773)		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		75,000	180,481		408,156			(25,697)		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		62,500	163,683		340,130			(23,313)		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		62,500	147,959		340,130			(21,066)		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		62,500	146,177		340,130			(20,811)		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		62,500	136,371		340,130			(19,411)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	373,611		62,500	134,017		340,130			(19,075)		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		62,500	142,954		340,130			(20,351)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,168,750		187,500	428,863		1,020,390			(61,052)		75,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,073,333		187,500	394,235		1,020,390			(56,108)		75,000,000	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		62,500	217,104		431,690			(19,476)		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		125,000	421,317		863,380			(37,791)		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	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	398,750		62,500	210,003		431,690			(18,836)		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		62,500	201,477		431,690			(18,068)		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		125,000	388,720		863,380			(34,854)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	200,268		431,690			(17,959)		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		62,500	188,183		431,690			(16,871)		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		62,500	188,183		431,690			(16,871)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	184,988		431,690			(16,583)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	184,988		431,690			(16,583)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	177,086		431,690			(15,872)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	171,817		431,690			(15,398)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	167,951		431,690			(15,051)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128110QT8 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		62,500	166,633		431,690			(14,932)		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		62,500	171,906		431,690			(15,406)		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		62,500	171,905		431,690			(15,407)		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	9128100S0 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		62,500	161,359		431,690			(14,458)		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		62,500	171,906		431,690			(15,406)		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		62,500	178,206		431,690			(15,973)		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		62,500	182,827		431,690			(16,389)		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	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		62,500	182,827		431,690			(16,389)		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		896,809	7,694,550		9,355,603			(686,456)		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		125,000	376,607		863,380			(33,764)		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		597,873	5,159,106		6,237,069			(460,409)		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		62,500	185,757		431,690			(16,653)		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		896,809	7,709,588		9,355,603			(687,873)		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		62,500	184,435		431,690			(16,534)		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		125,000	352,999		863,380			(31,639)		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		125,000	331,831		863,380			(29,735)		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		125,000	342,593		863,380			(30,703)		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		1,195,745	10,265,018		12,474,137			(915,804)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AWF51 FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		1,195,745	10,265,018		12,474,137			(915,804)		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		125,000	361,685		863,380			(32,421)		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		62,500	174,215		431,690			(15,614)		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.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		1,195,745	10,282,679		12,474,137			(917,469)		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		1,195,745	10,280,237		12,474,137			(917,238)		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		1,195,745	10,250,927		12,474,137			(914,477)		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		62,500	172,890		431,690			(15,495)		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		62,500	172,890		431,690			(15,495)		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		62,500	170,238		431,690			(15,256)		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		62,500	157,058		431,690			(14,071)		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		597,873	5,088,880		6,237,069			(453,793)		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		597,873	5,081,543		6,237,069			(453,102)		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		597,873	5,088,880		6,237,069			(453,793)		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		62,500	166,434		431,690			(14,914)		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		597,873	5,108,523		6,237,069			(455,642)		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		