QUARTERLY STATEMENT

OF THE

TEACHERS INSURANCE and ANNUITY ASSOCIATION of AMERICA

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2020

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

2020

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Teachers Insurance and Annuity Association of America

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 730 Third Avenue (Street and Number)

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

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

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

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

Internet Website Address tiaa.org

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

seisenhauer@tiaa.org (E-mail Address), 704-988-4914 (FAX Number)

OFFICERS

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

OTHER

Vijay Chandur Advani #, SEVP, Executive Chairman, Nuveen	John Lewis Douglas #, SEVP, Advisor to the CEO	Lori Dickerson Fouché #, 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	Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer	

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Priscilla Sims Brown	James Robert Chambers
Roger Walton Ferguson, Jr.	Tamara Simpkins Franklin	Lisa Wolfson Hess
Edward Mark Hundert	Maureen Patricia O'Hara	Donald Kent Peterson
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 13th day of November, 2020

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	199,095,107,019	12,462,066	199,082,644,953	189,017,955,330
2.	Stocks:				
	2.1 Preferred stocks	423,195,675		423,195,675	415,420,701
	2.2 Common stocks	5,208,762,891	27,997,460	5,180,765,431	5,656,767,467
3.	Mortgage loans on real estate:				
	3.1 First liens	31,680,031,959		31,680,031,959	30,366,976,288
	3.2 Other than first liens	2,102,406,069		2,102,406,069	2,074,010,191
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	218,329,066		218,329,066	187,121,854
	4.2 Properties held for the production of income (less $ 624,171,967 encumbrances)	2,856,205,932		2,856,205,932	2,729,418,552
	4.3 Properties held for sale (less $ encumbrances)				769,943,518
5.	Cash ($ 402,858,011), cash equivalents ($ 43,995,642) and short-term investments ($ 1,071,593,581)	1,518,447,234		1,518,447,234	902,018,465
6.	Contract loans (including $ premium notes)	1,577,757,762	17,850	1,577,739,912	1,803,025,143
7.	Derivatives	952,642,269		952,642,269	794,361,576
8.	Other invested assets	30,424,223,334	303,725,021	30,120,498,313	31,431,879,887
9.	Receivables for securities	251,921,719		251,921,719	147,642,034
10.	Securities lending reinvested collateral assets	400,716,764		400,716,764	362,595,811
11.	Aggregate write-ins for invested assets	18,605,772		18,605,772	20,424,933
12.	Subtotals, cash and invested assets (Lines 1 to 11)	276,728,353,465	344,202,397	276,384,151,068	266,679,561,751
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,922,277,174		1,922,277,174	1,823,059,506
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	2,059,469		2,059,469	1,521,311
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	41,518,478	83,571	41,434,907	43,974,028
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	2,791,053		2,791,053	3,622,608
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	5,274,649,000	3,315,662,000	1,958,987,000	2,405,969,000
19.	Guaranty funds receivable or on deposit	13,818,730		13,818,730	13,809,458
20.	Electronic data processing equipment and software	277,290,902	242,101,233	35,189,669	24,523,536
21.	Furniture and equipment, including health care delivery assets ($)	161,516,731	161,516,731		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	149,824,357	1,407,217	148,417,140	159,406,558
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	865,028,772	188,641,402	676,387,370	612,480,032
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	285,439,128,131	4,253,614,551	281,185,513,580	271,767,927,788
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	40,765,444,088		40,765,444,088	43,827,436,055
28.	Total (Lines 26 and 27)	326,204,572,219	4,253,614,551	321,950,957,668	315,595,363,842
	DETAILS OF WRITE-INS				
1101.	Derivative collateral - receivable	18,472,037		18,472,037	19,541,119
1102.	Receivable for securities lending	89,735		89,735	383,088
1103.	Investments in process	44,000		44,000	500,726
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	18,605,772		18,605,772	20,424,933
2501.	Sundry receivables	709,997,593	33,610,223	676,387,370	612,480,032
2502.	Prepaid expenses	144,245,804	144,245,804		
2503.	Intangible asset - AML - SERP	10,785,375	10,785,375		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	865,028,772	188,641,402	676,387,370	612,480,032

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

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 221,995,936,086 less $ included in Line 6.3 (including $ Modco Reserve)	221,995,936,086	215,462,343,673
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,345	1,345
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,102,335,730	1,599,870,197
4.	Contract claims:		
	4.1 Life	1,037,222,276	699,109,446
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 3,007,302 and coupons $ due and unpaid	3,007,302	4,332,398
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	793,762,831	1,891,315,468
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	1,152,811,042	
	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	751,284	496,936
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 3,738,543 ceded	3,738,543	4,050,246
	9.4 Interest Maintenance Reserve	3,508,458,703	2,089,761,290
10.	Commissions to agents due or accrued-life and annuity contracts $, accident and health $ and deposit-type contract funds $		
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	1,017,601,671	1,046,215,119
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	10,379,003	7,949,075
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	43,232,354	43,428,232
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	57,627,085	14,040,123
15.2	Net deferred tax liability		
16.	Unearned investment income	3,335,605	5,092,886
17.	Amounts withheld or retained by reporting entity as agent or trustee	220,283,052	229,278,978
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	230,431,221	147,744,259
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	154,163,004	160,861,522
22.	Borrowed money $ 749,000,000 and interest thereon $	749,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,207,671,937	6,323,298,167
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	691,617,372	725,098,673
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	185,885,563	197,952,711
	24.09 Payable for securities	659,826,849	201,377,224
	24.10 Payable for securities lending	400,716,751	362,595,798
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,694,140,754	1,742,732,615
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	241,923,937,363	232,958,946,382
27.	From Separate Accounts Statement	40,689,260,548	43,764,621,849
28.	Total liabilities (Lines 26 and 27)	282,613,197,911	276,723,568,230
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	6,289,926,658	5,041,392,557
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	33,044,783,099	33,827,353,054
35.	Unassigned funds (surplus)		
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 76,183,540 in Separate Accounts Statement)	39,335,259,757	38,869,295,611
38.	Totals of Lines 29, 30 and 37	39,337,759,757	38,871,795,611
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	321,950,957,668	315,595,363,842
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	828,906,291	871,580,827
2502.	Miscellaneous liabilities	596,237,698	578,587,960
2503.	Deferred gain on asset transfer with affiliate	314,806,759	340,073,478
2598.	Summary of remaining write-ins for Line 25 from overflow page	(45,809,994)	(47,509,650)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,694,140,754	1,742,732,615
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	33,044,783,099	33,827,353,054
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	33,044,783,099	33,827,353,054

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $115,218,579 and for the Access account is $17,849,748.

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	13,448,507,385	11,496,628,429	14,909,966,720
2.	Considerations for supplementary contracts with life contingencies	91,258,653	58,984,743	80,001,210
3.	Net investment income	8,591,228,617	9,006,225,413	12,057,375,975
4.	Amortization of Interest Maintenance Reserve (IMR)	274,334,028	195,998,365	266,749,695
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	13,369,334	14,142,745	18,800,204
6.	Commissions and expense allowances on reinsurance ceded			
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	176,274,958	181,760,233	242,441,658
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,035,791,311	1,919,097,474	2,728,418,849
9.	Totals (Lines 1 to 8.3)	24,630,764,286	22,872,837,402	30,303,754,312
10.	Death benefits	46,213,886	50,581,594	69,299,975
11.	Matured endowments (excluding guaranteed annual pure endowments)	294,265	1,032	141,346
12.	Annuity benefits	5,690,189,199	5,537,795,744	7,667,213,010
13.	Disability benefits and benefits under accident and health contracts	7,630,573	7,315,607	9,473,671
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	9,638,768,733	6,840,169,372	9,720,984,801
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	27,857,382	22,815,365	30,405,046
18.	Payments on supplementary contracts with life contingencies	80,110,957	54,572,150	81,316,213
19.	Increase in aggregate reserves for life and accident and health contracts	6,533,592,413	3,865,753,052	4,116,892,890
20.	Totals (Lines 10 to 19)	22,024,657,408	16,379,003,916	21,695,726,953
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)			
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	1,339,547,533	1,246,303,821	1,698,657,156
24.	Insurance taxes, licenses and fees, excluding federal income taxes	57,942,872	59,035,183	74,308,305
25.	Increase in loading on deferred and uncollected premiums	(433,564)	(1,301,371)	(1,473,949)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,621,765,815)	919,538,357	1,157,569,790
27.	Aggregate write-ins for deductions	515,219,620	340,048,383	455,091,628
28.	Totals (Lines 20 to 27)	21,315,168,054	18,942,628,289	25,079,879,883
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,315,596,232	3,930,209,113	5,223,874,429
30.	Dividends to policyholders and refunds to members	2,445,772,583	2,390,134,373	3,266,848,297
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	869,823,649	1,540,074,740	1,957,026,132
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(13,089,242)	(1,516,598)	17,251,070
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	882,912,891	1,541,591,338	1,939,775,062
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ ..... (excluding taxes of $ ..... transferred to the IMR)	(575,761,117)	(284,374,288)	(321,871,867)
35.	Net income (Line 33 plus Line 34)	307,151,774	1,257,217,050	1,617,903,195
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	38,871,795,611	38,126,303,728	38,126,303,728
37.	Net income (Line 35)	307,151,774	1,257,217,050	1,617,903,195
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	(1,258,171,596)	280,169,895	177,572,736
39.	Change in net unrealized foreign exchange capital gain (loss)	(248,021,305)	(31,965,309)	(60,000,656)
40.	Change in net deferred income tax	21,956,000	(280,872,000)	(284,212,000)
41.	Change in nonadmitted assets	(719,411,401)	391,012,108	365,894,847
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	1,115,626,230	(527,667,122)	(1,063,770,979)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	1,248,534,100	196,293	325,509
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,699,656)	(2,314,629)	(8,220,769)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	465,964,146	1,085,776,286	745,491,883
55.	Capital and surplus, as of statement date (Lines 36 + 54)	39,337,759,757	39,212,080,014	38,871,795,611
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	1,090,268,900	1,070,664,652	1,519,762,749
08.302.	Consideration on annuity product rollovers	753,356,783	636,733,073	933,138,703
08.303.	Miscellaneous income	135,716,809	153,321,854	197,558,140
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	56,448,819	58,377,895	77,959,257
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,035,791,311	1,919,097,474	2,728,418,849
2701.	Miscellaneous deductions	515,216,160	340,026,227	455,068,773
2702.	Miscellaneous fines and penalties	3,460	22,156	22,855
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	515,219,620	340,048,383	455,091,628
5301.	Post retirement benefit obligation liability	(1,699,656)	(2,314,629)	(8,220,769)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,699,656)	(2,314,629)	(8,220,769)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	14,351,958,253	12,256,622,417	16,007,652,150
2.	Net investment income	8,279,214,826	8,683,013,229	11,669,010,711
3.	Miscellaneous income	312,865,081	335,484,343	438,769,096
4.	Total (Lines 1 to 3)	22,944,038,160	21,275,119,989	28,115,431,957
5.	Benefit and loss related payments	15,367,565,606	12,545,703,410	17,762,708,404
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,624,195,743)	908,776,010	1,157,998,455
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,706,221,347	1,619,577,477	1,980,872,407
8.	Dividends paid to policyholders	1,301,570,374	1,310,631,364	1,736,608,815
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(56,676,204)	(10,503,999)	48,584,795
10.	Total (Lines 5 through 9)	15,694,485,380	16,374,184,262	22,686,772,875
11.	Net cash from operations (Line 4 minus Line 10)	7,249,552,780	4,900,935,727	5,428,659,082
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	19,506,574,165	13,290,473,727	17,608,026,095
	12.2 Stocks	5,413,760,130	1,660,669,305	2,097,181,819
	12.3 Mortgage loans	900,722,789	1,563,654,543	2,207,006,217
	12.4 Real estate	784,701,770		271,503,224
	12.5 Other invested assets	1,684,519,171	1,328,539,211	1,975,794,614
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(13,630,438)	5,404,715	315,267
	12.7 Miscellaneous proceeds	534,894,175	995,164,840	519,616,962
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	28,811,541,762	18,843,906,340	24,679,444,198
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	27,686,977,244	13,202,131,278	18,624,207,791
	13.2 Stocks	5,425,214,245	1,613,658,629	2,231,537,149
	13.3 Mortgage loans	2,306,898,280	4,101,471,219	4,931,404,838
	13.4 Real estate	123,802,049	108,756,380	1,436,478,315
	13.5 Other invested assets	2,308,894,253	1,912,827,496	3,040,523,338
	13.6 Miscellaneous applications	225,193,319	69,761,518	71,507,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	38,076,979,390	21,008,606,520	30,335,659,115
14.	Net increase (or decrease) in contract loans and premium notes	(224,708,692)	(54,002,093)	(91,544,626)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,040,728,937)	(2,110,698,087)	(5,564,670,291)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	1,248,534,101	196,293	325,508
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds	749,000,000		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	482,483,786	33,134,793	465,324,586
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(72,412,961)	(243,735,988)	(25,193,489)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,407,604,926	(210,404,902)	440,456,605
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	616,428,769	2,579,832,738	304,445,396
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	902,018,465	597,573,069	597,573,069
	19.2 End of period (Line 18 plus Line 19.1)	1,518,447,234	3,177,405,807	902,018,465

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

20.0001.	Bonds, stocks, mortgages, real estate, contract loans, OIA acquired and disposed through corporate actions	3,119,972,047	1,868,448,688	3,493,480,395
20.0002.	Capitalized interest on mortgages		220,150	1,505,219
20.0003.	Capitalized interest on bonds	299,103,092	295,814,767	391,120,276
20.0004.	Capitalized interest on other invested assets	11,000,000		
20.0005.	Additional amounts credited or applied to annuities	1,090,268,900	1,070,664,652	1,519,762,749
20.0006.	Interest credited on deposit type contracts	22,451,789	22,189,205	29,922,126

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	155,657,354	166,345,443	219,931,072
3.	Ordinary individual annuities	5,105,409,004	4,387,088,763	5,691,745,992
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	8,187,561,646	6,943,316,025	8,998,441,755
7.	A & H - group	214,222	221,208	286,348
8.	A & H - credit (group and individual)			
9.	A & H - other	9,180,329	9,363,393	12,281,286
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	13,458,022,555	11,506,334,832	14,922,686,453
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	13,458,022,555	11,506,334,832	14,922,686,453
14.	Deposit-type contracts	225,603,412	230,914,290	307,891,963
15.	Total (Lines 13 and 14)	13,683,625,967	11,737,249,122	15,230,578,417
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Principles

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

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

	SSAP#	F/S Page	F/S Line	09/30/2020	12/31/2019
Net Income, New York SAP				$ 307,151,774	$ 1,617,903,195
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	1,040,842	160,031
Net Income, NAIC SAP				$ 306,110,932	$ 1,617,743,164
Capital and Contingency Reserves, New York SAP				$ 39,337,759,757	$ 38,871,795,611
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(36,579)	(66,643)
Additional Reserves for Term Conversions	51R	3	1	(20,101,775)	(21,142,617)
Capital and Contingency Reserves, NAIC SAP				$ 39,357,898,111	$ 38,893,004,871

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

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

The Company's risk based capital as of September 30, 2020 and December 31, 2019 would not have triggered a regulatory event without the use of the New York SAP prescribed practices.

B. Use of Estimates in Preparation of the Financial Statements

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

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

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

(6) Included within bonds are loan-backed and structured securities. Estimated future cash flows and expected prepayment speeds are used to determine the amortization of loan-backed and structured securities under the prospective method. Expected future cash flows and prepayment speeds are

evaluated quarterly. Certain loan-backed and structured securities are reported at the lower of amortized cost or fair value as a result of the NAIC modeling process.

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

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

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

(7) - (13) No material change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Not applicable

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

	1	2		3
		OTTI Recognized in Loss		
	Amortized Cost Basis Before OTTI	2a Interest	2b Non-interest	Fair Value 1-(2a+2b)
OTTI recognized 1st Quarter				
a. Intent to sell	$ 84,232,090	$ (11,648,634)	$ 13,665,139	$ 82,215,585
Total 1st Quarter	$ 84,232,090	$ (11,648,634)	$ 13,665,139	$ 82,215,585
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 109,365,706	$ 12,426,378	$ 418,704	$ 96,520,624
Total 2nd Quarter	$ 109,365,706	$ 12,426,378	$ 418,704	$ 96,520,624
OTTI recognized 3rd Quarter				
a. Intent to sell	$ 77,370,871	$ 4,652,824	$ —	$ 72,718,047
Total 3rd Quarter	$ 77,370,871	$ 4,652,824	$ —	$ 72,718,047
OTTI recognized 4th Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 4th Quarter	$ —	$ —	$ —	$ —
Annual Aggregate Total		$ 5,430,568	$ 14,083,843	

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

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

CUSIP	Book/Adj. Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value as of Impairment Date	Date of Financial Statement Where Reported
02928#AN1	$ 60,251	$ —	$ (60,251)	$ —	$ —	06/30/2020
02928#AQ4	81,352	—	(81,352)	—	—	06/30/2020
87271TAC9	33,356,096	30,699,894	(2,656,202)	30,699,894	15,307,643	06/30/2020
87248DAC4	31,931,958	30,228,142	(1,703,816)	30,228,142	13,420,905	06/30/2020
886313AE5	42,207,438	41,256,888	(950,550)	41,256,888	21,206,736	06/30/2020
059500AF5	4,632,009	2,725,879	(1,906,130)	2,725,879	2,840,099	06/30/2020
87271QAC5	31,374,825	29,577,984	(1,796,841)	29,577,984	15,950,666	06/30/2020
886314AE3	28,656,475	28,121,323	(535,152)	28,121,323	17,738,467	09/30/2020
87271QAC5	29,577,984	29,298,258	(279,726)	29,298,258	11,254,269	09/30/2020
Total			$ (9,970,020)			

(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 $ 180,212,243
2. 12 Months or Longer $ 107,592,194

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

1. Less than 12 Months $ 2,384,064,174
2. 12 Months or Longer $ 317,403,333

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) No material change

(2) No material change

(3) a. No material change

b. The fair value of the collateral received for the securities lending program was $400,716,750. This collateral is cash and was not sold or re-pledged as of September 30, 2020.

c. No material change

(4) No material change

NOTES TO FINANCIAL STATEMENTS

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No material change

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

Not applicable

L. Restricted Assets

(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	401	—	5	—	406	395	11	—	406	0.124%	0.126%
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	162	—	—	—	162	104	58	—	162	0.050%	0.050%
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)	1,578	—	—	—	1,578	449	1,129	—	1,578	0.484%	0.490%
Pledged as collateral not captured in other categories	34	—	—	—	34	35	(1)	—	34	0.010%	0.011%
Other restricted assets	25	—	21	—	46	124	(78)	—	46	0.014%	0.014%
Total restricted assets	$ 2,217	$ —	$ 26	$ —	$2,243	$1,124	$ 1,119	$ —	$ 2,243	0.688%	0.697%

NOTES TO FINANCIAL STATEMENTS

(2) - (3) No material change

(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	$ 829	$ 829	0.290 %	0.295 %
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	401	401	0.140 %	0.143 %
i. Other	—	—	— %	— %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 1,230	$ 1,230	0.431 %	0.437 %
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	5	5	0.012 %	0.012 %
s. Other Separate Account	—	—	— %	— %
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$ 5	$ 5	0.012 %	0.012 %

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

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

	1 Amount	2 % of Liability to Total Liabilities*
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,230	0.508 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 5	0.012 %

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

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No material change

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

No material change

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

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

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 $16,097,547,883. 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 September 30, 2020			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 87,637,000	$ 87,637,000	$ —
c) Activity Stock	$ 73,885,500	$ 73,885,500	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 161,522,500	$ 161,522,500	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 16,097,547,883	$ 16,097,547,883	$ —
2. Prior Year-end as of 12/31/2019			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 83,717,600	$ 83,717,600	$ —
c) Activity Stock	$ 20,700,000	$ 20,700,000	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 104,417,600	$ 104,417,600	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 15,779,768,192	$ 15,779,768,192	$ —