1,195,745	10,221,938		12,474,137			(911,746)		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		62,500	155,813		431,690			(13,959)		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		1,195,745	10,195,027		12,474,137			(909,211)		95,659,615	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AJPR1 FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,487,043		597,873	5,073,042		6,237,069			(452,302)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	595,000		125,000	317,101		863,380			(28,410)		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		597,873	5,097,750		6,237,069			(454,628)		47,829,808	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	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		125,000	285,358		863,380			(25,557)		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		597,873	5,068,357		6,237,069			(451,861)		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		62,500	158,881		431,690			(14,235)		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		1,195,745	10,203,133		12,474,137			(909,975)		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		62,500	146,974		431,690			(13,165)		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		597,873	5,094,278		6,237,069			(454,301)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,489,434		597,873	5,089,368		6,237,069			(453,839)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		125,000	285,953		863,380			(25,611)		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		62,500	175,217		431,690			(15,704)		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		62,500	190,575		431,690			(17,086)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		62,500	191,913		431,690			(17,207)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		62,500	186,563		431,690			(16,725)		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 E57ODZWZ7FF32TWEFA76	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	337,500		62,500	181,211		431,690			(16,244)		25,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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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)
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		62,500	154,764		431,690			(13,865)		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		597,873	5,137,352		6,237,069			(458,358)		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		597,873	5,115,091		6,237,069			(456,261)		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		62,500	149,396		431,690			(13,382)		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		62,500	145,445		431,690			(13,027)		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		62,500	142,759		431,690			(12,786)		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		62,500	142,087		431,690			(12,726)		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		597,873	5,080,511		6,237,069			(453,005)		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 E57ODZWZ7FF32TWEFA76	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	237,500		62,500	127,979		431,690			(11,458)		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		62,500	105,178		431,690			(9,412)		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		125,000	202,281		863,380			(18,100)		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		62,500	93,064		431,690			(8,326)		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		597,873	5,058,320		6,237,069			(450,916)		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		125,000	128,476		863,380			(11,487)		50,000,000	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	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	110,000		62,500	59,511		431,690			(5,320)		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		597,873	5,046,050		6,237,069			(449,762)		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		62,500	50,055		431,690			(4,474)		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		62,500	44,650		431,690			(3,990)		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	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		125,000	67,708		863,380			(6,050)		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		62,500	33,854		431,690			(3,025)		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		597,873	5,006,296		6,237,069			(446,024)		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		187,500	76,196		1,295,071			(6,807)		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		62,500	23,101		431,690			(2,064)		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		125,000	46,203		863,380			(4,127)		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		1,195,745	10,062,780		12,474,137			(896,767)		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		62,500	6,808		431,690			(608)		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		896,809	7,487,185		9,355,603			(666,944)		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		298,936	2,495,728		3,118,534			(222,315)		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		597,873	5,036,459		6,237,069			(448,860)		47,829,808	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100S0 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		125,000	541,339		752,181			(35,342)		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	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/26/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	751,250		125,000	538,267		752,181			(35,140)		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		250,000	987,413		1,504,363			(64,431)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	685,000		125,000	490,894		752,181			(32,031)		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.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		125,000	430,533		752,181			(28,074)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100A9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		125,000	394,714		752,181			(25,728)		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		62,500	172,364		376,091			(11,229)		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		125,000	351,899		752,181			(22,927)		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		125,000	367,190		752,181			(23,927)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		250,000	777,908		1,504,363			(50,703)		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		125,000	450,297		752,181			(29,369)		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		125,000	439,509		752,181			(28,662)		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		250,000	1,394,729		1,504,363			(91,239)		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	02/24/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	897,510		125,000	695,440		752,181			(45,492)		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		250,000	1,457,397		1,504,363			(95,367)		100,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		125,000	697,755		752,181			(45,644)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		125,000	631,979		752,181			(41,315)		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.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		250,000	1,388,547		1,504,363			(90,829)		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		250,000	1,264,664		1,504,363			(82,674)		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		162,500	520,097		977,836			(33,924)		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		137,500	431,547		827,400			(28,147)		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		125,000	446,622		752,181			(29,144)		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		125,000	438,865		752,181			(28,636)		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		125,000	334,297		752,181			(21,792)		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		125,000	299,345		752,181			(19,509)		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		125,000	264,975		752,181			(17,261)		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	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	280,000		125,000	218,490		752,181			(14,227)		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		125,000	175,599		752,181			(11,431)		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		125,000	74,174		752,181			(4,831)		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		250,000	335,597		1,504,363			(21,847)		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		623,243	7,801,181		8,328,280			(508,975)		49,311,538	1GFE	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.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		623,243	7,791,767		8,328,280			(508,312)		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		623,243	7,708,877		8,328,280			(502,510)		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)		125,000	(410,586)		752,181			26,513		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		623,243	7,471,282		8,328,280			(485,853)		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		623,243	7,486,379		8,328,280			(486,910)		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		623,243	7,486,379		8,328,280			(486,910)		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		616,394	6,847,425		8,328,280			(442,419)		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)		125,000	(1,225,655)		752,181			78,462		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		616,394	5,553,165		8,328,280			(353,977)		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		62,500	260,040		415,759			(13,303)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2020	12/20/2025		25,000,000	1.00/CREDIT EVENT	255,000		62,500	230,659		415,759			(11,793)		25,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	425,000		125,000	422,702		831,518			14,602		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	450,000		125,000	411,884		831,518			(21,114)		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		125,000	395,029		831,518			(20,243)		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		125,000	326,322		831,518			(16,719)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY35 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2020	12/20/2025		100,000,000	5.00/CREDIT EVENT	20,050,000		1,250,000	18,446,426		20,234,115			(938,473)		100,000,000	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	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		125,000	59,874		831,518			(3,103)		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		125,000	470,035		831,518			(24,074)		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		125,000	482,568		831,518			(24,690)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/21/2020	12/20/2025		50,000,000	1.00/CREDIT EVENT	550,000		125,000	520,404		831,518			(26,637)		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		250,000	1,079,229		1,663,036			(55,248)		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		250,000	946,730		1,663,036			(48,429)		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	177,778	1,276,954		1,663,036			(45,823)		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	87,500	629,173		831,518			(22,216)		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	87,500	605,031		831,518			(21,358)		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	86,111	557,054		831,518			(19,335)		50,000,000	1A	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG35 SR. TRANCHE	3136AKSS3 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	105,556	1,417,894		1,663,036			(29,885)		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	51,389	710,035		831,518			(14,965)		50,000,000	1A	N/A