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

			Eligible for Redemption			
	1	2	3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months or Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 87,637,000	$ 87,637,000	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(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)	$ 1,781,109,773	$ 1,577,947,480	$ 1,641,900,000
2. Current Year General Account Total Collateral Pledged	$ 1,781,109,773	$ 1,577,947,480	$ 1,641,900,000
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 492,404,393	$ 448,550,194	$ 460,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 4,460,018,247	$ 4,019,455,191	$ 4,123,546,800
2. Current Year General Account Maximum Collateral Pledged	$ 4,460,018,247	$ 4,019,455,191	$ 4,123,546,800
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,374,771,045	$ 1,332,617,745	$ 1,285,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total (2+3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
a) Debt	$ 749,000,000	$ 749,000,000	$ —	$ —
b) Funding Agreements	892,900,000	892,900,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 1,641,900,000	$ 1,641,900,000	$ —	$ —
2. Prior Year-end				
a) Debt	$ —	$ —	$ —	$ —
b) Funding Agreements	460,000,000	460,000,000	—	—
c) Other	—	—	—	—
d) Aggregate Total (a+b+c)	$ 460,000,000	$ 460,000,000	$ —	$ —

b. Maximum Amount during Reporting Period (Current Year)

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) - (3) No material change

NOTES TO FINANCIAL STATEMENTS

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

	Pension Benefits		Postretirement Benefits	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	986,969	1,315,958	1,299,164	2,488,236
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	11,222	14,962	—	—
e. Amount of recognized gains and losses	184,843	246,457	1,504,050	1,185,437
f. Amount of prior service cost recognized	—	—	(3,203,706)	(4,271,608)
g. Amount of gain or loss recognized due to a settlement or curtailment	—	—	—	—
h. Total net periodic benefit cost	$ 1,183,034	$ 1,577,377	$ (400,492)	$ (597,935)

(5) - (11) No material change

(12) - (18) Not applicable

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

E. Defined Contribution Plans

No material change

F. Multiemployer Plans

Not applicable

G. Consolidated/Holding Company Plans

Not applicable

H. Postemployment Benefits and Compensated Absences

Not applicable

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

No material change

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

(1) - (10) No material change

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

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest Paid Year to Date	Total Principal and / or Interest Paid	Date of Maturity
12/16/2009	6.850 %	$ 1,050,000,000	$ 1,049,118,219	$ 35,962,500	$ 755,212,500	12/16/2039
09/18/2014	4.900 %	$ 1,650,000,000	$ 1,648,772,456	$ 80,850,000	$ 484,426,250	09/15/2044
09/18/2014	4.375% *	$ 350,000,000	$ 349,452,622	$ 15,312,500	$ 91,747,396	09/15/2054
05/08/2017	4.270 %	$ 2,000,000,000	$ 1,994,245,861	$ 42,700,000	$ 257,860,556	05/15/2047
05/07/2020	3.300 %	$ 1,250,000,000	$ 1,248,337,500	$ —	$ —	05/15/2050
	Total	$ 6,300,000,000	$ 6,289,926,658	$ 174,825,000	$ 1,589,246,702	

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

(12)-(13) No material change

14. Liabilities, Contingencies and Assessments

No material change

15. Leases

No material change

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

No material change

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No material change

(2) The fair value of securities on loan was $391,480,548. The fair value of cash collateral received as of September 30, 2020, was $400,716,750. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $400,716,750 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 $354,166,389 and total unfunded commitments was $954,152,539 at September 30, 2020. For these investments, redemptions are prohibited prior to liquidation.

NOTES TO FINANCIAL STATEMENTS

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

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,734,120,651	$ —	$ —	$ 1,734,120,651
Industrial and Miscellaneous	1,789,027,235	106,496,269	65,008,081	—	1,960,531,585
Total Bonds	$ 1,789,027,235	$ 1,840,616,920	$ 65,008,081	$ —	$ 3,694,652,236
Common Stocks					
Industrial and Miscellaneous	$ 487,026,856	$ 25,653	$ 298,506,184	$ —	$ 785,558,693
Total Common Stocks	$ 487,026,856	$ 25,653	$ 298,506,184	$ —	$ 785,558,693
Total Preferred Stocks	$ —	$ —	$ 122,744,760	$ —	$ 122,744,760
Derivatives:					
Interest rate contracts	$ —	$ 22,929,227	$ —	$ —	$ 22,929,227
Foreign exchange contracts	—	551,800,480	—	—	551,800,480
Total Derivatives	$ —	$ 574,729,707	$ —	$ —	$ 574,729,707
Separate Account Assets, Net	$ 15,262,738,765	$ 696,425,567	$ 22,042,157,744	$354,166,389	$ 38,355,488,465
Total assets at fair value/NAV	$ 17,538,792,856	$ 3,111,797,847	$ 22,528,416,769	$354,166,389	$ 43,533,173,861
Liabilities at fair value:					
Derivatives					
Foreign exchange contracts	$ —	$ 126,423,268	$ —	$ —	$ 126,423,268
Credit default swaps	—	1,948,067	—	—	1,948,067
Total liabilities at fair value	$ —	$ 128,371,335	$ —	$ —	$ 128,371,335

(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 September 30, 2020 (in millions):

	Balance at 1/1/2020	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2020
Bonds	$ 49.2	$ 47.8 a	$ —	(2.7)	$ (15.9)	$ —	$ —	$ (3.4)	$ (10.0)	$ 65.0
Common Stock	247.6	—	—	(5.2)	(1.0)	4,099.0	—	(4,041.9)	—	298.5
Preferred Stock	28.3	85.8 b	(25.9) c	(0.1)	(25.9)	60.5	—	—	—	122.7
Separate Account	22,457.0	—	—	(107.5)	(687.2)	906.7	—	(415.0)	(111.8)	22,042.2
Total	$22,782.1	$ 133.6	$ (25.9)	$ (115.5)	$ (730.0)	$ 5,066.2	$ —	$(4,460.3	$ (121.8)	$22,528.4

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

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

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

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

(4) See 20.B.

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

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

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

Level 1 financial instruments

Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Common stock, preferred stock, and separate account assets in Level 1 primarily include mutual fund investments valued by the respective mutual fund companies, exchange listed equities, and public real estate investment trusts. Bonds included in Level 1 represent SVO-identified exchange traded funds that qualify for

bond treatment, which are valued using quoted market prices. Cash included in Level 1 represents cash on hand.

Level 2 financial instruments

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

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

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

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

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

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

Level 3 financial instruments

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

Estimated fair value for privately traded common equity securities are principally determined using valuation and discounted cash flow models that require a substantial level of judgment. Included in Level 3 common stock is the Company's holdings in the Federal Home Loan Bank of New York ("FHLBNY") stock as described in Note 20 - FHLBNY Membership and Borrowings. As prescribed in the FHLBNY's capital plan, the par value of the capital stock is $100 and all capital stock is issued, redeemed, repurchased, or transferred at par value. Since there is not an observable market for the FHLBNY's stock, these securities have been classified as Level 3.

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

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

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

Contract loans are fully collateralized by the cash surrender value of underlying insurance policies and are valued based on the carrying value of the loan, which is determined to be its fair value, and are classified as Level 3.

Separate account assets classified as Level 3 primarily include directly owned real estate properties, real estate joint ventures and real estate limited partnerships. Directly owned real estate properties are valued on a quarterly basis based on independent third party appraisals. Real estate joint venture interests are valued based on the fair value of the underlying real estate, any related mortgage loans payable and other factors

such as ownership percentage, ownership rights, buy/sell agreements, distribution provisions and capital call obligations. Real estate limited partnership interests are valued based on the most recent net asset value of the partnership.

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

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

C. Aggregate fair value for all financial instruments

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

Assets:	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$226,089,641,543	$199,082,644,953	$ 1,789,027,235	$218,405,074,089	$ 5,895,540,219	$ —	$ —
Common Stock	785,558,693	785,558,693	487,026,856	25,653	298,506,184	—	—
Preferred Stock	519,433,956	423,195,675	35,333,553	133,586,013	350,514,390	—	—
Mortgage Loans	34,947,833,170	33,782,438,028	—	—	34,947,833,170	—	—
Derivatives	864,895,163	952,642,269	—	492,399,560	372,495,603	—	—
Other invested assets	100,319,678	75,853,043	—	100,319,678	—	—	—
Contract Loans	1,577,739,911	1,577,739,911	—	—	1,577,739,911	—	—
Separate Accounts	40,924,710,429	40,765,444,088	15,280,468,829	3,247,917,467	22,042,157,744	354,166,389	—
Cash, Cash Equivalents and Short Term Investments	1,517,331,306	1,518,447,234	402,858,011	1,109,935,294	4,538,001	—	—
Total	$307,327,463,849	$278,963,963,894	$17,994,714,484	$223,489,257,754	$65,489,325,222	$354,166,389	$ —

Liabilities:	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 2,102,335,730	$ 2,102,335,730	$ —	$ —	$ 2,102,335,730	$ —	$ —
Separate Accounts	40,689,260,548	40,689,260,548	—	—	40,689,260,548	—	—
Derivatives	127,979,604	185,885,563	—	127,665,605	313,999	—	—
Total	$ 42,919,575,882	$ 42,977,481,841	$ —	$ 127,665,605	$42,791,910,277	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

22. Events Subsequent

Subsequent events have been considered through November 6, 2020 for the statutory statement issued on November 6, 2020. 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 September 30, 2020 were $1,029. As of September 30, 2020, no material amounts have been paid for incurred claims and claim adjustment expenses attributed to insured events of prior years. There are no reserves for prior years. See Schedule H - Part 3 and Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in 2020. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

NOTES TO FINANCIAL STATEMENTS

B. During 2020 there were no changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

Not applicable.

28. Health Care Receivables

Not applicable

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

No material change

31. Reserves for Life Contracts and Annuity Contracts

No material change

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

No material change

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No material change

34. Premiums and Annuity Considerations Deferred and Uncollected

No material change

35. Separate Accounts

No material change

36. Loss/Claims Adjustment Expense

No material change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Federal Home Loan Bank of New York (FHLBNY): Capital Stock $161,522,500 State Deposits: $16,692,178; Pledged as collateral to FHLB (including assets backing funding agreements): $1,781,109,773 Forward Loan Purchase Agreements: $10,000,000; Other Restricted Assets: $25,000,000

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 7,345,800,555

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 695,914,359	$ 325,161,087
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,937,644,872	$ 4,423,204,198
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 24,135,690,729	$ 21,802,024,767
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 29,769,249,960	$ 26,550,390,052
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. ..... $ 400,716,751

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 400,716,751

16.3 Total payable for securities lending reported on the liability page. ..... $ 400,716,751

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
175092	Churchill Asset Management, LLC	549300TE7GGVUFYI9X77	Securities and Exchange Comission	DS
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 September 30, 2020, 51 bond instruments and one preferred stock instrument from 41 issuers did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. 37 instruments are pending submission to the Securities Valuation Office (SVO) and 14 instruments are pending submission to CUSIP Global Services. Exceptions totaled $1,240,611,917 or 0.60% of all long-term bonds, equities, and Replication Synthetic Asset Transactions (RSATs).

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

			1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	
	1.12 Residential Mortgages	$	768,671,061
	1.13 Commercial Mortgages	$	33,011,877,697
	1.14 Total Mortgages in Good Standing	$	33,780,548,757
	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	$	1,382,571
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	1,382,571
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	506,702
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	506,702
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	33,782,438,030
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		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,749,576	118,860,351	132,007		120,741,934	858,575
2.	Alaska AK	L	197,658	13,358,766	6,391		13,562,814	256,934
3.	Arizona AZ	L	1,720,017	130,503,435	146,522		132,369,975	4,353,532
4.	Arkansas AR	L	1,083,014	70,455,340	58,824		71,597,178	422,089
5.	California CA	L	10,721,572	636,698,761	434,420		647,854,753	21,637,383
6.	Colorado CO	L	2,347,339	225,021,456	45,852		227,414,647	4,824,685
7.	Connecticut CT	L	3,664,666	338,168,810	167,438		342,000,914	3,878,361
8.	Delaware DE	L	692,175	32,501,820	29,611		33,223,606	777,397
9.	District of Columbia DC	L	767,776	190,486,540	109,269		191,363,584	614,652
10.	Florida FL	L	5,515,084	377,836,237	639,928		383,991,249	8,750,545
11.	Georgia GA	L	2,514,151	213,236,117	70,825		215,821,093	6,161,908
12.	Hawaii HI	L	675,911	35,857,621	66,219		36,599,752	2,372,107
13.	Idaho ID	L	401,101	27,767,529	28,810		28,197,440	2,162,508
14.	Illinois IL	L	6,036,024	410,094,049	542,686		416,672,759	5,121,183
15.	Indiana IN	L	2,603,888	156,422,768	172,362		159,199,018	2,028,315
16.	Iowa IA	L	2,043,273	221,337,260	127,394		223,507,927	1,212,337
17.	Kansas KS	L	934,091	104,531,724	98,791		105,564,606	878,690
18.	Kentucky KY	L	1,695,403	88,308,081	105,456		90,108,939	803,837
19.	Louisiana LA	L	1,145,622	46,862,003	47,839		48,055,464	1,134,593
20.	Maine ME	L	1,089,151	63,977,519	92,408		65,159,077	1,422,358
21.	Maryland MD	L	5,844,698	392,969,686	170,147		398,984,530	5,742,470
22.	Massachusetts MA	L	8,598,916	597,357,026	541,782		606,497,724	15,830,830
23.	Michigan MI	L	4,849,285	724,392,882	435,999		729,678,165	4,066,735
24.	Minnesota MN	L	1,324,979	422,069,661	77,968		423,472,609	4,183,577
25.	Mississippi MS	L	315,827	23,304,497	21,330		23,641,654	1,035,614
26.	Missouri MO	L	1,952,232	159,172,441	206,823		161,331,497	6,547,846
27.	Montana MT	L	335,856	12,535,780	6,944		12,878,580	74,641
28.	Nebraska NE	L	936,354	72,745,233	31,511		73,713,098	521,135
29.	Nevada NV	L	600,857	55,366,055	41,071		56,007,983	2,867,976
30.	New Hampshire NH	L	1,459,037	83,331,561	79,514		84,870,113	2,293,528
31.	New Jersey NJ	L	9,130,123	882,286,989	697,873		892,114,985	10,454,538
32.	New Mexico NM	L	726,016	48,504,817	78,852		49,309,684	2,943,218
33.	New York NY	L	21,583,552	2,816,158,480	1,178,273		2,838,920,305	19,005,148
34.	North Carolina NC	L	4,483,715	263,587,127	122,845		268,193,687	3,406,397
35.	North Dakota ND	L	330,730	38,055,754	21,517		38,408,001	406,438
36.	Ohio OH	L	3,636,020	443,753,185	237,886		447,627,092	5,728,432
37.	Oklahoma OK	L	1,070,621	51,720,795	74,408		52,865,825	2,969,284
38.	Oregon OR	L	1,344,446	90,043,497	90,986		91,478,929	2,752,072
39.	Pennsylvania PA	L	10,734,034	898,144,279	685,769		909,564,082	16,364,016
40.	Rhode Island RI	L	1,141,388	89,873,174	14,340		91,028,902	771,085
41.	South Carolina SC	L	1,525,507	68,120,342	17,028		69,662,876	1,151,304
42.	South Dakota SD	L	233,406	8,130,352	7,677		8,371,435	184,909
43.	Tennessee TN	L	2,733,427	138,032,826	180,778		140,947,031	4,400,978
44.	Texas TX	L	5,156,979	348,582,197	188,208		353,927,384	6,843,815
45.	Utah UT	L	1,011,058	113,762,501	77,744		114,851,302	1,211,403
46.	Vermont VT	L	867,050	53,692,943	117,600		54,677,593	580,175
47.	Virginia VA	L	5,222,957	320,444,664	440,986		326,108,606	10,894,106
48.	Washington WA	L	2,818,531	256,485,565	260,221		259,564,317	9,891,612
49.	West Virginia WV	L	866,576	85,774,821	133,779		86,775,176	5,163,892
50.	Wisconsin WI	L	1,888,049	96,932,931	23,296		98,844,276	1,303,561
51.	Wyoming WY	L	252,162	20,221,976	8,344		20,482,482	1,649,579
52.	American Samoa AS	N						
53.	Guam GU	N		4			4	
54.	Puerto Rico PR	L	118,585	12,951,477			13,070,062	2,429,084
55.	U.S. Virgin Islands VI	L	18,336	1,824,994			1,843,330	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	14,805	4,932,050			4,946,855	851,837
58.	Aggregate Other Aliens OT	XXX	54,460	15,800,140			15,854,600	1,410,187
59.	Subtotal	XXX	150,778,065	13,213,348,887	9,394,551		13,373,521,503	225,603,412
90.	Reporting entity contributions for employee benefits plans	XXX		79,621,764			79,621,764	
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	7,577,606				7,577,606	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	158,355,671	13,292,970,651	9,394,551		13,460,720,873	225,603,412
96.	Plus Reinsurance Assumed	XXX						
97	Totals (All Business)	XXX	158,355,671	13,292,970,651	9,394,551		13,460,720,873	225,603,412
98.	Less Reinsurance Ceded	XXX	122,010		9,393,161		9,515,171	
99.	Totals (All Business) less Reinsurance Ceded	XXX	158,233,661	13,292,970,651	1,390		13,451,205,702	225,603,412
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	54,460	15,800,140			15,854,600	1,410,187
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	54,460	15,800,140			15,854,600	1,410,187
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs

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

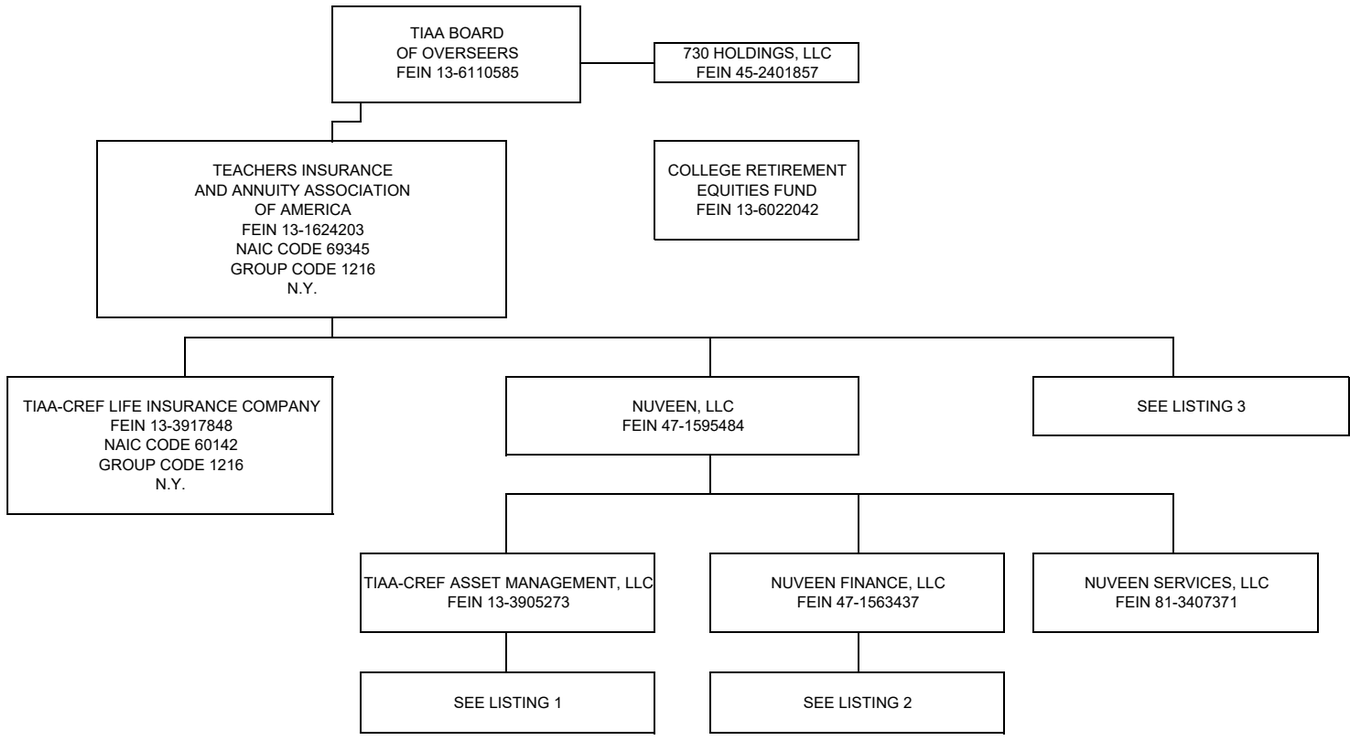
Q - Qualified - Qualified or accredited reinsurer

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

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

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

PART 1 - ORGANIZATIONAL CHART



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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Alternatives Services, LLC	45-4288091	SUBSIDIARY	
GAP II NZ GP Limited		SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TCAS Global Investments LLC	47-1515836	SUBSIDIARY	
Nuveen Global Farmland Fund GP, LLC	84-1819349	SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen Global Impact Fund GP, LLC	84-5180164	SUBSIDIARY	
Nuveen Global Impact Fund 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	
Global Investors GP, L.L.C.	36-4477806	SUBSIDIARY	
Global Investors GP II, L.L.C.	20-2537749	SUBSIDIARY	
Global Investors GP IV, L.L.C.	20-3070768	SUBSIDIARY	
TCGA BT AIV, LLC	46-5367344	SUBSIDIARY	
TCGA Investor Fund GP, LLC	45-5139523	SUBSIDIARY	
TCGA II Investor Fund GP, LLC	47-3511076	SUBSIDIARY	
TGAM International GP LLC	81-4330570	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Real Estate Global LLC	81-4262460	SUBSIDIARY	
Nuveen Global Investments LLC	26-2748598	SUBSIDIARY	
Nuveen GP Holding Company LLC	82-2986445	SUBSIDIARY	
Nuveen CRED GP Member LLC	82-4598778	SUBSIDIARY	
CRED GP LLC	82-3751720	SUBSIDIARY	
U.S. Cities Office Fund GP LLC		SUBSIDIARY	
U.S. Cities Office Fund LP		SUBSIDIARY	
U.S. Cities Office Fund REIT LLC	61-1914684	SUBSIDIARY	
U.S. Cities Office Fund Operating GP LLC		SUBSIDIARY	
U.S. Cities Office Fund Operating LP	36-4919858	SUBSIDIARY	
USCOF Maryland Farms Holdings LLC		SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest		SUBSIDIARY	(10)
VRE-NRE Maryland Farms Venture		SUBSIDIARY	
U.S. Cities Retail Fund GP LLC	82-4054235	SUBSIDIARY	
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY	
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 Holding Company II LLC		SUBSIDIARY	
Nuveen Imajn Holdings Member LLC		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	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(11)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(11)
Nuveen Administration Ltd	98-1127648	SUBSIDIARY	
Nuveen Europe Holdings Limited	98-1128805	SUBSIDIARY	
Henderson European Retail Property Fund Management Sarl		SUBSIDIARY	
Nuveen Alternatives Europe S.à.r.l		SUBSIDIARY	
Nuveen Asset Management Europe S.à.r.l		SUBSIDIARY	
Nuveen Fund (Europe) Management S.à.r.l		SUBSIDIARY	
Nuveen Fund Management (Jersey) Limited		SUBSIDIARY	
Asia Pacific Cities Management S.à.r.l		SUBSIDIARY	
Nuveen Management AIFM Limited		SUBSIDIARY	
Nuveen Management Company (Luxembourg) No 1 S.à.r.l		SUBSIDIARY	
Nuveen Property Management (Jersey) Limited		SUBSIDIARY	
Nuveen Real Estate Services GmbH (Austria)		SUBSIDIARY	
Nuveen FCACO Ltd	98-1128787	SUBSIDIARY	
Nuveen Real Estate Management Ltd		SUBSIDIARY	
Nuveen Shopping Centre Verwaltungs GmbH		SUBSIDIARY	
TIAA-CREF Asset Management UK Ltd	98-0582851	SUBSIDIARY	

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

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

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

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

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

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

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

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

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

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

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

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
CLOF II (GP) Limited		SUBSIDIARY	
CLOF II Vanquish Limited		SUBSIDIARY	
CLOF II (No 1 GP) Limited		SUBSIDIARY	
CLOF II (No1 Nominee) Limited		SUBSIDIARY	
CLOF II (No 2 GP) Limited		SUBSIDIARY	
CLOF II (No 3 GP) Limited	98-1165678	SUBSIDIARY	
Enhanced Debt Carry (GP) S.à.r.l		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
ERES Europe II (GP) S.à r.l		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(12)
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY	
Nuveen (France) SAS		SUBSIDIARY	
Nuveen Immobilien GmbH		AFFILIATE	
Nuveen Italy Srl		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		SUBSIDIARY	
Nuveen Operations Limited		SUBSIDIARY	
Nuveen Real Estate (Australia) Ltd.		SUBSIDIARY	
Nuveen Real Estate Debt Partners (GP) Sàrl		SUBSIDIARY	
Nuveen Real Estate Debt Partners II (GP) S.à.r.l		SUBSIDIARY	
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(13)
Nuveen Real Estate Nominees Limited		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	
T-C Lux Investments GP S.à.r.l		SUBSIDIARY	
TH Real Estate Limited		SUBSIDIARY	
TIAA-CREF Luxembourg S.à.r.l	98-1014834	SUBSIDIARY	
Tokyo Multifamily GP PTE Ltd		SUBSIDIARY	
UK OM (LP1) (GP) Limited		SUBSIDIARY	
UK OM (LP1) Limited		SUBSIDIARY	
UK OM (LP2) (GP) Limited		SUBSIDIARY	
UK OM (LP2) Limited		SUBSIDIARY	
UK OM (LP3) (GP) Limited		SUBSIDIARY	
UK OM (LP3) Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TIAA Global Ag Special Member LLC	45-1532009	SUBSIDIARY	
TIAA Global Ag II Special Member LLC	81-1749609	SUBSIDIARY	
T-C U.S. Super Regional Mall Fund GP LLC	47-3126089	SUBSIDIARY	
U.S. Cities Fund GP, LLC	20-1394681	SUBSIDIARY	
U.S. Cities Industrial CPF Fund GP LLC	81-3647870	SUBSIDIARY	
U.S. Cities Industrial Fund GP LLC		SUBSIDIARY	
U.S. Cities Multifamily CPF Fund GP LLC	81-3698954	SUBSIDIARY	
U.S. Cities Office CPF Fund GP LLC	81-3734470	SUBSIDIARY	
U.S. Cities Retail CPF Fund GP LLC	81-3493929	SUBSIDIARY	
Westchester Group Investment Management Holding Company, Inc.	27-3416812	SUBSIDIARY	
Westchester Group Investment Management, Inc.	27-3417683	SUBSIDIARY	
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY	
Terra Land Co.	37-1261935	SUBSIDIARY	
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY	
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY	
Westchester Group of Australia Pty Ltd.		SUBSIDIARY	
Westchester Group Chile Investment Management, SpA		SUBSIDIARY	
Westchester Group of Europe Ltd.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY	
Westchester Group SRL		SUBSIDIARY	(14)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY	
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY	(15)
Westchester NGFF Investment LLC	84-3766552	SUBSIDIARY	

LISTING 2 (NUVEEN FINANCE, LLC):

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

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

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

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

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

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

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
TCPC Associates, LLC	16-1735872	SUBSIDIARY	
730 Data Centers, LLC	81-3091169	SUBSIDIARY	
730 Aviator, LLC	82-0793232	SUBSIDIARY	
730 Databridge, LLC	81-3106043	SUBSIDIARY	
730 Power Development, LLC	47-2616735	SUBSIDIARY	
730 Carroll, LLC	47-2622825	SUBSIDIARY	
730 Cricket, LLC		SUBSIDIARY	
730 Telecom LLC	47-5363027	SUBSIDIARY	
730 Transmission, LLC		SUBSIDIARY	
730 Hotspur, LLC		SUBSIDIARY	
730 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(17)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(18)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Actoil, LLC	38-3847245	SUBSIDIARY	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
Great Western Petroleum LLC		AFFILIATE	
ASC Holdings, LLC		AFFILIATE	
Broadleaf Timberland Investments, LLC	46-1952974	SUBSIDIARY	
Quercus Forestland Account, LLC	26-4647417	SUBSIDIARY	
Quercus Panama, LLC		SUBSIDIARY	
Quercus Algoma Corporation		SUBSIDIARY	
Quercus Algoma Land Corporation		SUBSIDIARY	
Quercus West Virginia, LLC	46-2916514	SUBSIDIARY	
Casa Student Housing Fund Holdings, LLC	47-2167228	SUBSIDIARY	
Shf-33d North Apts, LLC	47-3994280	SUBSIDIARY	
Shf-Millennium One Apts, LLC	47-4155469	SUBSIDIARY	
Shf-The Rocks Apts, LLC	81-2450195	SUBSIDIARY	
PEP-TH CASA Student Housing, LLC	47-4455610	SUBSIDIARY	
CSHF-PEP Purdue LLC	47-4455303	SUBSIDIARY	
CSHF-PEP USF LLC	30-0965548	SUBSIDIARY	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Premiere Columbia Properties, LLC	36-4620107	SUBSIDIARY	
Premiere Farm Properties, LLC	30-0449681	SUBSIDIARY	
Demeter Agricultural Properties II, LLC	26-3484719	SUBSIDIARY	
International Agricultural Investors, LLC	26-0352203	SUBSIDIARY	
IAI Australia Pty., Ltd.		SUBSIDIARY	
IAI Australia Trust		SUBSIDIARY	
IAI USA, LLC	26-0460488	SUBSIDIARY	
International Agricultural Investors Fund II, LLC	26-2745365	SUBSIDIARY	
IAI Australia Fund II, Pty., Ltd.		SUBSIDIARY	
IAI Australia Fund II Trust		SUBSIDIARY	
IAI USA Fund II, LLC	26-2747755	SUBSIDIARY	
Churchill Middle Market CLO IV Ltd.	98-1402136	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund, LP	81-1810508	SUBSIDIARY	
Churchill Middle Market Senior Loan Fund III, LP		SUBSIDIARY	

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		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(20)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(20)
Demeter Agricultural Properties, LLC	26-3049305	SUBSIDIARY	
Dionysus Properties, LLC	45-2632248	SUBSIDIARY	
Silverado Premium Properties, LLC	94-3306131	SUBSIDIARY	
Arroya Loma, LLC	68-0436609	SUBSIDIARY	
Chalk Ridge Vineyard, LLC	75-3025596	SUBSIDIARY	
Hobson Avenue Vineyard, LLC	20-3964695	SUBSIDIARY	
Marsino Vineyard, LLC	26-1542713	SUBSIDIARY	
Silverado Los Alamos Vineyards, LLC	20-2103733	SUBSIDIARY	
Silverado SLO Vineyards, LLC	20-2490906	SUBSIDIARY	
Silverado Sonoma Vineyard, LLC	20-2103788	SUBSIDIARY	
SPP Napa Vineyards, LLC	68-0466083	SUBSIDIARY	
Stanly Ranch Vineyards, LLC	94-3361818	SUBSIDIARY	
Suscol Mountain Vineyards, LLC	26-3774024	SUBSIDIARY	
Terra Ventosa Vineyards, LLC	26-2766605	SUBSIDIARY	
Silverado Winegrowers Holdings, LLC	43-3997217	SUBSIDIARY	
Silverado Winegrowers LLC	68-0443927	SUBSIDIARY	
Alta Loma Vineyard, LLC	94-3357571	SUBSIDIARY	
Oak Knoll Napa Vineyards, LLC	94-3312405	SUBSIDIARY	
Silverado Suscol, LLC	91-1806950	SUBSIDIARY	
SWG Paso Vineyard, LLC	45-4820104	SUBSIDIARY	
Distressed Opportunities Fund, L.P.	26-3561447	SUBSIDIARY	
DWM Inclusive Finance Equity Fund II		AFFILIATE	
DWM Microfinance Equity Fund I	98-0580879	AFFILIATE	
Envisage Information Systems, LLC	04-3718449	SUBSIDIARY	
EPP LFG I, LLC	30-0701953	AFFILIATE	
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(21)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(13)
Gresham CMS Fund, LLC	20-1930384	SUBSIDIARY	
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	SUBSIDIARY	
Growth Capital Fund II, L.P.		SUBSIDIARY	
Inception GP LLC		SUBSIDIARY	
Inception Partners IV, LP	46-2031403	AFFILIATE	
Inception Partners V, LP	46-2062147	AFFILIATE	
Infra Alpha, LLC	27-4149157	SUBSIDIARY	
EMG Investments, LLC	27-3900641	AFFILIATE	
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY	
L&C Log Co, LLC	47-4187541	SUBSIDIARY	
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY	
L&C TRS LLC	47-5300478	SUBSIDIARY	
Liberty M & R SPV II, LP	27-2007833	SUBSIDIARY	

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	
MM Funding, LLC	13-1624203	SUBSIDIARY	
MyVest Corporation	47-0902011	SUBSIDIARY	
New York City Property Fund II LP	82-4183425	SUBSIDIARY	
New York City Property Fund REIT LLC	83-4678924	SUBSIDIARY	
New York City Fund Operating GP LLC	83-4701919	SUBSIDIARY	
New York City Property Fund Operating LP	83-4671194	SUBSIDIARY	
125 West End Investors LLC	84-3388831	SUBSIDIARY	
125 West End Holdings LLC		SUBSIDIARY	
125 West End Associates LLC	83-4653622	SUBSIDIARY	
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	
Nuveen CLO Issuance Fund LP		SUBSIDIARY	
Nuveen Global Impact Fund LP	84-5180286	SUBSIDIARY	
Nuveen High Yield Municipal Opportunitites Fund LP		SUBSIDIARY	
Nuveen Municipal Opportunities Fund LP		SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I LP		SUBSIDIARY	
Occator Agricultural Properties, LLC	81-2429791	SUBSIDIARY	
AGR Agricultural Investments, LLC	26-4750562	SUBSIDIARY	
Ridley Corporation Limited	46-1768969	AFFILIATE	
Mandala Food Co-Investment Holdings II SPV		SUBSIDIARY	
Materra, LLC		AFFILIATE	
Teays River Investments, LLC	45-1125143	AFFILIATE	
Oleum Holding Company, Inc.	26-4621336	SUBSIDIARY	
2234328 Alberta ULC		SUBSIDIARY	
Polar Star Canadian Oil and Gas Holding, Inc.	26-4248579	SUBSIDIARY	
Adastra Management, Inc.		SUBSIDIARY	
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	
Forestal y Agricola Silvoligna Chile Limitada		SUBSIDIARY	

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

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

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

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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 11 S.à r.l.		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(24)
Cityhold Office Partnership S.à r.l.		AFFILIATE	
CHOP OPCI		AFFILIATE	
Cityhold Iconic Holding SAS	98-1435873	AFFILIATE	
Cityhold Iconic Hotel SNC	98-1433967	AFFILIATE	
Cityhold Iconic Office SCI	98-1433956	AFFILIATE	
Cityhold Iconic Retail SNC	98-1433960	AFFILIATE	
Cityhold Iconic Youth Hostel SNC	98-1433975	AFFILIATE	
Cityhold Nymphe S.à r.l.		AFFILIATE	(23)
Cityhold Propco 6 S.à r.l.		AFFILIATE	
Cityhold Iconic Hotel OPCO SAS	98-1433939	AFFILIATE	
Cityhold Iconic Investment S.à r.l.	98-1435880	AFFILIATE	
Cityhold Propco 9 S.à r.l.		AFFILIATE	
36 Rue La Fayette SAS		AFFILIATE	
SAS Roosevelt		AFFILIATE	
SNC Roosevelt		AFFILIATE	(25)
Roosevelt Participation S.à r.l.		AFFILIATE	
SNC Roosevelt		AFFILIATE	(25)
Courcelles 70 SAS		AFFILIATE	
Cityhold Euro S.à r.l.		AFFILIATE	(24)
Cityhold Propco 7 S.à r.l.		AFFILIATE	
Cityhold Propco 10 S.à r.l.		AFFILIATE	
Cityhold Gouden Bocht B.V.		AFFILIATE	
Cityhold Gouden Bocht Monumenten B.V.		AFFILIATE	
Redevelopment Property II B.V.	98-1438380	AFFILIATE	
Cityhold Propco 12 S.à r.l.		AFFILIATE	
Cityhold EST Investment S.à r.l.		AFFILIATE	
Cityhold Prinses Coöperatief U.A.		AFFILIATE	
Cityhold Prinses AcquiCo Coöperatief BV		AFFILIATE	
Arc Portfolio Owner Prinses B.V.		AFFILIATE	
Cityhold GC Investment S.à r.l.		AFFILIATE	
OVG Cloud S.à r.l.		AFFILIATE	
Cityhold Sterling S.à r.l.		AFFILIATE	
Cityhold UK Holding S.à r.l.		AFFILIATE	
Cityhold UK Investment S.à r.l.		AFFILIATE	
London Belgrave Unit Trust		AFFILIATE	(26)
New Fetter Lane Unit Trust		AFFILIATE	(27)
60 Great Portland Street Unit Trust		AFFILIATE	(28)
70 St Mary Axe Unit Trust		AFFILIATE	(29)
London Belgrave Unit Trust		AFFILIATE	(26)
CLOF Victoria Nominee 1 Limited		AFFILIATE	
CLOF Victoria Nominee 2 Limited		AFFILIATE	
New Fetter Lane Unit Trust		AFFILIATE	(27)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
60 Great Portland Street Unit Trust		AFFILIATE	(28)
SMA Holding S.à r.l.		AFFILIATE	
70 St Mary Axe Unit Trust		AFFILIATE	(29)
HV Properties S.à r.l.		AFFILIATE	
HV Freehold S.à r.l.		AFFILIATE	
TIAA Lux 9 S.a.r.l		AFFILIATE	
SAS Malachite		AFFILIATE	
SNC Garnet-TIAA		AFFILIATE	
SNC La Defense		AFFILIATE	
SNC Lazuli		AFFILIATE	
SNC Peridot		AFFILIATE	
T-C Neuperlach Development S.a.r.l.		SUBSIDIARY	
T-C Pep Holding S.a.r.l.		SUBSIDIARY	
T-C Pep Property S.a.r.l.		SUBSIDIARY	
T-C Pep Asset S.a.r.l.		SUBSIDIARY	
TIAA Lux 11 S.a.r.l		SUBSIDIARY	
Gropius Passagen Verwaltungs GmbH		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(30)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	
U.S. Cities Fund, LP	20-1371171	SUBSIDIARY	
U.S. Cities Fund REIT, LLC	20-1371379	SUBSIDIARY	
U.S. Cities Fund Operating GP, LLC	20-1364650	SUBSIDIARY	
U.S. Cities Fund Operating, LP	20-1371235	SUBSIDIARY	
T-C Falls Center Townhouses LLC	46-5061808	SUBSIDIARY	
T-C King Street Station LLC	26-1700245	SUBSIDIARY	
T-C Trio Apartments LLC	45-2892182	SUBSIDIARY	
U.S. Cities Industrial CPF Fund LP	81-3738136	SUBSIDIARY	
U.S. Cities Industrial CPF Fund REIT LLC	81-3681230	SUBSIDIARY	
U.S. Cities Industrial CPF Fund Operating GP LLC	81-3671343	SUBSIDIARY	
U.S. Cities Industrial CPF Fund Operating LP	81-3757117	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund LP	81-3765537	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund REIT LLC	81-3870674	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund Operating GP LLC	81-3716920	SUBSIDIARY	
U.S. Cities Multifamily CPF Fund Operating LP	81-3794611	SUBSIDIARY	
U.S. Cities Office CPF Fund LP	81-3814378	SUBSIDIARY	
U.S. Cities Office CPF Fund REIT LLC	81-3911937	SUBSIDIARY	
U.S. Cities Office CPF Fund Operating GP LLC	81-3881522	SUBSIDIARY	
U.S. Cities Office CPF Fund Operating LP	81-3839479	SUBSIDIARY	
U.S. Cities Retail CPF Fund LP	81-3437405	SUBSIDIARY	
U.S. Cities Retail CPF Fund REIT LLC	81-3573421	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating GP LLC	81-3578259	SUBSIDIARY	
U.S. Cities Retail CPF Fund Operating LP	81-3473773	SUBSIDIARY	
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
TCAM Core Prop Fund REIT 2 LLC	47-4935916	SUBSIDIARY	
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY	
Social Infra, LLC		SUBSIDIARY	
Stichting Bewaarder Ziemia Fund		AFFILIATE	