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	102,778	1,429,861		1,663,036			(30,139)		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	61,667	842,394		997,821			(17,273)		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	50,000	685,938		831,518			(14,062)		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	24,306	344,033		415,759			(6,661)		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	175,000	2,341,395		2,993,464			(45,718)		180,000,000	1A	N/A

SCHEDULE DB - PART A - SECTION 1

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

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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	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	634,121		831,518			(12,268)		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	611,990		831,518			(9,399)		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	303,703		415,759			(4,492)		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	622,185		831,518			(9,204)		50,000,000	1A	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										591,085,514	13,335,449	48,553,664	337,739,953	XXX	446,490,573			(29,096,628)		9,166,738,463	XXX	XXX
1229999999. Subtotal - Swaps - Replication										591,085,514	13,335,449	48,718,109	337,739,953	XXX	440,649,513			(29,096,628)		9,167,621,559	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												8,488,100	12,991,506	XXX	(185,684,868)	(7,883,674)				33,183,843	XXX	XXX
1369999999. Total Swaps - Credit Default										588,865,988	13,335,449	48,182,976	336,174,659	XXX	444,925,279	102,876		(28,936,876)		9,166,738,463	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												22,465,209	(167,345,132)	XXX	(204,109,068)	(81,620,120)	69,955,994			106,469,719	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										588,865,988	13,335,449	79,136,285	181,821,033	XXX	55,131,343	(89,400,918)	69,955,994	(28,936,876)		9,306,392,025	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 4.48% due 12/14/2021	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021		2,536,643	0.8099				113,631		113,631	6,042	100,542			10,663		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8865 Adelaide OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	06/16/2021		85,967,760	1.3959				(5,211,492)		(5,211,492)	62,819	1,368,138			197,426		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063 12-14 New Fetter Lane OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	05/19/2021		91,737,604	0.7630				(4,777,489)		(4,777,489)	64,285	(777,288)			168,062		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				632,721		632,721	117,336	1,957,539			200,969		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	06/16/2021		30,612,246	1.3720				(1,300,567)		(1,300,567)	22,074	478,848			70,301		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8033 40 Holborn Viaduct OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2020	05/19/2021		32,183,223	0.7768				(2,286,401)		(2,286,401)	22,850	(277,603)			58,959		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2020	04/16/2021		8,511,709	0.7666				(483,439)		(483,439)	5,372	(72,451)			8,910		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				361,138		361,138	61,944	1,033,340			106,201		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9266 Grand Central OIA	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	10/28/2020	12/14/2021		11,432,039	0.8450				38,686		38,686	28,317	472,775			48,057		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8864 A1Beckett Street, Melbourne OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/11/2020	06/16/2021		18,218,758	1.3722				(776,964)		(776,964)	13,139	285,029			41,840		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	11/12/2020	04/16/2021		58,071,058	0.7584				(2,646,209)		(2,646,209)	36,388	(489,041)			60,792		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL 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	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2020	06/30/2021		32,443,910	1.2976				(1,059,386)		(1,059,386)	4,635	(426,341)			80,999		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				223,718		223,718	14,882	247,824			26,047		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8061 70 St Mary Axe OIA	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	12/08/2020	05/19/2021		1,843,775	0.7485				(58,954)		(58,954)	1,274	(15,324)			3,378		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/09/2020	12/14/2021		732,525,000	0.8191				24,895,140		24,895,140	1,762,916	29,363,089			3,079,327		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2020	06/18/2021		7,226,028	103.3763				474,510		474,510	9,246	488,073			16,809		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/17/2020	06/16/2021		7,147,474	1.3096				35,429		35,429	4,974	106,715			16,414		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/15/2021	12/14/2021		5,538,425	0.8209				176,230		176,230	10,070	166,160			23,282		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/19/2021	06/18/2021		133,712	103.7107				8,376		8,376	124	8,253			311		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 Miller St and Greenwood Plz OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/20/2021	06/16/2021		11,767,431	1.2917				217,934		217,934	5,429	212,505			27,024		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	0299EUR ND Europe Office Holding S.