COMPANY	FEIN	RELATIONSHIP	
T-C 400 Montgomery, LLC	81-2525521	SUBSIDIARY	
400 Montgomery Investors, LLC		SUBSIDIARY	
T-C 685 Third Avenue Member, LLC	27-4123754	SUBSIDIARY	
T-C 685 Third Avenue, LLC	27-3095569	SUBSIDIARY	
T-C 685 Third Avenue Owner LLC	61-1754745	SUBSIDIARY	
T-C 699 Bourke Street LLC	46-4969690	SUBSIDIARY	
T-C Australia RE Holdings I, LLC	81-2490530	SUBSIDIARY	
T-C Australia RE Holdings II, LLC	81-2506975	SUBSIDIARY	
TIAA Australia Real Estate Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TGA Miller Street Trust		SUBSIDIARY	
TIAA Melbourne Retail Holding 1 Trust		SUBSIDIARY	
TIAA Melbourne Retail Asset 1 Trust		SUBSIDIARY	
TGA Australia Real Estate Trust 2		SUBSIDIARY	
TGA PBSA Hold Trust		SUBSIDIARY	
TGA PBSA Asset Trust 1		SUBSIDIARY	
TGA PBSA Asset Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 3		SUBSIDIARY	
TGA PBSA Hold Trust 2		SUBSIDIARY	
TGA PBSA Asset Trust 4		SUBSIDIARY	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(31)
T-C Europe LP	47-2369576	SUBSIDIARY	(31)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
Sweden Nova Lund 1 AB		SUBSIDIARY	
Sweden Nova Lund 2 AB		SUBSIDIARY	
T-C Luxembourg Neptune Holdings S.à r.l.		SUBSIDIARY	
T-C Neptune Holdings S. à r.l.		SUBSIDIARY	
Neptune Property Venture S.à r.l.		SUBSIDIARY	
Castel Guelfo I SRL		SUBSIDIARY	
Neptune Holding Spain, S.L.		SUBSIDIARY	
Promcat Alternativa, S.L.		SUBSIDIARY	
Neptune Madrid Holdco S.L.		SUBSIDIARY	
Neptune Nassica Propco S.L.		SUBSIDIARY	
Neptune Getafe Propco S.L.		SUBSIDIARY	
Neptune Las Rozas Outlet S.L.		SUBSIDIARY	
Neptune San Sebastian Outlet S.L.		SUBSIDIARY	
Neptune Polish HoldCo 2 B.V.		SUBSIDIARY	
Neptune Ursus SP. z.o.o.		SUBSIDIARY	
Neptune Polish Property Venture BV		SUBSIDIARY	
Neptune Krakow SP. z.o.o.		SUBSIDIARY	
Neptune Annopol SP. z.o.o.		SUBSIDIARY	
Neptune Poznan SP. z.o.o.		SUBSIDIARY	
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(32)
Neptune Property Holding S.à r.l.		SUBSIDIARY	
Neptune Amsterdam B.V.		SUBSIDIARY	
Silesia Outlet sp. z o.o		SUBSIDIARY	
Neptune Roppenheim Holding S.à r.l		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(32)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	

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

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

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

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

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

(28) 60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).

(29) 70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).

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

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

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

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 1 National Street LLC		SUBSIDIARY
NR 844 North LLC	82-3527067	SUBSIDIARY
NR 9725 Datapoint Drive LLC	84-3576911	SUBSIDIARY
NR APCF Investor Ltd.		SUBSIDIARY
NR Defoor Hills LLC	82-5519657	SUBSIDIARY
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY
NR East Sego Lily LLC	83-3651003	SUBSIDIARY
NR ECF Investor Ltd.		SUBSIDIARY
NR Globe Street Industrial LLC	84-3175301	SUBSIDIARY
NR Henderson 215 LLC	83-1495411	SUBSIDIARY
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY
NR Main Street at Kingwood LLC	83-1815798	SUBSIDIARY
NR Massachusetts REIT Member LLC		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
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

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY	
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY	
300 Legacy Place Boulevard LLC		SUBSIDIARY	
Legacy Place Properties, LLC		SUBSIDIARY	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY	
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY	
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY	
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY	
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY	
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY	
T-C JK I, LLC	46-4567368	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(33)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(33)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(12)
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(21)
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C MV Member II LLC		SUBSIDIARY	
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	
T-C MT 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	(34)
T-C UK RE Holdings III, LLC	81-3299073	SUBSIDIARY	
Thurrock Retail Park Unit Trust		SUBSIDIARY	(34)
T-C U.S. Super Regional Mall Fund LP	47-3148337	SUBSIDIARY	
T-C Waterford Blue Lagoon General Partner, LLC	47-5379777	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
T-C Waterford Blue Lagoon, LLC	47-5375805	SUBSIDIARY	
Waterford Blue Lagoon LP	47-5392075	SUBSIDIARY	(35)
Westland At Waterford REIT General Partner LLC	81-0779817	SUBSIDIARY	
Westland At Waterford REIT LP	47-5321319	SUBSIDIARY	
Westland At Waterford General Partner LLC	47-5635267	SUBSIDIARY	
Westland At Waterford Operating LP	47-5580924	SUBSIDIARY	
Waterford Blue Lagoon REIT General Partner LLC		SUBSIDIARY	

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	(36)
TGA Real Estate Fund Holdings, LLC	82-2311300	SUBSIDIARY	
Asia Pacific Cities Fund, FCP		SUBSIDIARY	(36)
TGA Auburn Business Park LLC	84-3830265	SUBSIDIARY	
TGA Aurora DC III LLC	84-3285557	SUBSIDIARY	
TGA Baltimore IC LLC	84-3475931	SUBSIDIARY	
TGA Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY	
TGA Beachview Investor Member LLC	85-3076626	SUBSIDIARY	
TGA Beckwith Farms LLC	84-3303586	SUBSIDIARY	
TGA Bedford Park LLC	84-3314123	SUBSIDIARY	
TGA Bridge Point LLC	84-3441362	SUBSIDIARY	
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY	
TGA Cactus DC II LLC	84-2939493	SUBSIDIARY	
TGA Capital Beltway CC LLC	84-3523623	SUBSIDIARY	
TGA Center Square DC LLC	84-3487859	SUBSIDIARY	
TGA Centerpointe LLC	84-3314029	SUBSIDIARY	
TGA Central Green LLC	83-3799476	SUBSIDIARY	
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		SUBSIDIARY	
TGA East Miraloma Industrial LLC		SUBSIDIARY	

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

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

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

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

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

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

LISTING 3 (CONTINUED):

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		SUBSIDIARY	
TGA Englewood DC LLC	84-3502383	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	
Viertel Zwei Entwiclung GmbH & Co Studenthouse KG		SUBSIDIARY	(37)
Eagle Austria Holdings S.à r.l.		SUBSIDIARY	
Viertel Zwei Entwiclung GmbH & Co Studenthouse KG		SUBSIDIARY	(37)
Studenthouse Rua Manuel Pereira, S.A		SUBSIDIARY	
TK Living GPCo Sarl		SUBSIDIARY	
TK Living Partnership SCSp		SUBSIDIARY	
TK Living JVCo Sarl		SUBSIDIARY	
TGA FC Investor Member LLC		SUBSIDIARY	
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY	
Fenway Center Owner 1-2, LLC	82-2708488	SUBSIDIARY	
TGA Franklin Square IC I LLC	84-3523773	SUBSIDIARY	
TGA Franklin Square IC II LLC	84-3523813	SUBSIDIARY	
TGA Freeport DC LLC	84-3332846	SUBSIDIARY	
TGA Greenstone Logistics Center LLC		SUBSIDIARY	
TGA Hagerstown DC LLC	84-3463522	SUBSIDIARY	
TGA Hollins End LLC	84-3475313	SUBSIDIARY	
TGA I-95 DC LLC	84-3523721	SUBSIDIARY	
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY	
TGA Japan Holdings Pte Ltd		SUBSIDIARY	
TGA Japan GK Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY	
TGA JL Investor Member LLC	84-3718861	SUBSIDIARY	
TGA JL II Investor Member LLC	84-4376472	SUBSIDIARY	
661 Dulles Park CT PJV, LLC		SUBSIDIARY	
TGA JL Potomac Vista Investor Member LLC		SUBSIDIARY	
TGA Landover DC LLC	84-3523582	SUBSIDIARY	
TGA Maryland Farms Holdings LLC		SUBSIDIARY	
U.S. Cities Office Fund Maryland Farms Co-Invest		SUBSIDIARY	(10)
TGA MH Investor Member LLC	84-2765297	SUBSIDIARY	
TGA MKP Member LLC	82-1169084	SUBSIDIARY	
TGA MKP Venture LLC	82-1198745	SUBSIDIARY	
TGA MKP REIT LLC	82-1187131	SUBSIDIARY	
TGA Montague Investor Member, LLC	81-4232788	SUBSIDIARY	
RCD TGA Pierrepont Partners LLC		SUBSIDIARY	
TGA Montrose Residences Investor Member, LLC	81-3542251	SUBSIDIARY	
The Residences at La Colombe d'Or Investors LLC	81-2872565	SUBSIDIARY	
TGA Near East LLC	83-4153778	SUBSIDIARY	
TGA Nex Investor LLC	85-1291326	SUBSIDIARY	
TGA NJAHP Investor Member LLC		SUBSIDIARY	
NJAHP Preservation Associates JV LLC		SUBSIDIARY	
TGA NJAHP II Investor Member LLC		SUBSIDIARY	
HVPF NJ BX, LLC		SUBSIDIARY	
TGA NYCAHP I Investor Member LLC	85-2859128	SUBSIDIARY	
Hudson Valley Preservation Fund II, LLC		SUBSIDIARY	
TGA North Miller Industrial LLC		SUBSIDIARY	
TGA North Orange Industrial LLC		SUBSIDIARY	
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY	
TGA O'Hare Logistics Center IV LLC	84-4774106	SUBSIDIARY	
TGA Park 355 LLC	84-3254652	SUBSIDIARY	
TGA Park 55 LLC	84-3254103	SUBSIDIARY	
TGA Park 88 LLC	84-3254979	SUBSIDIARY	

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 Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY
TGA Prairie Point LLC	84-3285659	SUBSIDIARY
TGA Renton Park 405 LLC		SUBSIDIARY
TGA Sandy Commerce Park LLC	83-2938932	SUBSIDIARY
TGA Somerset IC LLC	84-3487605	SUBSIDIARY
TGA Somerset IC II LLC	84-3476142	SUBSIDIARY
TGA Sparrow Investor LLC	85-2863856	SUBSIDIARY
Sparrow Realty Investment I LLC		SUBSIDIARY
TGA Sterling DC LLC	84-3255382	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 Owner LLC	84-3055465	SUBSIDIARY
TGAP The Warehouse At CH LLC	84-3055701	SUBSIDIARY
TGA Tri-State Commerce Center LLC		SUBSIDIARY
TGA Van Dorens West LLC	84-3830895	SUBSIDIARY
TGA Vista Point South LLC	84-3441798	SUBSIDIARY
TGA Washington DC CC LLC	84-3527380	SUBSIDIARY
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY
TGA Yorktown 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

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

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

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

LISTING 3 (CONTINUED):

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	
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY	
Everbank Funding, LLC	37-17181179	SUBSIDIARY	
TIAA FSB	59-3531592	SUBSIDIARY	
AMC Holding, Inc.	59-3547521	SUBSIDIARY	
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY	
Business Property Lending, Inc.	36-1208070	SUBSIDIARY	
Elite Lender Services, Inc.	11-3642567	SUBSIDIARY	
Tygris Commercial Financial Group, Inc.	61-1560018	SUBSIDIARY	
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY	
Tygris Asset Finance, Inc.	26-2483829	SUBSIDIARY	
TIAA GBS Holding LLC	81-1241294	SUBSIDIARY	
TIAA GBS Singapore Holding Company Pte. Ltd.		SUBSIDIARY	
TIAA Global Business Services (India) Private Limited		SUBSIDIARY	
TIAA Global Ag Holdco LLC	27-5551198	SUBSIDIARY	
Global Agriculture AIV (US) LLC	45-5044364	SUBSIDIARY	
Global Ag Properties USA LLC	45-1531685	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(19)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Pty, Ltd		SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(38)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(39)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(40)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(39)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agricolas Ltda.		SUBSIDIARY	
Jatobá Propriedades Agrícolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agricolas S.A.		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	
Tparone Participações S.A.		SUBSIDIARY	
Toperone Agrícola S.A.		SUBSIDIARY	
Tpartwo Participações S.A.		SUBSIDIARY	
Topertwo Agrícola S.A.		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(38)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(40)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	
TIAA Global Equity Income, LLC	46-2860100	SUBSIDIARY	
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY	
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY	
Actgas, LLC	45-1286237	SUBSIDIARY	
Actoil Bakken, LLC	46-3410649	SUBSIDIARY	
Actoil Utica, LLC	46-3628993	SUBSIDIARY	
TIAA Realty, LLC	11-3519531	SUBSIDIARY	
T-C 77 Central LLC	81-0902394	SUBSIDIARY	
T-C 680 Belleville LLC	47-2249307	SUBSIDIARY	
T-C Port Northwest Development, LLC	46-2678242	SUBSIDIARY	
TGA 70 Federal Street LLC	81-3961919	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY
Global Timber Resources LLC	46-3210500	SUBSIDIARY
Global Timber SA LLC	46-3909387	SUBSIDIARY
Global Timber International LLC	46-3899490	SUBSIDIARY
Global Timber Spain, SL		SUBSIDIARY
Forestal Monterrey Colombia SAS	98-1206384	SUBSIDIARY
Forestal GTR Chile Limitada		SUBSIDIARY
Global Timber Resources Colombia, S.A.S.		SUBSIDIARY
Monte Fresnos Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY
Monte Fresnos, S.A.		SUBSIDIARY
Taurion Asociacion Agraria de Responsabilidad LTDA		SUBSIDIARY
Taurion, S.A.		SUBSIDIARY
GT Europe Cooperatief U.A.		SUBSIDIARY
Global Timber NL, B.V.		SUBSIDIARY
GTR Brasil Participacoes Ltda		SUBSIDIARY
Brasilwood Reflorestamento S.A.		SUBSIDIARY
Brasilwood Terras Florestais S.A.		SUBSIDIARY
Khaya Woods Investimentos Florestais LTDA.		SUBSIDIARY
Mamoneira Agropastoril S.A.		AFFILIATE
Jatoba Brasil Investimentos Florestais Ltda		SUBSIDIARY
Paineira Investimentos Florestais S.A.		SUBSIDIARY
IPOPEMA 95 Closed Investment Fund of Non-Public Assets		SUBSIDIARY
EKO Topola Sp. z.o.o.		SUBSIDIARY
Brusno Resort Sp. z.o.o.		SUBSIDIARY
TIAA Infrastructure Investments, LLC	45-3479281	SUBSIDIARY
730 Parking LLC	81-5307354	SUBSIDIARY
730 Interpark, LLC	81-5302296	SUBSIDIARY
A-30 Canadian Transport Inc.		SUBSIDIARY
1867 Infrastructure Holdings Inc.		SUBSIDIARY
ACS NA30 Holding Inc.		SUBSIDIARY
Nouvelle Autoroute 30, s.e.n.c.		AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
North American Sustainable Energy Fund, L.P.	46-5279686	SUBSIDIARY
McCommas Bluff Holdings LLC		AFFILIATE
Dallas Clean Energy, LLC		AFFILIATE
Dallas Clean Energy McCommas Bluff, LLC		AFFILIATE
Energy Power Investment Company, LLC		SUBSIDIARY
EPP Renewable Energy, LLC		SUBSIDIARY
EPP New Jersey Biogas, LLC		SUBSIDIARY
EPP New Jersey Solar, LLC		SUBSIDIARY
North American Sustainable Energy Fund GP, LLC		SUBSIDIARY
North American Sustainable Energy Manager, LLC		SUBSIDIARY
TIAA RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2355773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA Shared Services, LLC		SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
TIAA SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY
Catalina Solar Lessee, LLC		SUBSIDIARY
SG Solutions, LLC	56-2492641	AFFILIATE
AE Investor II, LLC	27-0195010	SUBSIDIARY

(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.

(38) 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.

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
TIAA Super Regional Mall Member Sub, LLC	45-3164600	SUBSIDIARY
T-C Super Regional Mall Venture, LLC	45-3164764	SUBSIDIARY
T-C International Plaza REIT LLC	46-4623585	SUBSIDIARY
T-C International Plaza Investor GP LLC	46-4653326	SUBSIDIARY
T-C International Plaza Investor LP LLC	46-4680948	SUBSIDIARY
Tampa Westshore Associates Limited Partnership	38-3173536	AFFILIATE
T-C Las Vegas Retail REIT LLC	46-2713521	SUBSIDIARY
T-C Las Vegas Retail Investor LLC	46-2726147	SUBSIDIARY
Grand Canal Shoppes Holdings, LLC		AFFILIATE
T-C Midwest REIT, LLC	45-3165203	SUBSIDIARY
T-C Midwest Retail, LLC	45-2211957	SUBSIDIARY
CBL/T-C, LLC		SUBSIDIARY
T-C Montgomery Mall REIT, LLC	45-3164998	SUBSIDIARY
T-C Montgomery Mall, LLC	27-4117159	SUBSIDIARY
Montgomery Mall of Maryland, LLC	95-4658637	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY
TIAA Endowment & Philanthropic Services, LLC	20-5631854	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
UK PPP Investments, LP		SUBSIDIARY
Wigg (Holdings) Limited		SUBSIDIARY
Wigg Investments Limited		SUBSIDIARY
Merseylink (Holdings) Limited		AFFILIATE
Merseylink (Finance) Limited		AFFILIATE
Merseylink Limited		AFFILIATE
Merseylink (Issuer) plc		AFFILIATE
U.S. Cities Industrial Fund LP		AFFILIATE
U.S. Cities Retail Fund LP	82-3970010	SUBSIDIARY
U.S. Cities Retail Fund REIT LLC	82-4016503	SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC	82-4069923	SUBSIDIARY
U.S. Cities Retail Fund Operating LP	82-4037905	SUBSIDIARY
T-C 919 N. Michigan Avenue Retail, LLC	46-0750331	SUBSIDIARY
USCRF KRG JV Investor Member LLC		SUBSIDIARY
KRG – USCRF Retail Portfolio LLC		SUBSIDIARY
KRG 951 & 41, LLC		SUBSIDIARY
KRG Livingston Center, LLC		SUBSIDIARY
KRG-USCRF Plaza Volente, LLC		SUBSIDIARY
U.S. Core-Plus Real Estate Debt Fund LP	82-3988257	SUBSIDIARY
CRED REIT LLC	82-3760575	SUBSIDIARY
CRED REIT Holdco LLC	47-1938723	SUBSIDIARY
CRED Glenhardie LLC	84-2113010	SUBSIDIARY
CRED HQ LLC	85-1296109	SUBSIDIARY
CRED REIT Holdco Seller LLC	83-2024014	SUBSIDIARY
CRED REIT Holdco TRS LLC	81-1392434	SUBSIDIARY
CRED REIT Manager LLC	82-4800804	SUBSIDIARY
CRED REIT Member LP	82-5347019	SUBSIDIARY
CRED Sawtelle LLC	83-2267896	SUBSIDIARY
CRED Slabtown LLC	83-3184068	SUBSIDIARY
CRED West Coast Industrial LLC	83-4107560	SUBSIDIARY
Western A Midwest TN, LLC	84-3440905	SUBSIDIARY
WRC Properties, LLC	51-0141732	SUBSIDIARY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			13-6110585	3792687			TIAA Board of Overseers	NY	UDP					N	
1216	Teachers Insurance and Annuity Association of America	69345	13-1624203	1607170	315038		Teachers Insurance and Annuity Association of America	NY		TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			45-2401857	4618298			730 Holdings, LLC	DE	NIA	TIAA Board of Overseers	Ownership	100.000	TIAA Board of Overseers	N	
			13-6022042		777535		College Retirement Equities Fund	NY	NIA	CREF Board of Overseers	Board		CREF Board of Overseers	N	
1216	Teachers Insurance and Annuity Association of America	60142	13-3917848	4314415	1429401		TIAA-CREF Life Insurance Company	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1595484	4747826			Nuveen, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3407371	5042621			Nuveen Services, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3905273	4599865			TIAA-CREF Asset Management, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1272900	4952732			L&C Special Member Holdco, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3889185	4866932			GTR Special Member Holdco LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4374969				TIAA International GP LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3586142	4314303	887793		TIAA-CREF Investment Management, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3870972	4716541			Nuveen Alternative Holdings, LLC	DE	DS	TIAA-CREF Asset Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1467545	4974190			AGR Partners LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4853278				AGR Services LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	100
			36-4853278				AGR Services LLC	DE	DS	AGR Partners LLC	Ownership	99.000	TIAA Board of Overseers	N	100
			83-4328253				Nuveen Agribusiness Fund III GP, LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1870559	5010657			TGAM Agribusiness Fund GP LLC	DE	DS	AGR Partners LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5558395	4724096			Beaver Investments Holdings, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0026976	4724108	1392090		GreenWood Resources, Inc.	DE	DS	Beaver Investments Holdings, LLC	Ownership	88.690	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724377			GWR SA, Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
				4724395			GreenWood Resources Chile, S.A.	CHL	DS	GreenWood Resources SA, Ltd.	Ownership	95.000	TIAA Board of Overseers	N	
			98-1016332	4868392			GWR Europe Ltd.	GBR	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1016335	4868404			GreenWood Resources Poland sp Z.o.o.	POL	DS	GWR Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			47-4557075	4887580			Greenwood Resources Forest Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	Greenwood Resources Forest Management, LLC	Ownership	99.000	TIAA Board of Overseers	N	200
							GWR Uruguay S.A.	URY	DS	Greenwood Resources Forest Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4796600			Greenwood Resources Colombia SAS	COL	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-3156644	4844369			Churchill Asset Management LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	75.000	TIAA Board of Overseers	N	
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	1.000	TIAA Board of Overseers	N	300
			36-4851864	5083688			CAM HR Resources LLC	DE	DS	Churchill Asset Management LLC	Ownership	99.000	TIAA Board of Overseers	N	300
			82-3187734				Churchill Agency Services LLC	DE	DS	Churchill Asset Management LLC	Ownership	75.000	TIAA Board of Overseers	N	
							Churchill Feeder Fund GP II S.a.r.l.	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-1177850				Churchill Fund GP II LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1449979				Churchill Fund GP II Sarl	LUX	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-0735838	5106484			Churchill Special Member LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-3784145				Churchill Warehouse LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Administration LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1817732	5041615			TGAM Churchill Fund GP LLC	DE	DS	Churchill Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044435	4867658			Global AG AIV (CN) GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5044681	4867667			Global Agriculture AIV (CN), LP	DE	DS	Global AG AIV (CN) GP, LLC	Management		TIAA Board of Overseers	N	
			47-1192644	4753564			Global Ag II AIV GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
							VRE-NRE Maryland Farms Venture	DE	DS	U.S. Cities Office Fund Maryland Farms Co-Invest	Ownership	97.000	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 Holding Company II LLC	DE	DS	U.S. Strategic Industrial Fund II LP	Ownership	100.000	TIAA Board of Overseers	N	
							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	
			46-1163394	4617639			TIAA International Holdings 2 Limited	GBR	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4618074			TIAA International Holdings 3 Limited	GBR	DS	TIAA International Holdings 2 Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 3 Limited	Ownership	99.000	TIAA Board of Overseers	N	1100
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	.1.000	TIAA Board of Overseers	N	1100
			98-1127648	4618195			Nuveen Administration Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128805	4618216			Nuveen Europe Holdings Limited	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715964			Asia Pacific Cities Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715955			Henderson European Retail Property Fund Management Sarl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
							Nuveen Alternatives Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Asset Management Europe S.à.r.l	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715937			Nuveen Fund (Europe) Management Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716756			Nuveen Fund Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716774			Nuveen Management AIFM Limited	GBR	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715946			Nuveen Management Company (Luxembourg) No 1 Sàrl	LUX	DS	Nuveen Europe Holdings Limited	Ownership	94.900	TIAA Board of Overseers	N	
				4716765			Nuveen Property Management (Jersey) Limited	JEY	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Real Estate Services GmbH (Austria)	AUT	DS	Nuveen Europe Holdings Limited	Ownership	100.000	TIAA Board of Overseers	N	
			98-1128787	4618243			Nuveen FCACO Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4716783			Nuveen Real Estate Management Ltd	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4716868			Nuveen Shopping Centre Verwaltungs GmbH	DEU	DS	Nuveen Real Estate Management Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-0582851	4313182			TIAA-CREF Asset Management UK Limited	GBR	DS	Nuveen FCACO Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1127632	4618261			Nuveen Group Holdings Ltd	GBR	DS	Nuveen Real Estate Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	

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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 *
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5147003			ERES APAC II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							ERES Europe II (GP) S.à r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4949116			European Cities Partnership (GP) S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	European Cities Partnership (GP) S.a.r.l.	Influence		TIAA Board of Overseers	N	1200
				4841247			Islazul General Partner Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715245			Matador LP General Partner Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4912763			Nuveen Consulting (Shanghai) Co Ltd	CHN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747059			Nuveen Corporate Secretarial Services Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715236			Nuveen (France) SAS	FRA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715898			Nuveen Immobilien GmbH	DEU	DS	Nuveen Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4901244			Nuveen Italy Srl	ITA	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715357			Nuveen Management Austria GmbH	AUT	DS	Nuveen Group Holdings Ltd	Ownership	65.000	TIAA Board of Overseers	N	
							Nuveen Management Finland Oy	FIN	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4747152			Nuveen Operations Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841256			Nuveen Real Estate Debt Partners (GP) Sàrl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5134816			Nuveen Real Estate Debt Partners II (GP) S.à.r.l	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Nuveen Real Estate Debt Partners II (GP) S.à.r.l	Influence		TIAA Board of Overseers	N	1300
				4715348			Nuveen Real Estate Nominees Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715919			Nuveen Singapore Private Limited	SGP	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715254			OMP (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4901235			T-C Lux Investments GP Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							TH Real Estate Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1014834	4617675			TIAA-CREF Luxembourg S.a.r.l.	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
							Tokyo Multifamily GP PTE Ltd	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4715272			UK OM (LP1) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841292			UK OM (LP1) Limited	GBR	DS	UK OM (LP1) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715290			UK OM (LP2) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841283			UK OM (LP2) Limited	GBR	DS	UK OM (LP2) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715320			UK OM (LP3) (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841274			UK OM (LP3) Limited	GBR	DS	UK OM (LP3) (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
			06-1217855	4680325			Nuveen Real Estate Property Holdings L.L.C.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0794692	4683559			Casa Partners VI GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			47-5190671	4912772			Casa Partners VII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			82-4363605				CASA Partners VIII GP, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			36-4477806	4681797			Global Investors GP, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-2537749	4681809			Global Investors GP II, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3070768	4681818			Global Investors GP IV, L.L.C.	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3647870	5116607			U.S. Cities Industrial CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3698954	5116616			U.S. Cities Multifamily CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3734470	5116625			U.S. Cities Office CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3493929	5057652			U.S. Cities Retail CPF Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3416812	4312916			Westchester Group Investment Management Holding Company, Inc.	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-3417683	4312925			Westchester Group Investment Management, Inc.	DE	DS	Westchester Group Investment Management Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Ownership	91.110	TIAA Board of Overseers	N	
			37-1261935	4617693			Terra Land Co.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-6589484	4747200			The Plata Wine Partners Trust	CA	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1193973	4618186			Westchester Group Farm Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4618207			Westchester Group of Australia Pty Ltd.	AUS	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group 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	1400
				4914730			Westchester Group of Poland Sp. Z.o.o.	POL	DS	Westchester Group of Europe Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group SRL	ROU	DS	Westchester Group of Poland Sp. Z.o.o.	Ownership	.1.000	TIAA Board of Overseers	N	1400
			37-1194491	4618225			Westchester Group Real Estate, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Real Estate, Inc.	Ownership	.1.000	TIAA Board of Overseers	N	1500
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1500
			84-3766552				Westchester NGFF Investment LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-3751978				Nuveen Capital Markets LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-4025630				Symphony Alternative Asset Management LLC	DE	DS	Nuveen Capital Markets LLC	Ownership	100.000	TIAA Board of Overseers	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	N	1600
			36-7364377	4774783			Nuveen Investments Holdings, Inc.	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments Holdings, Inc.	Ownership	49.000	TIAA Board of Overseers	N	1600
							Symphony Risk Retention Finance LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Overseers	N	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen TALF Opportunities GP, LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-3987258	4599052			485 Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			16-1735872	4601209			TCPC Associates, LLC	DE	DS	485 Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3091169	5026603			730 Data Centers, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-0793232	5154029			730 Aviator, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3106043	5036303			730 Databridge, LLC	DE	DS	730 Data Centers, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2616735	4801719			730 Power Development, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2622825	4810784			730 Carroll, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4949107			730 Cricket, LLC	DE	DS	730 Power Development, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5363027	4936116			730 Telecom LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Transmission, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							730 Hotspur, LLC	DE	DS	730 Transmission, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042885	4599801			730 Texas Forest Holdings, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	Teachers Insurance and Annuity Association of America	Ownership	99.500	TIAA Board of Overseers	N	1700
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
			13-4040842	4601722			TIAA Timberlands I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4085431	4601740			TIAA Timberlands II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	TIAA Timberlands I, LLC	Ownership	99.500	TIAA Board of Overseers	N	1800
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1800
			38-3847245	4602840			Actoil, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3373066	4602916			Actoil Colorado, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4651521			Great Western Petroleum LLC	DE	DS	Actoil Colorado, LLC	Influence		TIAA Board of Overseers	N	
				4747134			ASC Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			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	

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			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2672630	4600033			Ceres Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			37-1555322	4601816			Premiere Agricultural Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			80-0843991	4628596			Loma del Rio Vineyards, LLC	DE	DS	Premiere Agricultural Properties, LLC	Ownership	45.000	TIAA Board of Overseers	N	1900
			36-4620107	4601825			Premiere Columbia Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0449681	4601834			Premiere Farm Properties, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3484719	4601843			Demeter Agricultural Properties II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0352203	4628372			International Agricultural Investors, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.240	TIAA Board of Overseers	N	
				4633321			IAI Australia Pty., Ltd.	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633330			IAI Australia Trust	AUS	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0460488	4633358			IAI USA, LLC	DE	DS	International Agricultural Investors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2745365	4628363			International Agricultural Investors Fund II, LLC	DE	DS	Ceres Agricultural Properties, LLC	Ownership	99.000	TIAA Board of Overseers	N	
				4633303			IAI Australia Fund II, Pty., Ltd.	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4633312			IAI Australia Fund II Trust	AUS	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2747755	4633349			IAI USA Fund II, LLC	DE	DS	International Agricultural Investors Fund II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			98-1402136				Churchill Middle Market CLO IV Ltd.	CYM	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1810508	5041624			Churchill Middle Market Senior Loan Fund, LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
							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	
				4785930			T-C 1608 Chestnut General Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut General Partner LLC	Ownership	1.000	TIAA Board of Overseers	N	2000
				4785958			T-C 1608 Chestnut Limited Partner LLC	DE	DS	CPF/UIR Joint Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843371			1608 Chestnut Partners LP	DE	DS	T-C 1608 Chestnut Limited Partner LLC	Ownership	99.000	TIAA Board of Overseers	N	2000
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	

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			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			98-0580879	4633947			DWM Microfinance Equity Fund I	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			04-3718449	4643003			Envisage Information Systems, LLC	NY	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			30-0701953	4633974			EPP LFG I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
				4894805			Global Real Estate Debt Partners Fund I (UK)	LUX	DS	Teachers Insurance and Annuity Association of America	Ownership	36.300	TIAA Board of Overseers	N	2100
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	1300
			20-1930384		1684621		Gresham CMS Fund, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	98.080	TIAA Board of Overseers	N	
			32-0509812		1699398		GreshamQuant ACAR Fund LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	62.690	TIAA Board of Overseers	N	
			81-0737062	4952750			Growth Capital Fund I, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	94.000	TIAA Board of Overseers	N	
							Growth Capital Fund II, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4860556			Inception GP LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-2031403	4860800			Inception Partners IV, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			46-2062147	4860819			Inception Partners V, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			27-4149157	4860846			Infra Alpha, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3900641	4860855			EMG Investments, LLC	DE	DS	Infra Alpha, LLC	Influence		TIAA Board of Overseers	N	
			47-4169877	4874656			Lewis & Clark Timberlands, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	57.400	TIAA Board of Overseers	N	
			47-4187541	4876436			L&C Log Co, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4196668	4945967			L&C Tree Farms, LLC	DE	DS	Lewis & Clark Timberlands, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5300478	4946384			L&C TRS LLC	DE	DS	L&C Tree Farms, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2007833	4635334			Liberty M & R SPV II, LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4601852			Mansilla Participacoes LTDA	BRA	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4634654			Radar Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Ownership	65.770	TIAA Board of Overseers	N	2200
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	

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				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	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4912781			ND Europe Office Holding S.à r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2300
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	2400
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Influence		TIAA Board of Overseers	N	
							CHOP OPCI	FRA	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435873				Cityhold Iconic Holding SAS	FRA	DS	CHOP OPCI	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433967				Cityhold Iconic Hotel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433956				Cityhold Iconic Office SCI	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433960				Cityhold Iconic Retail SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433975				Cityhold Iconic Youth Hostel SNC	FRA	DS	Cityhold Iconic Holding SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4925558			Cityhold Nymphe S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2300
				4920094			Cityhold Propco 6 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1433939				Cityhold Iconic Hotel OPCO SAS	FRA	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1435880				Cityhold Iconic Investment S.à r.l.	LUX	DS	Cityhold Propco 6 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925521			Cityhold Propco 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4612746			36 Rue La Fayette SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4613828			SAS Roosevelt	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914767			Roosevelt Participation S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615578			SNC Roosevelt	FRA	DS	SAS Roosevelt	Ownership	99.990	TIAA Board of Overseers	N	2500
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Overseers	N	2500
				4612876			Courcelles 70 SAS	FRA	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	Cityhold Propco 9 S.à r.l.	Ownership	88.000	TIAA Board of Overseers	N	2400
				4925549			Cityhold Propco 7 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925615			Cityhold Propco 10 S.à r.l.	LUX	DS	Cityhold Euro S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Gouden Bocht Monumenten B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			98-1438380				Redevelopment Property II B.V.	NLD	DS	Cityhold Propco 9 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925633			Cityhold Propco 12 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold EST Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses Coöperatief U.A.	NLD	DS	Cityhold EST Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold Prinses AcquiCo Coöperatief BV	NLD	DS	Cityhold Prinses Coöperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
							Arc Portfolio Owner Prinses B.V.	NLD	DS	Cityhold Prinses AcquiCo Coöperatief BV	Ownership	100.000	TIAA Board of Overseers	N	
							Cityhold GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold GC Investment S.à r.l.	Influence		TIAA Board of Overseers	N	

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				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2600
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2600
				4949198			CLOF Victoria Nominee 1 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4949228			CLOF Victoria Nominee 2 Limited	GBR	DS	London Belgrave Unit Trust	Ownership	100.000	TIAA Board of Overseers	N	
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2700
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2700
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2800
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2800
				4920076			SMA Holding S.à r.l.	LUX	DS	Cityhold UK Investment S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919744			70 St Mary Axe Unit Trust	JEY	DS	SMA Holding S.à r.l.	Ownership	99.900	TIAA Board of Overseers	N	2900
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2900
				4920067			HV Properties S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4925763			HV Freehold S.à r.l.	LUX	DS	HV Properties S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614704			TIAA Lux 9 S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4615738			SAS Malachite	FRA	DS	TIAA Lux 9 S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
				4616847			SNC Garnet-TIAA	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616856			SNC La Defense	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616865			SNC Lazuli	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4616874			SNC Peridot	FRA	DS	SAS Malachite	Ownership	100.000	TIAA Board of Overseers	N	
				4612997			T-C Neuperlach Development S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4613015			T-C Pep Holding S.a.r.l.	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4617497			T-C Pep Property S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4617488			T-C Pep Asset S.a.r.l.	LUX	DS	T-C Pep Holding S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4614674			TIAA Lux 11 S.a.r.l	LUX	DS	ND Europe S.a.r.l.	Ownership	51.000	TIAA Board of Overseers	N	
				4615635			Gropius Passagen Verwaltungs GmbH	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615644			Gropius S.a.r.l	LUX	DS	TIAA Lux 11 S.a.r.l	Ownership	80.000	TIAA Board of Overseers	N	
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	Gropius S.a.r.l	Ownership	99.800	TIAA Board of Overseers	N	3000
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	N	3000
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612906			Erlangen Arcaden Verwaltungs GmbH	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371171	4611851	1378575		U.S. Cities Fund, LP	DE	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371379	4614638			U.S. Cities Fund REIT, LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			20-1364650	4617590			U.S. Cities Fund Operating GP, LLC	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1371235	4617602			U.S. Cities Fund Operating, LP	DE	DS	U.S. Cities Fund REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5061808	4702928			T-C Falls Center Townhouses LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			26-1700245	4617853			T-C King Street Station LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3738136	5115495			U.S. Cities Industrial CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3681230	5115972			U.S. Cities Industrial CPF Fund REIT LLC	DE	DS	U.S. Cities Industrial Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3671343	5116755			U.S. Cities Industrial CPF Fund Operating GP LLC	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3757117	5116250			U.S. Cities Industrial CPF Fund Operating LP	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3765537	5115507			U.S. Cities Multifamily CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3870674	5115963			U.S. Cities Multifamily CPF Fund REIT LLC	DE	DS	U.S. Cities Multifamily Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3716920	5116782			U.S. Cities Multifamily CPF Fund Operating GP LLC	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3814378	5115516			U.S. Cities Office CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3911937	5115945			U.S. Cities Office CPF Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			81-3881522	5116595			U.S. Cities Office CPF Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3839479	5116791			U.S. Cities Office CPF Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3437405	5057689			U.S. Cities Retail CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3573421	5066403			U.S. Cities Retail CPF Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3578259	5086924			U.S. Cities Retail CPF Fund Operating GP LLC	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3473773	5075713			U.S. Cities Retail CPF Fund Operating LP	DE	DS	U.S. Cities Retail Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-4116676	4618092			T-C Potomac Promenade LLC	DE	DS	U.S. Cities Retail Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-4935916	4952611			TCAM Core Prop Fund REIT 2 LLC	DE	DS	U.S. Cities Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4183425				New York City Property Fund II LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	86.300	TIAA Board of Overseers	N	
			83-4678924				New York City Property Fund REIT LLC	DE	DS	New York City Property Fund II LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4701919				New York City Fund Operating GP LLC	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4671194				New York City Property Fund Operating LP	DE	DS	New York City Property Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3388831				125 West End Investors LLC	DE	DS	New York City Property Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
							125 West End Holdings LLC	DE	DS	125 West End Investors LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4653622				125 West End Associates LLC	DE	DS	125 West End Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2320652				NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-1895540				Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1834824				Global Farmland Properties LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-1857338				US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1842298				US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-1880235				US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen 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	
							Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	68.860	TIAA Board of Overseers	N	
							Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	74.420	TIAA Board of Overseers	N	
			81-2429791	5194061			Nuveen Real Estate U.S. Strategic Industrial Fund I LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			26-4750562	4600846			Occator Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-1768969	4611860			AGR Agricultural Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643861			Ridley Corporation Limited	AUS	DS	AGR Agricultural Investments	Influence		TIAA Board of Overseers	N	
				5106475			Mandala Food Co-Investment Holdings II SPV	MUS	DS	Occator Agricultural Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1125143	4628608			Materra, LLC	CA	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4621336	4644475			Teays River Investments, LLC	DE	DS	Occator Agricultural Properties, LLC	Influence		TIAA Board of Overseers	N	
			26-4248579	4313025			Oleum Holding Company, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
							2234328 Alberta ULC	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4313100			Polar Star Canadian Oil and Gas Holding, Inc.	CAN	DS	Oleum Holding Company, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4612755			Adastra Management, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Management		TIAA Board of Overseers	N	
			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	