à r.l. OIA	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/20/2021	12/14/2021		574,228	0.8207				18,455		18,455	1,016	17,439			2,414		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	7078CSSEK NOVA LUND OIA OIA	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/10/2021	09/17/2021		67,592,825	8.2849				3,371,875		3,371,875	28,966	3,342,909			230,647		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				452,006		452,006	39,613	412,393			389,793		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/11/2021	06/16/2021		171,024,414	1.2864				3,860,534		3,860,534	34,609	3,825,924			392,760		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/19/2021	05/24/2021		569,329,595	1.2734				18,520,587		18,520,587	32,677	18,487,909			1,094,925		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	02/18/2021	05/24/2021		272,383,628	0.8260				8,261,019		8,261,019	254,200	8,006,819			523,843		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila GBP Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/18/2021	05/24/2021		34,912,333	0.7161				441,934		441,934	5,604	436,331			67,143		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	02/22/2021	05/21/2021		39,592,235	1.2629				(197,987)		(197,987)	(2,974)	(195,013)			73,998		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 JPY	JP1749761M35 JAPAN TREASURY DISC BILL SERIES 976 % due 06/07/2021	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7XV54	02/26/2021	06/07/2021		94,124,309	106.2425				3,752,702		3,752,702	45,350	3,707,352			203,133		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				112,669		112,669	2,404	110,264			17,132		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	B03023005 JAPAN TREASURY DISC BILL SERIES 977 % due 06/14/2021	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2021	06/14/2021		92,534,758	108.0675				2,157,148		2,157,148	32,461	2,124,688			209,729		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus OIA	D-2-2	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	03/10/2021	09/13/2021		412,798,020	0.8358				6,815,522		6,815,522	237,799	6,577,722			1,391,923		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	TBD Spanish Housing Venture JV OIA	TBD	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	03/17/2021	12/14/2021		11,387,706	0.8353				169,537		169,537	3,021	166,516			47,871		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL NOK	9362 Oslo OIA	TBD	Currency	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7XV54	03/25/2021	03/25/2022		5,284,694	8.6571				(68,287)		(68,287)	(12,314)	(55,973)			26,205		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	9362 Oslo OIA	TBD	Currency	MORGAN STANLEY CAPITAL SERVICE 17331LVCZKQKX5T7XV54	03/25/2021	12/14/2021		5,131,460	0.8455				14,915		14,915	(382)	15,297			21,571		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				(1,021)		(1,021)	(402)	(619)			10,092		0002
1439999999. Subtotal - Forwards - Hedging Other													56,258,220	XXX	56,258,220	2,955,764	81,210,740			8,948,950	XXX	XXX
1479999999. Subtotal - Forwards													56,258,220	XXX	56,258,220	2,955,764	81,210,740			8,948,950	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												10,659,201	(126,895,823)	XXX	(356,495,073)		28,305,932			63,349,405	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,219,526)		19,758,975	27,235,123	XXX	27,235,123	(86,445,154)	122,860,802	159,752		84,370,011	XXX	XXX
1719999999. Subtotal - Replication										591,085,514	13,335,449	48,718,109	337,739,953	XXX	440,649,513			(29,096,628)		9,167,621,559	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										588,865,988	13,335,449	79,136,285	238,079,253	XXX	111,389,563	(86,445,154)	151,166,734	(28,936,876)		9,315,340,975	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Y	Y			17,830,203	(46,044,258)		18,388,516	(71,607,169)		166,379,618	138,165,564
BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	Y	Y				(6,195,471)			(7,110,085)		214,972	
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y			3,555,324	(7,034,699)		3,555,324	(7,034,699)		1,838,778	
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Y	Y	17,390,000		23,726,668	(9,136,557)		28,602,304	(11,784,804)		322,037,284	319,237,396
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Y	Y			99,987,544	(85,978,500)	14,009,044	110,666,083	(213,625,956)		892,091,236	892,091,236
CREDIT AGRICOLE 1VUV7VQFKUOOSJ21A208	Y	Y			39,964,561	(58,435,831)		38,617,859	(72,347,458)		16,510,351	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Y	Y				(447,245)			(447,245)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	139,960,000		104,384,270	(471,100)		139,220,382	(60,514)		3,321,105,837	3,285,059,007
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Y	Y	440,000		700,609	(59,976)	200,633	700,609	(59,976)	200,633	130,215	130,215
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	132,240,000		231,781,146	(145,619,901)		274,486,885	(173,552,869)		2,445,831,623	2,399,752,869
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Y	Y	38,097,000		77,925,426	(25,213,809)	14,614,617	100,315,463	(65,308,915)		2,143,764,845	2,143,764,845