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			81-6646838	5018644			Primary Residential Individual Mortgage Entity Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4611927			Forestal y Agricola Silvoligna Chile Limitada	CHL	DS	Renewable Timber Resources, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			03-0543113	4868637			Siguler Guff Third Avenue, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4858629			Social Infra, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4630601			Stichting Bewaarder Ziemia Fund	NLD	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-2525521	4998468			T-C 400 Montgomery, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5077128			400 Montgomery Investors, LLC	DE	DS	T-C 400 Montgomery, LLC	Ownership	97.500	TIAA Board of Overseers	N	
			27-4123754	4601777			T-C 685 Third Avenue Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			27-3095569	4644000	1510620		T-C 685 Third Avenue, LLC	DE	DS	T-C 685 Third Avenue Member, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			61-1754745	4843915			T-C 685 Third Avenue Owner LLC	DE	DS	T-C 685 Third Avenue, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4969690	4653972			T-C 699 Bourke Street LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2490530	4998431			T-C Australia RE Holdings I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2506975	5003426			T-C Australia RE Holdings II, LLC	DE	DS	T-C Australia RE Holdings I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5084966			TIAA Australia Real Estate Trust	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5195255			TGA Miller Holding Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5201820			TGA Miller Street Trust	AUS	DS	TGA Miller Holding Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5085749			TIAA Melbourne Retail Holding 1 Trust	AUS	DS	TIAA Australia Real Estate Trust	Ownership	100.000	TIAA Board of Overseers	N	
				5087891			TIAA Melbourne Retail Asset 1 Trust	AUS	DS	TIAA Melbourne Retail Holding 1 Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Australia Real Estate Trust 2	AUS	DS	T-C Australia RE Holdings II, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 1	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 2	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 3	AUS	DS	TGA PBSA Hold Trust	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Hold Trust 2	AUS	DS	TGA Australia Real Estate Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
							TGA PBSA Asset Trust 4	AUS	DS	TGA PBSA Hold Trust 2	Ownership	100.000	TIAA Board of Overseers	N	
			47-2363168	4794503			T-C Europe Holding Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-2369576	4794473			T-C Europe LP	DE	DS	T-C Europe Holding Inc.	Ownership	1.000	TIAA Board of Overseers	N	3100
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	N	3100
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Overseers	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	

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

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			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-1828055	4612036			T-C 475 Fifth Avenue Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1839003	4614889			T-C 475 Fifth Avenue Venture LLC	DE	DS	T-C 475 Fifth Avenue Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-3229803	4617330	1577564		T-C 475 Fifth Avenue, LLC	DE	DS	T-C 475 Fifth Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2189075	4763312			T-C 800 17th Street NW Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2118640	4763787			T-C 800 17th Street NW Venture LLC	DE	DS	T-C 800 17th Street NW Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2069910	4767730	1629146		T-C 800 17th Street NW Owner LLC	DE	DS	T-C 800 17th Street NW Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4665824	4904366			T-C 888 Brannan Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4684031	4904955			T-C 888 Brannan Venture LLC	DE	DS	T-C 888 Brannan Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-4674147	4908319			T-C 888 Brannan Owner LLC	DE	DS	T-C 888 Brannan Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-5605380	4971845			T-C 888 Brannan TRS, LLC	DE	DS	T-C 888 Brannan Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479701	4612081			T-C 2300 Broadway, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1220681	4612139			T-C Aspira LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1791581	4612054			T-C Franklin Square Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1794486	4615569			T-C Franklin Square Venture LLC	DE	DS	T-C Franklin Square Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			26-0011770	4617611	1577581		TIAA Franklin Square, LLC	DE	DS	T-C Franklin Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2023405	4763303			T-C Hall of States Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2043468	4763796			T-C Hall of States Venture LLC	DE	DS	T-C Hall of States Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-2034237	4767749	1629145		T-C Hall of States Owner LLC	DE	DS	T-C Hall of States Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4045658	4612148			T-C Kings Crossing, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1120016	4601973			T-C Legacy Place Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-0876833	4628550			Legacy Place Associates, LLC	MA	DS	T-C Legacy Place Member, LLC	Ownership	50.000	TIAA Board of Overseers	N	
							300 Legacy Place Boulevard LLC	DE	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Legacy Place Properties, LLC	MA	DS	Legacy Place Associates, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2903922	4843326			T-C Republic Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2867784	4843979			T-C Republic Square Venture LLC	DE	DS	T-C Republic Square Member LLC	Ownership	50.100	TIAA Board of Overseers	N	
			47-3033681	4844659			T-C Republic Square REIT LLC	DE	DS	T-C Republic Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3091198	4844798			T-C Republic Square Mezzanine LLC	DE	DS	T-C Republic Square REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2793452	4847735			T-C Republic Square Owner LLC	DE	DS	T-C Republic Square Mezzanine LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1379500	4749969			The Flats Holding Company LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1347366	4752503			The Flats 130 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1363564	4752512			The Flats 140 DC Residential LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1367530	4751766			The Flats DC Grocery LLC	DE	DS	The Flats Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4567368	4651473			T-C JK I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK I, LLC	Ownership	51.000	TIAA Board of Overseers	N	3300
			46-4587620	4651482			T-C JK II, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4680316			Adeoti Empreendimentos Imobiliários Ltda	BRA	DS	T-C JK II, LLC	Ownership	49.000	TIAA Board of Overseers	N	3300
			47-4095803	4864022			T-C Lux Fund Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4896256			T-C Lux Investments Special Limited Partnership	LUX	DS	T-C Lux Fund Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
							European Cities Partnership SCSp	LUX	DS	T-C Lux Investments Special Limited Partnership	Influence		TIAA Board of Overseers	N	1200
				4894805			Global Real Estate Debt Partners Fund I (UK)	LUX	DS	T-C Lux Investments Special Limited Partnership	Ownership	24.300	TIAA Board of Overseers	N	2100
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Overseers	N	
							T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			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	3400
				5044586			Thurrock Retail Park Unit Trust	JEY	DS	T-C UK RE Holdings II, LLC	Ownership	0.500	TIAA Board of Overseers	N	3400
			47-3148337	4894869			T-C U.S. Super Regional Mall Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Management		TIAA Board of Overseers	N	
			47-5379777	4925512			T-C Waterford Blue Lagoon General Partner, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon General Partner, LLC	Ownership	1.000	TIAA Board of Overseers	N	3500
			47-5375805	4925503			T-C Waterford Blue Lagoon, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-5392075	4927785			Waterford Blue Lagoon LP	DE	DS	T-C Waterford Blue Lagoon, LLC	Ownership	50.000	TIAA Board of Overseers	N	3500
			81-0779817	4930226			Westland At Waterford REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5321319	4930196			Westland At Waterford REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5635267	4933003			Westland At Waterford General Partner LLC	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5580924	4932994			Westland At Waterford Operating LP	DE	DS	Westland At Waterford REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
				4930244			Waterford Blue Lagoon REIT General Partner LLC	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5305678	4930208			Waterford Blue Lagoon REIT LP	DE	DS	Waterford Blue Lagoon LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5642524	4933067			5201-5301 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5541032	4933012			5201-5301 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5672651	4933076			5200 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5498897	4933021			5200 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0722154	4933085			1000 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5479437	4933030			1000 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5445045	4933115			701-703 Waterford General Partner LLC	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5471474	4933049			701-703 Waterford Operating LP	DE	DS	Waterford Blue Lagoon REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			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	

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							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	
				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	

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			84-3332496				TGA 10th Street Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1645257	5183412			TGA 127-137 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2769108	5012389			TGA 299 Franklin LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-3988795	5049479			TGA 600 College Road LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2548459				TGA 730 Third Avenue Owner LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2957526				TGA 3401 North Ashton Blvd LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-4830474				TGA 3851 Grandpine Way LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2225812				TGA APAC Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA APAC Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3600
			82-2311300				TGA Real Estate Fund Holdings, LLC	DE	DS	TGA APAC Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Asia Pacific Cities Fund, FCP	LUX	DS	TGA Real Estate Fund Holdings, LLC	Ownership	27.700	TIAA Board of Overseers	N	3600
			84-3830265				TGA Auburn Business Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285557				TGA Aurora DC III LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3475931				TGA Baltimore IC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-3076626				TGA Beachview 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	
			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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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				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	
							661 Dulles Park CT PJV, LLC	DE	DS	TGA JL II Investor Member LLC	Ownership	95.000	TIAA Board of Overseers	N	
							TGA JL Potomac Vista Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3523582				TGA Landover DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Maryland Farms Holdings LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Office Fund Maryland Farms Co-Invest	DE	DS	TGA Maryland Farms Holdings LLC	Ownership	49.000	TIAA Board of Overseers	N	1000
			84-2765297				TGA MH Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1169084				TGA MKP Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-1198745				TGA MKP Venture LLC	DE	DS	TGA MKP Member LLC	Ownership	60.000	TIAA Board of Overseers	N	
			82-1187131				TGA MKP REIT LLC	DE	DS	TGA MKP Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4232788	5075722			TGA Montague Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5093780			RCD TGA Pierrepont Partners LLC	DE	DS	TGA Montague Investor Member, LLC	Ownership	51.600	TIAA Board of Overseers	N	
			81-3542251	5040542			TGA Montrose Residences Investor Member, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-2872565	5047635			The Residences at La Colombe d'Or Investors LLC	DE	DS	TGA Montrose Residences Investor Member, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			83-1916152				TGA MS Self Storage Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2379583				Morningstar NRE Self Storage Portfolio LLC	DE	DS	TGA MS Self Storage Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
							MSC Bentonville, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Boerne, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Buda, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Carolinas, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Dam Storage, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Evans Rd, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							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	

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							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Spring Branch, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC SW Austin, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Yorktown, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4153778				TGA Near East LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			85-1291326				TGA Nex Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA NJAHP Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							NJAHP Preservation Associates JV LLC	DE	DS	TGA NJAHP Investor Member LLC	Ownership	90.440	TIAA Board of Overseers	N	
							TGA NJAHP II Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							HVPF NJ BX, LLC	DE	DS	TGA NJAHP II Investor Member LLC	Ownership	90.000	TIAA Board of Overseers	N	
			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	
							Hudson Valley Preservation Fund II, LLC	DE	DS	TGA NYCAHP I Investor Member LLC	Ownership	88.800	TIAA Board of Overseers	N	
							TGA North Miller Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA North Orange Industrial LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-1934291				TGA Oak View Mall LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-4774106				TGA OHare Logistics Center IV LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254652				TGA Park 355 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254103				TGA Park 55 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3254979				TGA Park 88 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-3250233				TGA Pleasant Prairie Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3285659				TGA Prairie Point LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Renton Park 405 LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2938932				TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			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	

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

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			84-2389423				MPSP Parker Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247177				MPSP Parker MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2277774				MPSP Seven Oaks Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2290439				MPSP Seven Oaks Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2198856				MPSP Seven Oaks MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700633				MPSP Shiloh Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725391				MPSP Shiloh Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2700544				MPSP Shiloh MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428644				MPSP South Concho Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2436652				MPSP South Concho Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2261982				MPSP South Concho MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736822				MPSP Stonegate Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2736936				MPSP Stonegate Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2725560				MPSP Stonegate MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2319873				MPSP TC GH Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2331064				MPSP TC GH Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2216156				MPSP TC GH MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2389479				MPSP TC Sherman Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2428588				MPSP TC Sherman Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2247220				MPSP TC Sherman MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2345969				MPSP Wildwood Acres Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361787				MPSP Wildwood Acres Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2239609				MPSP Wildwood Acres MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2361842				MPSP Wildwood Village Homes LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2379481				MPSP Wildwood Village Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-2848439				MPSP Windsong Lender LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2861026				MPSP Windsong MHC LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-3255382				TGA Sterling DC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			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	
			84-3055465				TGAP The Warehouse At CH Owner LLC	DE	DS	TGA The Warehouse At CH Investor Member LLC	Ownership	98.500	TIAA Board of Overseers	N	
			84-3055701				TGAP The Warehouse At CH LLC	DE	DS	TGAP The Warehouse At CH Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
							TGA Tri-State Commerce Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3830895				TGA Van Dorens West LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3441798				TGA Vista Point South LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3527380				TGA Washington DC CC LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939589				TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-0723201				TGA Yorktown 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	
			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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	3800
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	3900
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Overseers	N	4000
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	3900
				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	3800
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	0.010	TIAA Board of Overseers	N	4000
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
				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	

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			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	85.480	TIAA Board of Overseers	N	
				5165454			Global Timber Resources Colombia, S.A.S.	COL	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183458			Monte Fresnos Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183421			Monte Fresnos, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183430			Taurion Asociacion Agraria de Responsabilidad LTDA	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				5183449			Taurion, S.A.	URY	DS	Global Timber Spain, SL	Ownership	100.000	TIAA Board of Overseers	N	
				4866905			GT Europe Cooperatief U.A.	NLD	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4900425			Global Timber NL, B.V.	NLD	DS	GT Europe Cooperatief U.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4901543			GTR Brasil Participacoes Ltda	BRA	DS	Global Timber NL, B.V.	Ownership	99.000	TIAA Board of Overseers	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	75.000	TIAA Board of Overseers	N	
							Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
							Khaya Woods Investimentos Florestais LTDA.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
							Mamoneira Agropastoril S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Influence		TIAA Board of Overseers	N	
				5198809			Jatoba Brasil Investimentos Florestais Ltda	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
				5198818			Paineira Investimentos Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	97.000	TIAA Board of Overseers	N	
				4801915			IPOPEMA 95 Closed Investment Fund of Non-Public Assets	POL	DS	Global Timber NL, B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				4868422			EKO Topola Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
				4802800			Brusno Resort Sp. z.o.o.	POL	DS	IPOPEMA 95 Closed Investment Fund of Non-Public Assets	Ownership	100.000	TIAA Board of Overseers	N	
			45-3479281	4599306			TIAA Infrastructure Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-5307354	51539833			730 Parking LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5302296	5157879			730 Interpark, LLC	DE	DS	730 Parking LLC	Ownership	100.000	TIAA Board of Overseers	N	
							A-30 Canadian Transport Inc.	CAN	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							1867 Infrastructure Holdings Inc.	CAN	DS	A-30 Canadian Transport Inc.	Ownership	51.000	TIAA Board of Overseers	N	
							ACS NA30 Holding Inc.	CAN	DS	1867 Infrastructure Holdings Inc.	Ownership	100.000	TIAA Board of Overseers	N	
							Nouvelle Autoroute 30, s.e.n.c.	CAN	DS	Iridium Nouvelle Autoroute 30 Inc.	Ownership	50.000	TIAA Board of Overseers	N	
			38-3857916	4602813			I 595 Toll Road, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5279686	4810775			North American Sustainable Energy Fund, L.P.	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4895660			McCommas Bluff Holdings LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Influence		TIAA Board of Overseers	N	
				4896331			Dallas Clean Energy, LLC	DE	DS	McCommas Bluff Holdings LLC	Ownership	51.000	TIAA Board of Overseers	N	
				4900407			Dallas Clean Energy McCommas Bluff, LLC	DE	DS	Dallas Clean Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4946852			Energy Power Investment Company, LLC	DE	DS	North American Sustainable Energy Fund, L.P.	Ownership	90.500	TIAA Board of Overseers	N	
				4947318			EPP Renewable Energy, LLC	DE	DS	Energy Power Investment Company, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Biogas, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							EPP New Jersey Solar, LLC	DE	DS	EPP Renewable Energy, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							North American Sustainable Energy Fund GP, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	99.900	TIAA Board of Overseers	N	
							North American Sustainable Energy Manager, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-2665869	4601115			TIAA Oil and Gas Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-1286237	4602877			Actgas, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3410649	4602925			Actoil Bakken, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	

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			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	
							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	
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	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	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterisk	Explanation
0100	AGR Services LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by AGR Partners LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0200	Greenwood Resources Brasil, Ltda. is ultimately controlled and owned entirely by TIAA, with 99% owned by Greenwood Resources Forest Management, LLC and 1% owned by GreenWood Resources, Inc.
0300	CAM HR Resources LLC is ultimately controlled and owned entirely by TIAA, with 99% owned by Churchill Asset Management LLC and 1% owned by Nuveen Alternative Holdings, LLC.
0400	TIAA European Farmland Fund GP LP is ultimately controlled and owned entirely by TIAA, with 50% owned by Nuveen Alternative Services, LLC and 50% owned by TEFF Holdco LLC
0500	TGAM APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0600	TGAM HK HC LLC is ultimately controlled and owned entirely by TIAA, with TGAM APAC LLC, TGAM Asia LLC, TIAA International APAC LLC and TIAA International Asia LLC each owning 25%
0700	TGAM Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0800	TIAA International APAC LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
0900	TIAA International Asia LLC is ultimately controlled and owned entirely by TIAA, with TGAM Subsidiary HC LLC, TIAA International Subsidiary HC LLC and Nuveen International Holdings LLC each owning 33.33%
1000	U.S. Cities Office Fund Maryland Farms Co-Invest is ultimately controlled and owned entirely by TIAA, with 51% owned by USCOF Maryland Farms Holdings LLC and 49% owned by TGA Maryland Farms Holdings LLC.
1100	Nuveen Real Estate Limited is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA International Holdings 3, Ltd. and 1% owned by TIAA International Holdings 1, Ltd.
1200	European Cities Partnership SCSp is owned 29.8% by T-C Lux Investments Special Limited Partnership and 1% by European Cities Partnership (GP) S.à.r.l.
1300	Global Real Estate Debt Partners Fund II (UK) SCSp is ultimately controlled by TIAA, with 18.75% owned by TIAA and 0.5% owned by Nuveen Real Estate Debt Partners II (GP) S.à.r.l.
1400	Westchester Group SRL is controlled and owned entirely by TIAA, with 99% owned by Westchester Group of Europe Ltd. and 1% owned by Westchester Group of Poland Sp. Z.o.o.
1500	Westchester Group South America Gestao de Investimentos Ltda. is controlled and owned entirely by TIAA, with 99% owned by Westchester Group Investment Management, Inc. and 1% owned by Westchester Group Real Estate, Inc.
1600	Symphony Asset Management, LLC is ultimately controlled and owned entirely by TIAA, with 51% owned by Nuveen Investments, Inc. and 49% owned by Nuveen Investments Holdings, Inc.
1700	730 Texas Timberlands II, Ltd. is ultimately controlled and owned entirely by TIAA, which directly owns 99.5%. 730 Texas Forest Holdings, Inc., which is owned 100% by TIAA, owns .5%.
1800	730 Texas Timberlands, Ltd. is ultimately controlled and owned entirely by TIAA, with 99.5% owned by TIAA Timberlands I, LLC and .5% owned by 730 Texas Forest Holdings, Inc.
1900	Loma del Rio Vineyards, LLC is ultimately controlled and owned entirely by TIAA, with 45% owned by Premiere Agricultural Properties, LLC and 55% owned by Global Ag Properties USA, LLC.
2000	1608 Chestnut Partners LP is ultimately controlled and owned entirely by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
2100	Global Real Estate Debt Partners Fund I (UK) is controlled by TIAA, which owns 36.3%. T-C Lux Investments Special Limited Partnership, which is 100% owned by TIAA, owns 24.3%.
2200	Radar Propriedades Agricolas S.A. is owned 65.77% by Mansilla Participacoes LTDA and 15.31% by Radar II Propriedades Agricolas S.A..
2300	Cityhold Nymphe S.à r.l. (Nymphe) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2400	Cityhold Euro S.à r.l. (CES) is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 3% owned by wholly-owned ND Europe Office Holding S.à r.l.
2500	SNC Roosevelt is owned by TIAA via a 25% ownership of Cityhold Propco 9 S.à r.l., which owns SAS Roosevelt (99.99% of SNC Roosevelt) and Roosevelt Participation S.à r.l. (0.01%).
2600	London Belgrave Unit Trust (LBUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.8% of LBUT) and Cityhold UK Investment S.à r.l. (0.2%).
2700	New Fetter Lane Unit Trust (NFLUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.9% of NFLUT) and Cityhold UK Investment S.à r.l. (0.1%).
2800	60 Great Portland Street Unit Trust (60GPS) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns Cityhold UK Holding S.à r.l. (99.4% of 60GPS) and Cityhold UK Investment S.à r.l. (0.6%).
2900	70 St. Mary Axe Unit Trust (SMAUT) is owned by TIAA via a 25% ownership of Cityhold Office Partnership S.à r.l., which owns SMA Holding S.à r.l. (99.9% of SMAUT) and Cityhold UK Investment S.à r.l. (0.1%).
3000	Gropius Passagen GmbH & Co KG is controlled by TIAA, and partially owned by Gropius S.à r.l., which owns 99.8% and TIAA Lux 11 S.à.r.l. which owns 0.16%.
3100	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
3200	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).
3300	Adeoti Empreendimentos Imobiliários Ltda is ultimately controlled and owned entirely by TIAA, with 51% of ownership with T-C JK I, LLC and 49% of ownership with T-C JK II, LLC
3400	Thurrock Retail Park Unit Trust is ultimately controlled and owned entirely by TIAA with 99.5% owned by T-C UK RE Holdings III, LLC and 0.5% owned by T-C UK RE Holdings II, LLC.
3500	Waterford Blue Lagoon LP is controlled by TIAA, and partially owned indirectly by T-C Waterford Blue Lagoon LLC, which owns 50%, and T-C Waterford Blue Lagoon General Partner, LLC, which owns 1%.
3600	Asia Pacific Cities Fund, FCP is owned 27.7% by TGA APAC Fund Holdings, LLC and 27.7% by TGA Real Estate Fund Holdings, LLC
3700	Viertel Zwei Entwiclung GmbH & Co Studenthouse KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.
3800	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.
3900	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4000	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.

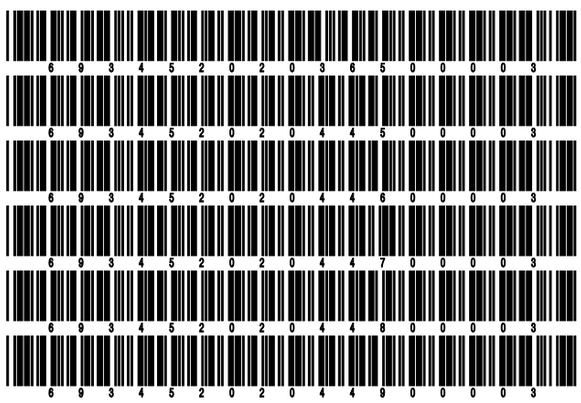
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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	(45,809,994)	(47,509,650)
2597. Summary of remaining write-ins for Line 25 from overflow page	(45,809,994)	(47,509,650)

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Policyholder reinvestment of annuity benefits	56,448,819	58,377,895	77,959,257
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	56,448,819	58,377,895	77,959,257

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,686,483,928	2,151,883,008
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	175,555,398	2,545,802,534
	2.2 Additional investment made after acquisition	58,503,687	54,494,751
3.	Current year change in encumbrances	833,167	(580,966,833)
4.	Total gain (loss) on disposals	2,889,722	112,435,773
5.	Deduct amounts received on disposals	784,701,770	531,347,361
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	526,195	
8.	Deduct current year's depreciation	64,502,936	65,817,944
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	3,074,535,001	3,686,483,928
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	3,074,535,001	3,686,483,928

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	32,440,986,451	29,958,575,697
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,151,448,198	4,817,345,994
	2.2 Additional investment made after acquisition	155,450,082	114,058,844
3.	Capitalized deferred interest and other		1,505,218
4.	Accrual of discount	2,624,612	2,532,081
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	11,628	19,499
7.	Deduct amounts received on disposals	900,722,789	2,593,764,217
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,486,127	3,651,224
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(63,874,056)	144,364,559
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	33,782,437,998	32,440,986,451
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	33,782,437,998	32,440,986,451
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	33,782,437,998	32,440,986,451

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	31,517,367,243	30,440,283,015
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,541,546,226	1,301,127,902
	2.2 Additional investment made after acquisition	1,470,428,609	2,034,745,436
3.	Capitalized deferred interest and other		
4.	Accrual of discount	18,607	23,291
5.	Unrealized valuation increase (decrease)	(1,006,120,993)	44,621,589
6.	Total gain (loss) on disposals	(49,195,460)	(24,792,133)
7.	Deduct amounts received on disposals	2,490,053,363	2,095,269,473
8.	Deduct amortization of premium and depreciation	127,557	161,310
9.	Total foreign exchange change in book/adjusted carrying value	(201,408,181)	(1,338,291)
10.	Deduct current year's other than temporary impairment recognized	358,231,884	181,872,782
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	30,424,223,247	31,517,367,243
12.	Deduct total nonadmitted amounts	303,725,020	85,487,441
13.	Statement value at end of current period (Line 11 minus Line 12)	30,120,498,227	31,431,879,802

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	195,161,342,253	193,512,945,771
2.	Cost of bonds and stocks acquired	35,728,095,844	23,861,998,441
3.	Accrual of discount	196,369,116	342,640,101
4.	Unrealized valuation increase (decrease)	8,335,119	(21,824,525)
5.	Total gain (loss) on disposals	1,680,843,426	296,816,634
6.	Deduct consideration for bonds and stocks disposed of	27,338,982,835	22,353,878,300
7.	Deduct amortization of premium	132,184,829	178,239,220
8.	Total foreign exchange change in book/adjusted carrying value	88,953,036	48,687,521
9.	Deduct current year's other than temporary impairment recognized	770,469,943	448,392,506
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	104,210,684	100,588,336
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	204,726,511,871	195,161,342,253
12.	Deduct total nonadmitted amounts	40,459,526	71,198,780
13.	Statement value at end of current period (Line 11 minus Line 12)	204,686,052,345	195,090,143,473

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	125,227,931,693	5,971,760,294	6,327,759,304	(459,898,486)	123,632,976,742	125,227,931,693	124,412,034,197	120,657,195,603
2.	NAIC 2 (a)	57,856,160,001	2,443,060,571	1,365,761,530	29,216,581	54,314,713,893	57,856,160,001	58,962,675,623	53,121,312,953
3.	NAIC 3 (a)	9,110,305,312	333,718,192	386,364,102	324,978,601	8,715,927,076	9,110,305,312	9,382,638,003	8,616,061,309
4.	NAIC 4 (a)	5,225,879,853	234,274,241	320,059,113	105,774,565	5,635,929,477	5,225,879,853	5,245,869,546	5,196,010,776
5.	NAIC 5 (a)	1,834,073,576	47,316,753	83,510,261	128,139,018	1,481,737,501	1,834,073,576	1,926,019,086	1,633,988,545
6.	NAIC 6 (a)	298,377,702	15,331,704	58,846,429	32,802,626	247,026,429	298,377,702	287,665,603	374,167,745
7.	Total Bonds	199,552,728,136	9,045,461,755	8,542,300,739	161,012,905	194,028,311,118	199,552,728,136	200,216,902,057	189,598,736,931
	PREFERRED STOCK								
8.	NAIC 1			6,650,823	32,026,825	4,000,000		25,376,002	29,000,000
9.	NAIC 2	90,146,395	50,000,000	(6,650,823)	(32,026,825)	94,770,393	90,146,395	114,770,393	64,770,393
10.	NAIC 3								342,104
11.	NAIC 4	61,054,450			(1)	61,054,450	61,054,450	61,054,449	61,789,193
12.	NAIC 5	196,402,211		5,000,002	(1,081,941)	194,110,119	196,402,211	190,320,268	158,850,123
13.	NAIC 6	26,674,563	5,000,000			24,899,277	26,674,563	31,674,563	100,668,888
14.	Total Preferred Stock	374,277,619	55,000,000	5,000,002	(1,081,942)	378,834,239	374,277,619	423,195,675	415,420,701
15.	Total Bonds and Preferred Stock	199,927,005,755	9,100,461,755	8,547,300,741	159,930,963	194,407,145,357	199,927,005,755	200,640,097,732	190,014,157,632

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

NAIC 1 $ 1,076,415,453 ; NAIC 2 $ 24,685,505 ; NAIC 3 $ 10,691,464 NAIC 4 $; NAIC 5 $ 3,796,800 ; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	1,071,593,581	XXX	1,071,693,239	3,924,313	87,136

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	546,586,973	
2.	Cost of short-term investments acquired	3,167,069,894	556,843,533
3.	Accrual of discount	1,078,187	281,030
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	26,683,141	
6.	Deduct consideration received on disposals	2,667,419,731	12,501,674
7.	Deduct amortization of premium	2,284,347	191,639
8.	Total foreign exchange change in book/adjusted carrying value	(120,536)	2,155,723
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,071,593,581	546,586,973
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,071,593,581	546,586,973

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	596,460,139
2.	Cost Paid/(Consideration Received) on additions	87,995,574
3.	Unrealized Valuation increase/(decrease)	254,848,277
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	111,197,347
6.	Considerations received/(paid) on terminations	116,886,734
7.	Amortization	(89,776,869)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(77,081,036)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	766,756,698
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	766,756,698

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*JG6	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	25,030,928	34,194,396	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	9,658	56,271	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	25,021,270	34,138,125
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,830,556	70,983,604	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	128,048	475,636	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,702,508	70,507,968
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,446,724	74,247,862	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	158,815	475,636	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,287,909	73,772,226
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,710,048	144,578,615	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	318,458	951,272	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	100,391,590	143,627,343
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	125,145,135	183,987,527	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	398,073	1,189,090	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	124,747,062	182,798,437
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1	80,000,000	80,156,354	108,957,326	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	245,603	761,017	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	79,910,751	108,196,309
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	153,344,383	192,033,816	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	365,632	1,189,090	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	152,978,751	190,844,726
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	50,539,832	56,292,996	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,461,749	2,767,134	3136A6-UR-3	FNR 2012-63 ZA Z SEQ4% due 06/25/2042	1	48,078,083	53,525,862
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	50,547,770	56,292,996	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,469,688	2,767,134	3136A6-UR-3	FNR 2012-63 ZA Z SEQ4% due 06/25/2042	1	48,078,082	53,525,862
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	49,269,828	54,405,056	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,470,067	2,767,134	38378D-CV-5	GNR 2012-16 VZ Z SEQ3.5% due 02/20/2042	1	46,799,761	51,637,922
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	49,263,995	54,405,056	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,464,234	2,767,134	38378D-CV-5	GNR 2012-16 VZ Z SEQ3.5% due 02/20/2042	1	46,799,761	51,637,922
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	51,020,303	56,564,821	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,478,661	2,767,134	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ4% due 07/25/2042	1	48,541,642	53,797,687
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1	47,342,308	51,019,755	56,564,821	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	2,478,113	2,767,134	3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ4% due 07/25/2042	1	48,541,642	53,797,687
12518*RY8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,104,515	74,484,723	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	378,417	478,863	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	49,726,098	74,005,860
12518*RX0	CDX.NA.IG29 SR. TRANCHE	1	60,000,000	60,134,098	90,121,725	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	463,557	574,635	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	59,670,541	89,547,090
12518*SC5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,353,824	55,521,868	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	391,682	478,863	38378C-NL-7	GNR 2012-7 PE PAC-1-113.5% due 01/20/2042	1	49,962,142	55,043,005
12518*SD3	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,090,126	56,932,134	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	381,719	478,863	38378M-BD-6	GNR 2013-23 ZC Z SEQ3% due 02/20/2043	1	49,708,407	56,453,271
12518*SB7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,019,186	59,978,463	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	381,719	478,863	3137BG-JS-9	FHR 4444 CZ Z SEQ3% due 02/15/2045	1	49,637,467	59,499,600
12518*SA9	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,133,681	58,977,237	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	390,975	478,863	3137BW-V5-0	FHR 4663 ZK Z SEQ3.5% due 06/15/2046	1	49,742,706	58,498,374
12518*RZ5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,619,600	57,360,752	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	390,975	478,863	3137BW-HK-3	FHR 4665 NZ Z SEQ3.5% due 02/15/2047	1	50,228,625	56,881,889
12518*SE1	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,226,237	60,691,352	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	398,112	478,863	3137BD-C5-3	FHR 4377 LZ Z SEQ3% due 08/15/2044	1	49,828,125	60,212,489
12518*SM3	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	101,434,028	112,204,758	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	801,604	957,725	3136A9-LM-8	FNR 2012-114 ZG Z SEQ3.5% due 10/25/2042	1	100,632,424	111,247,033
											3136AW-U8-8	FNR 2017-43 B SEQ3.5% due 06/25/2047	1		
12518* SX9	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	100,291,709	117,285,903	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	821,964	957,725	3136AK-S5-3	FNR 2014-53 VZ Z SEQ3.5% due 09/25/2044	1	99,469,745	116,328,178
											3137BD-GG-3	FHR 4174 Z EXCH Z SEQ3.5% due 03/15/2043	1		
12518* SY7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,505,581	59,568,831	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	404,445	478,863	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-114% due 11/16/2040	1	50,101,136	59,089,968
12518* SU5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,544,038	56,103,503	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	404,445	478,863	3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ3.5% due 02/15/2047	1	50,139,593	55,624,640

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* ST8	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	100,391,985	113,439,232	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	807,011	957,725	3136AK-6N-8	FNR 2014-65 CB SEQ3% due 10/25/2044	1	99,584,974	112,481,507
											3136A7-RT-1	FNR 2012-90 ZE Z SEQ3.5% due 08/25/2042	1		
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	30,605,264	38,107,836	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	242,103	287,318	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ3% due 05/25/2044	1	30,363,161	37,820,518
12518* SZ4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,372,508	55,939,593	11/10/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	393,403	478,863	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ2.5% due 11/20/2042	1	49,979,105	55,460,730
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* TA8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,913,837	60,984,066	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	397,063	478,863	3136AH-3L-2	FNR 2014-7 Z Z SEQ3.5% due 02/25/2044	1	50,516,774	60,505,203
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* SS0	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,601,613	57,688,476	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	397,063	478,863	38377W-BA-1	GNR 2011-73 LB PAC-114% due 05/20/2041	1	50,204,550	57,209,613
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* SR2	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,821,777	57,892,261	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	397,063	478,863	3137BW-DZ-4	FHR 4668 ZA Z SEQ3.5% due 02/15/2047	1	50,424,714	57,413,398
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ3.5% due 08/25/2042	1		
12518* TB6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,877,700	60,199,369	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	387,341	478,863	3136A9-2X-5	FNR 2012-118 ZV Z SEQ3% due 11/25/2042	1	50,490,359	59,720,506
											3136AL-NX-5	FNR 2014-76 Z Z SEQ3.5% due 11/25/2044	1		
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	30,849,691	34,392,818	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	232,404	287,318	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ4% due 08/25/2043	1	30,617,287	34,105,500
12518*UX6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	51,871,554	57,744,241	02/03/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	449,159	478,863	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ4% due 10/25/2043	1	51,422,395	57,265,378
											3136A5-5T-9	FNR 2012-51 AY EXCH PAC-113.5% due 05/25/2042	1		
12518*UW8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,201,030	57,784,798	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	451,312	478,863	38378F-T6-7	GNR 2013-18 GY PAC-1-112.5% due 02/20/2043	1	49,749,718	57,305,935
											3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ3% due 08/25/2044	1		
12518*UY4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,585,931	60,746,809	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	442,165	478,863	3136AE-EX-1	FNR 2013-53 ZC Z SEQ3% due 06/25/2043	1	50,143,766	60,267,946
											38377M-E9-3	GNR 2010-147 PB AD PAC-114% due 11/20/2040	1		
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,264,117	29,423,019	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	210,790	239,431	3137B2-BB-5	FHR 4199 VZ Z SEQ3.5% due 05/15/2043	1	25,053,327	29,183,588
12518*VF4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,016,874	60,375,224	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	387,246	478,863	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ3.5% due 10/25/2044	1	49,629,628	59,896,361
											3136AF-AQ-7	FNR 2013-79 UZ Z SEQ3.5% due 07/25/2043	1		
12518*VS6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,108,944	28,441,506	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	204,355	239,431	3136AW-KH-9	FNR 2017-31 GB PAC3% due 05/25/2047	1	24,904,589	28,202,075
12518*VM9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,195,322	27,986,209	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	200,920	239,431	3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ3% due 03/25/2043	1	24,994,402	27,746,778
12518*VR8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,202,763	28,811,416	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	198,630	239,431	3136A8-AZ-3	FNR 2012-98 VZ Z SEQ4% due 09/25/2042	1	26,004,133	28,571,985
12518*VQ0	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,080,425	30,013,589	02/08/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	200,425	239,431	38378U-7W-1	GNR 2013-170 LB EXCH SEQ2.5% due 11/20/2043	1	24,880,000	29,774,158
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	28,026,812	34,008,370	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	190,522	239,431	3137BD-SR-8	FHR 4385 HZ Z SEQ3% due 09/15/2044	1	27,836,290	33,768,939
12518*VL1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,927,777	28,820,834	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	202,002	239,431	3136A6-XD-1	FNR 2012-56 ZM Z SEQ4% due 06/25/2042	1	25,725,775	28,581,403
12518*VT4	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,268,347	31,013,221	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	189,374	239,431	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041	1	27,078,973	30,773,790
12518*VP2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,175,590	28,897,151	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	175,590	239,431	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ4% due 04/25/2043	1	25,000,000	28,657,720

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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*VD9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,828,383	30,783,947	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	188,226	239,431	3137BV-XQ-4	FHR 4661 GZ Z SEQ3% due 02/15/2047	1	25,640,157	30,544,516
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,728,941	28,057,623	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	175,590	239,431	3137AV-3V-7	FHR 4122 ZJ Z SEQ3.5% due 10/15/2042	1	25,553,351	27,818,192
12518*VK3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,147,539	28,762,889	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	161,055	239,431	38378D-DK-8	GNR 2012-16 ZP Z PAC-113.5% due 02/20/2042	1	24,986,484	28,523,458
12518*UZ1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,951,552	28,300,654	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	161,055	239,431	38377X-GA-4	GNR 2011-93 PE PAC-1-114% due 07/20/2041	1	25,790,497	28,061,223
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,465,449	29,689,985	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	172,557	239,431	3136AW-QN-0	FNR 2017-30 ZG Z SEQ3% due 05/25/2047	1	25,292,892	29,450,554
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	75,351,258	86,870,882	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	552,220	718,294	3136AW-XM-4	FNR 2017-41 Z Z SEQ3% due 06/25/2047	1	74,799,038	86,152,588
											3136AK-V5-9	FNR 2014-55 MZ Z SEQ3% due 09/25/2044	1		
											3136AV-QN-2	FNR 2017-18 CZ Z SEQ3% due 03/25/2047	1		
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,269,201	28,257,935	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	184,073	239,431	3136A6-R3-0	FNR 2012-75 CE PAC-113% due 07/25/2042	1	25,085,128	28,018,504
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	75,047,711	88,146,890	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	507,598	718,294	3137B9-FE-0	FHR 4314 GZ Z SEQ3% due 03/15/2044	1	74,540,113	87,428,596
											3136AK-ZL-0	FNR 2014-59 ZB Z SEQ3% due 09/25/2044	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ2.5% due 10/16/2043	1		
12518*WB2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,783,591	29,996,229	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	163,310	239,431	3136AB-2N-2	FNR 2013-11 Z Z SEQ3% due 02/25/2043	1	25,620,281	29,756,798
12518*VZ0	CDX.NA.IG29 SR. TRANCHE	1	80,000,000	80,402,132	95,575,578	03/29/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE ...	510,430	766,180	3136AW-QN-0	FNR 2017-30 ZG Z SEQ3% due 05/25/2047	1	79,891,702	94,809,398
											38378P-KX-5	GNR 2013-188 DZ Z SEQ2.5% due 12/20/2043	1		
											38377J-P3-1	GNR 2010-111 ZB Z SUP4.5% due 09/16/2040	1		
12518*YQ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,562,008	28,818,574	10/04/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	256,455	143,109	3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1	25,305,553	28,675,465
12518*YR5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,172,771	57,042,856	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	497,672	286,219	3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1	49,675,099	56,756,637
12518*YS3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,169,339	37,146,039	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	248,061	143,109	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	24,921,278	37,002,930
12518*YT1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,623,818	28,030,795	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	237,982	143,109	3136AV-HM-4	FNR 2017-4 ZA Z SEQ3.5% due 02/25/2047	1	25,385,836	27,887,686
12518*YU8	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,250,794	57,433,007	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	459,140	286,219	3136AV-SF-7	FNR 2017-11 ZE Z SEQ3% due 03/25/2047	1	49,791,654	57,146,788
12518*ZY9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,650,115	37,219,836	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	236,553	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	27,413,562	37,076,727
12518*YV6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,557,246	32,687,766	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	222,269	143,109	3137BW-V3-5	FHR 4663 Z Z SEQ3% due 03/15/2047	1	28,334,977	32,544,657
12518*YW4	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,371,219	30,176,965	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	222,269	143,109	3137BW-V3-5	FHR 4663 Z Z SEQ3% due 03/15/2047	1	26,148,950	30,033,856
12518*YX2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,065,518	33,924,359	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	218,493	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,847,025	33,781,250
12518*YY0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,100,694	33,924,359	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	218,493	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,882,201	33,781,250
12518*YZ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,389,149	33,924,359	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	209,154	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,179,995	33,781,250
12518*ZA1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,090,584	33,924,359	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	202,926	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,887,658	33,781,250