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y			2,852,367	(7,114,149)		4,329,302	(8,957,686)		1,105,100	
THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	Y	N				(1,836,515)			(2,278,167)		181,574	
THE TORONTO-DOMINION BANK PT30B789TSUIDF371261	Y	Y	7,610,000		7,257,456	(197,987)		7,257,456	(197,987)		1,533,064	982,533
0299999999. Total NAIC 1 Designation			335,737,000		609,965,574	(393,785,998)	28,824,294	726,140,183	(634,373,530)	200,633	9,312,724,497	9,179,183,665
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Y	Y	8,530,000		8,929,058		399,058	8,929,058		399,058	649,451	649,451
0399999999. Total NAIC 2 Designation			8,530,000		8,929,058		399,058	8,929,058		399,058	649,451	649,451
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			11,477,885		12,991,506		1,513,621	12,991,506	(2,297,640)		1,967,019	1,967,019
0999999999 - Gross Totals			355,744,885		631,886,138	(393,785,998)	30,736,973	748,060,747	(636,671,170)	599,691	9,315,340,967	9,181,800,135
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					631,886,138	(393,785,998)						

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 9R7GPTS07KV3UQJZQ078	Treasury	912810-RC-4	United States Treasury No 3.62	8,100,708	6,600,000	6,438,179	08/15/2043	I
CREDIT AGRICOLE ES7IP3U3RHIGC71XBU11	Treasury	912810-RB-6	United States Treasury No 2.87	30,607,347	27,979,000	25,362,630	05/15/2043	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912810-RC-4	United States Treasury No 3.62	24,854,445	20,250,000	19,753,504	08/15/2043	V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Treasury	912810-FG-8	United States Treasury No 5.25	80,411,967	62,854,400	64,151,117	05/15/2043	V
BANK OF MONTREAL NQ06HPCNCCU6TUTQYE16	Cash			7,970,000		7,970,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			631,986		631,986		V
ROYAL BANK OF CANADA 1VUV7VQFKUOQSJ21A208	Cash			3,880,000		3,880,000		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			2,420,000		2,420,000		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			22,490,000		22,490,000		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			7,390,000		7,390,000		V
0199999999 - Total				188,756,453	117,683,400	160,487,416	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			7,610,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			440,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			132,240,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			139,960,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			38,097,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			8,530,000		XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Cash			17,390,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	Cash			11,477,885		XXX		V
0299999999 - Total				355,744,885		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			2,010,799,636	2,010,799,636	
9099999. Total - Cash (Schedule E Part 1 type)				2,010,799,636	2,010,799,636	XXX
9999999 - Totals				2,010,799,636	2,010,799,636	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 1,649,547,959 Book/Adjusted Carrying Value $ 1,649,547,959
2. Average balance for the year Fair Value $ 1,550,137,487 Book/Adjusted Carrying Value $ 1,550,137,487
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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Citibank, N.A.	London, UK			794		10,985,456	9,929,123	(1,662,091)	XXX
Citibank, N.A.	New Castle, DE					(6,878,133)	(8,686,128)	(8,866,426)	XXX
Citibank, N.A.	New York, NY					5,104,753	24,588,214	7,773,255	XXX
Harris, N.A.	Chicago, IL					355,256	771,757	384,392	XXX
JPMorgan Chase Bank, N.A.	Houston, TX					10,904,771	14,343,052	10,904,482	XXX
JPMorgan Chase Bank, N.A.	New York, NY			8,290		(90,748,721)	(77,129,267)	58,474,446	XXX
The Northern Trust Company	Chicago, IL					140,707	304,096	(45,351)	XXX
Wells Fargo, N.A.	Minneapolis, MN					(13,996,839)	(24,543,732)	(16,523,967)	XXX
Wells Fargo, N.A.	San Francisco, CA					34,080	14,600	17,220	XXX
Bank of America	Dallas, TX							(160)	XXX
Bank of America	New York, NY					1,950	1,905	1,869	XXX
Carver Federal Savings FSB	New York, NY CD Matures October 28, 2021		0.270		7,297	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	9,084	7,297	(77,779,133)	(54,088,795)	56,775,256	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	9,084	7,297	(77,779,133)	(54,088,795)	56,775,256	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	9,084	7,297	(77,779,133)	(54,088,795)	56,775,256	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		03/30/2021	0.002	04/08/2021	2,999,999		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,999,999		
0599999. Total - U.S. Government Bonds						2,999,999		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FARMER MAC DISCOUNT NOTE		03/19/2021	0.010	04/21/2021	1,499,992		5
	FED HOME LN DISCOUNT NT		03/29/2021	0.005	04/01/2021	14,000,000		13
	FHLB DISC CORP Federal Home Loan Bank Di 0 04		03/19/2021	0.005	04/06/2021	1,499,999		3
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 04		03/11/2021	0.000	04/07/2021	9,999,954		150
	FED HOME LN DISCOUNT NT		03/26/2021	0.010	04/16/2021	5,999,975		10
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						32,999,920		181
3199999. Total - U.S. Special Revenues Bonds						32,999,920		181
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						35,999,919		181
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						35,999,919		181
9999999 - Total Cash Equivalents						35,999,919		181