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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*ZB9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,086,016	33,924,359	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	198,358	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,887,658	33,781,250
12518*ZC7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,123,421	33,924,359	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	196,800	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,926,621	33,781,250
12518*ZF0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,086,321	32,929,024	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	203,031	143,109	38378W-VN-0	GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043	1	27,883,290	32,785,915
12518*ZE3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,822,669	32,047,926	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	203,031	143,109	3136AV-H9-3	FNR 2017-17 ZL Z SEQ3% due 03/25/2047	1	27,619,638	31,904,817
12518*ZG8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,815,547	31,729,682	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	190,567	143,109	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	25,624,980	31,586,573
											3137BV-K7-0	FHR 4660 LA SEQ3% due 02/15/2047	1		
12518*ZD5	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,142,432	30,752,152	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	203,031	143,109	38378P-G7-7	GNR 2014-12 AY EXCH SEQ3% due 01/20/2044	1	25,939,401	30,609,043
12518*ZH6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,126,504	28,700,024	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	210,477	143,109	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040	1	24,916,027	28,556,915
12518*ZJ2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,131,966	28,700,024	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	215,939	143,109	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-114% due 12/16/2040	1	24,916,027	28,556,915
12518*ZZ6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,678,286	33,924,359	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	215,939	143,109	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,462,347	33,781,250
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1	71,744,712	83,468,412	92,785,386	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,080,875	9,792,999	3137B1-VG-4	FHR 4209 VZ Z SEQ4% due 05/15/2043	1	74,387,537	82,992,387
											3136AF-FB-5	FNR 2013-67 VZ Z SEQ4% due 07/25/2043	1		
12518*ZM5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	54,375,211	65,722,381	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	444,823	286,219	38378P-F7-8	GNR 2014-12 NZ Z SEQ3% due 01/20/2044	1	53,930,388	65,436,162
											38377M-UF-1	GNR 2010-146 EL PAC-114% due 11/16/2040	1		
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	60,218,467	66,575,572	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,088,946	6,528,666	3137AP-EN-6	FHR 4028 ZA Z SEQ4% due 04/15/2042	1	54,129,521	60,046,906
12518*ZP8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,843,066	29,356,474	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	219,401	143,109	3137A3-HY-8	FHR 3751 PE PAC-114.5% due 11/15/2040	1	26,623,665	29,213,365
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	1	71,744,712	80,018,505	89,207,532	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	9,098,788	9,792,999	38378C-LR-6	GNR 2012-13 ZK Z SEQ3.5% due 01/20/2042	1	70,919,717	79,414,533
											38378W-VN-0	GNR 2013-124 BZ Z SEQ3.5% due 08/20/2043	1		
12518*ZQ6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,841,503	29,356,474	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	217,838	143,109	3137A3-HY-8	FHR 3751 PE PAC-114.5% due 11/15/2040	1	26,623,665	29,213,365
12518*ZR4	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,425,247	58,498,419	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	416,920	286,219	38376P-ZK-9	GNR 2009-116 LN PAC-1-115% due 12/16/2039	1	50,008,327	58,212,200
12518*ZS2	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,001,835	56,872,350	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	391,904	286,219	3136AV-TB-5	FNR 2017-11 B EXCH SEQ3% due 03/25/2047	1	49,609,931	56,586,131
											38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-115% due 11/20/2039	1		
12518*ZU7	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	53,085,048	57,633,613	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	404,623	286,219	38378P-G7-7	GNR 2014-12 AY EXCH SEQ3% due 01/20/2044	1	52,680,425	57,347,394
											3137B2-P8-7	FHR 4212 ZX Z SEQ4% due 06/15/2043	1		
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	113,161,336	124,835,455	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	12,114,525	13,057,331	3137B5-YC-1	FHR 4267 ZY Z SEQ4.5% due 11/15/2043	1	101,046,811	111,778,124
											3136A7-V9-0	FNR 2012-89 Z Z SEQ4% due 08/25/2042	1		
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	103,225,447	115,499,237	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	12,114,525	13,057,331	3136AW-F5-1	FNR 2017-46 ZA Z SEQ3% due 06/25/2047	1	91,110,922	102,441,906
											38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-114% due 08/20/2040	1		
											38377E-2Y-9	GNR 2010-64 B SEQ4.5% due 05/16/2040	1		
12518*ZW3	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	55,359,642	61,863,296	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	427,186	286,219	3137BB-CR-9	FHR 4354 GL EXCH SEQ3.5% due 06/15/2044	1	54,932,456	61,577,077

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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
											3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ4% due 07/15/2042	1		
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,562,599	30,177,760	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	205,761	143,109	3137BB-CR-9	FHR 4354 GL EXCH SEQ3.5% due 06/15/2044	1	25,356,838	30,034,651
12518*A34	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	111,019,919	168,629,003	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,135,562	13,057,331	912810-FP-8	US TREASURY N/B United States Treasury Nt, 5.375% due 02/15/2031	1	98,884,357	155,571,672
											912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1		
12518*A42	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	109,307,766	146,854,059	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,132,653	13,057,331	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	97,175,113	133,796,728
											912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1		
12518*A59	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	119,313,269	156,928,361	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,097,741	13,057,331	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	107,215,528	143,871,030
12518*A75	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,566,776	31,628,935	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	204,194	143,109	3137AP-BW-9	FHR 4033 ZE Z SEQ4% due 04/15/2042	1	28,362,582	31,485,826
12518*A67	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,263,161	34,404,061	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	204,194	143,109	3137AU-FJ-3	FHR 4107 HY EXCH PAC-113% due 09/15/2042	1	28,058,967	34,260,952
											38377R-LU-7	GNR 2010-160 ZY Z PAC-114.5% due 12/20/2040	1		
12518*A83	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,524,637	31,469,972	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	201,060	143,109	3137BA-G6-3	FHR 4323 VZ Z SEQ4% due 04/15/2044	1	26,323,577	31,326,863
12518*B41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,759,991	30,422,375	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	185,485	143,109	3137BW-P5-7	FHR 4666 VZ Z SEQ3% due 03/15/2047	1	26,574,506	30,279,266
											38377J-FV-0	GNR 2010-107 PY AD PAC-1-114.5% due 08/20/2040	1		
12518*B25	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	54,775,204	65,103,324	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,005,298	6,528,666	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-114.5% due 11/25/2041	1	48,769,906	58,574,658
											3136B1-U9-3	FNR 2018-40 PS INV PAC7.060476729% due 06/25/2048	1		
12518*B58	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	58,149,767	63,397,600	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,996,559	6,528,666	3137AR-M2-9	FHR 4057 ZB Z SEQ3.5% due 06/15/2042	1	52,153,208	56,868,934
											3137BL-2V-9	FHR 4503 ZA Z SEQ3.5% due 08/15/2045	1		
12518*B33	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	57,506,525	63,367,586	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,005,298	6,528,666	3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ3.5% due 09/25/2042	1	51,501,227	56,838,920
											38377M-P9-1	GNR 2010-149 LB AD PAC-114.5% due 11/16/2040	1		
12518*B66	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,004,086	28,534,584	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	196,564	143,109	38377R-BJ-3	GNR 2010-158 DG PAC-114% due 12/20/2040	1	24,807,522	28,391,475
12518*B82	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	58,131,130	64,891,296	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	6,028,692	6,528,666	3136A6-N4-2	FNR 2012-76 ZG Z SEQ4% due 07/25/2042	1	52,102,438	58,362,630
											3136AV-FU-8	FNR 2017-13 AB PAC-113% due 02/25/2047	1		
12518*B74	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	117,583,010	131,850,111	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,063,212	13,057,331	38375G-QP-9	GNR 2012-94 BZ Z SEQ3.5% due 07/20/2042	1	105,519,798	118,792,780
											3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ4.5% due 06/15/2048	1		
											3136AV-5T-2	FNR 2017-20 BP PAC3.5% due 04/25/2047	1		
12518*C24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,299,651	28,615,010	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	184,013	143,109	38377N-GC-2	GNR 2010-151 DG PAC-1-114% due 11/20/2040	1	25,115,638	28,471,901
12518*C32	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	114,654,881	126,189,493	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,031,161	13,057,331	3137BT-CW-9	FHR 4639 AZ Z SEQ3% due 12/15/2046	1	102,623,720	113,132,162
											38378C-Z9-1	GNR 2012-12 NY EXCH PAC-113.5% due 01/20/2042	1		
12518*C40	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	59,443,516	68,129,915	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,986,436	6,528,666	3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ4.5% due 04/25/2044	1	53,457,080	61,601,249

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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
											3136AX-U7-8	FNR 2017-72 PZ Z PAC3% due 09/25/2047	1		
12518*C81	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,961,722	60,614,516	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	374,497	286,219	3136AB-Q2-2	FNR 2013-6 ZM Z SEQ3.5% due 02/25/2043	1	50,587,225	60,328,297
											3136B0-U6-1	FNR 2018-9 AL EXCH SC PT3.5% due 12/25/2047	1		
12518*D23	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	53,398,674	66,096,900	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,015,862	6,528,666	3136AL-EY-3	FNR 2014-66 VZ Z SEQ3% due 10/25/2044	1	47,382,812	59,568,234
											3137BA-3W-0	FHR 4329 KZ Z SEQ3% due 04/15/2044	1		
12518*D49	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	55,100,095	61,637,563	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	336,989	286,219	3137BG-Y7-8	FHR 4447 ZX SC Z PT4% due 01/15/2045	1	54,763,106	61,351,344
											3136AC-P6-2	FNR 2013-15 VZ Z SEQ3.5% due 03/25/2043	1		
12518*D31	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	54,025,687	62,328,945	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,980,857	6,528,666	38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-113.5% due 08/16/2043	1	48,044,830	55,800,279
											38380C-K7-7	GNR 2017-26 QL SC SEQ3% due 02/20/2040	1		
12518*D56	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,386,911	34,714,711	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	187,639	143,109	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,199,272	34,571,602
12518*D64	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	106,208,633	141,100,300	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	12,040,815	13,057,331	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	94,167,818	128,042,969
12518*D72	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,648,928	31,659,274	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	173,570	143,109	3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ3% due 08/15/2044	1	26,475,358	31,516,165
											38377R-AN-5	GNR 2010-158 PE PAC-1-114% due 12/20/2040	1		
12518*D80	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	55,300,012	80,534,526	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,011,727	6,528,666	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	49,288,285	74,005,860
12518*E22	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	66,442,860	81,353,011	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,005,879	6,528,666	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	60,436,981	74,824,345
12518*D98	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	61,997,191	76,624,110	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	337,692	286,219	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	61,659,499	76,337,891
12518*E30	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,166,328	35,397,093	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	206,944	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	24,959,384	35,253,984
12518*J43	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,257,188	35,266,523	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	225,096	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,032,092	35,123,414
12518*E48	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,241,600	35,397,093	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	226,677	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,014,923	35,253,984
12518*J50	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,187,556	35,397,093	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	220,353	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	24,967,203	35,253,984
12518*J68	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,251,206	35,397,093	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	214,029	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,037,177	35,253,984
12518*J76	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,859,980	36,702,796	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	182,775	143,109	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	25,677,205	36,559,687
12518*J84	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	53,543,408	70,550,151	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,063,031	6,528,666	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,480,377	64,021,485
12518*J92	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	53,573,393	70,550,151	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	6,036,516	6,528,666	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,536,877	64,021,485

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12518*K25	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,526,930	34,714,711	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	176,431	143,109	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,350,499	34,571,602
12518*K33	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,904,024	28,390,394	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	171,763	143,109	38378G-AF-5	GNR 2012-134 PM PAC-113% due 11/20/2042	1	25,732,261	28,247,285
12518*K41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,465,009	31,391,750	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	168,589	143,109	3137A3-4Y-2	FHR 3763 ZW Z PAC-114.5% due 11/15/2040	1	27,296,420	31,248,641
12518*K58	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,470,660	28,671,659	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	167,795	143,109	3136A7-FM-9	FNR 2012-70 HB PAC-113% due 07/25/2042	1	25,302,865	28,528,550
12518*K66	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	57,930,527	64,683,083	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,995,331	6,528,666	3137AP-MM-9	FHR 4030 PE PAC-1-113.5% due 04/15/2042	1	51,935,196	58,154,417
											3137AQ-JU-3	FHR 4050 CZ Z SEQ4% due 05/15/2042	1		
12518*K74	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,222,524	28,877,357	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	151,127	143,109	3136A0-DQ-7	FNR 2011-77 PC PAC-114% due 08/25/2041	1	26,071,397	28,734,248
12518*K82	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,132,709	33,032,161	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	124,191	143,109	38378U-L2-1	GNR 2013-144 YM EXCH SEQ2.5% due 10/20/2043	1	26,008,518	32,889,052
											38377R-HU-2	GNR 2010-163 MC PAC-1-114% due 12/16/2040	1		
12518*K90	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,280,674	58,824,009	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	238,845	286,219	3136AB-YK-3	FNR 2013-1 ZV Z SEQ3% due 02/25/2043	1	51,041,829	58,537,790
											38377N-MK-7	GNR 2010-151 KE AD PAC-114.25% due 11/16/2040	1		
12518*L24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	28,023,152	30,666,196	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	109,882	143,109	3136A4-3X-5	FNR 2012-38 ZB Z SEQ4% due 04/25/2042	1	27,913,270	30,523,087
12518*L32	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	55,284,847	63,077,398	11/17/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,968,904	6,528,666	38376Y-3N-9	GNR 2010-53 PB PAC-1-115% due 04/20/2040	1	49,315,943	56,548,732
											38377M-N4-4	GNR 2010-149 MB AD PAC-114.5% due 11/16/2040	1		
12518*L40	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,888,179	56,079,391	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	151,678	286,219	38377K-LE-8	GNR 2010-114 NC EXCH PAC-114.5% due 09/20/2040	1	50,736,501	55,793,172
											38374Y-AT-0	GNR 2010-93 LP PAC-1-114.5% due 07/20/2040	1		
											3136A5-HH-2	FNR 2012-31 MN PAC-113.5% due 04/25/2042	1		
12518*L65	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,351,265	27,924,477	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	70,257	143,109	38377K-LE-8	GNR 2010-114 NC EXCH PAC-114.5% due 09/20/2040	1	25,281,008	27,781,368
12518*L57	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	56,802,078	63,204,514	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,954,293	6,528,666	38376L-AH-2	GNR 2010-91 PE PAC-1-114.5% due 07/20/2040	1	50,847,785	56,675,848
											3136AV-R6-8	FNR 2017-24 Z Z SEQ3% due 04/25/2047	1		
12518*L73	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	34,471,347	39,257,821	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	59,091	143,109	38376P-4G-2	GNR 2009-127 PB PAC-1-115% due 12/20/2039	1	34,412,256	39,114,712
12518*L81	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,956,383	29,780,763	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	52,709	143,109	3136A5-MB-9	FNR 2012-35 DB PAC-113.5% due 04/25/2042	1	25,903,674	29,637,654
12518*L99	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	52,544,474	57,489,965	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	79,926	286,219	3136A8-V9-8	FNR 2012-113 EM PAC-113% due 10/25/2042	1	52,464,548	57,203,746
											3136AF-6F-6	FNR 2013-90 AZ Z SEQ4% due 09/25/2043	1		
12518*M23	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,938,558	32,678,837	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	39,963	143,109	3137B1-KL-5	FHR 4194 ZE Z SEQ4% due 04/15/2043	1	27,898,595	32,535,728
12518*M31	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	52,480,374	59,701,869	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	5,906,957	6,528,666	3136AV-TV-1	FNR 2017-12 TZ Z SEQ3% due 03/25/2047	1	46,573,417	53,173,203
											3136A7-WY-4	FNR 2012-87 VZ Z SEQ3% due 08/25/2042	1		
12518*M49	CDX.NA.IG31 SR. TRANCHE	1	75,000,000	75,322,306	82,700,587	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	89,944	429,328	3137AV-4E-4	FHR 4121 AZ Z SEQ3% due 10/15/2042	1	75,232,362	82,271,259
											38377R-NH-4	GNR 2010-160 PT EXCH PAC-114% due 12/20/2040	1		
12518*M64	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	55,798,252	64,363,377	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	27,269	143,109	38376T-DV-1	GNR 2010-2 PZ Z PAC-15% due 01/20/2040	1	55,770,983	64,220,268
12518*M72	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,844,644	59,083,951	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	54,539	286,219	3136AK-6J-7	FNR 2014-65 DZ Z SEQ3.5% due 10/25/2044	1	51,790,105	58,797,732

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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
											3137AR-MM-5	FHR 4068 CE PAC-1-113% due 06/15/2042	1		
12518*M56	CDX.NA.HY31 SR. TRANCHE	1	95,659,616	110,548,526	120,900,798	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	11,873,672	13,057,331	38378E-NB-5	GNR 2012-66 CY EXCH SEQ3.5% due 05/20/2042	1	98,674,854	107,843,467
12518*M80	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	29,066,931	33,816,058	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	8,036	143,109	38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ5% due 01/20/2040	1	29,058,895	33,672,949
12518*M98	CDX.NA.HY31 SR. TRANCHE	1	71,744,712	80,006,270	87,209,059	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	8,833,934	9,792,999	38377R-V6-9	GNR 2010-165 PC PAC-1-114% due 12/20/2040	1	71,172,336	77,416,060
12518*N22	CDX.NA.HY31 SR. TRANCHE	1	23,914,904	30,823,859	36,040,357	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	2,944,645	3,264,333	38376X-S7-9	GNR 2010-51 WZ Z PAC-1-115% due 04/20/2040	1	27,879,214	32,776,024
12518*N30	CDX.NA.HY31 SR. TRANCHE	1	47,829,808	54,781,149	60,571,654	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	5,942,872	6,528,666	38376E-TZ-8	GNR 2009-110 KA PAC-1-115% due 11/20/2039	1	48,838,277	54,042,988
											38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-114.5% due 07/20/2040	1		
126076BQ2	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	55,456,514	73,233,625	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	612,744	(157,000)	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	54,843,770	73,390,625
126076BR0	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,864,623	74,364,758	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	609,264	(157,000)	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1	50,255,359	74,521,758
126076BU3	CDX.NA.IG33 SR. TRANCHE	1	100,000,000	109,390,804	161,572,486	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,117,585	(313,999)	912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1	108,273,219	161,886,485
126076BV1	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,678,407	68,394,054	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	555,608	(157,000)	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	50,122,799	68,551,054
126076CS7	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,483,181	68,254,719	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	487,249	(157,000)	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,995,932	68,411,719
126076CT5	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,819,567	81,260,500	10/03/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	446,691	(157,000)	912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1	50,372,876	81,417,500
126076CV0	CDX.NA.IG33 SR. TRANCHE	1	25,000,000	25,202,955	30,525,198	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	195,048	(78,500)	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	25,007,907	30,603,698
											912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1		
126076CU2	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,821,927	68,861,750	10/04/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	398,216	(157,000)	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	50,423,711	69,018,750
											912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1		
126076CW8	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	51,536,450	56,451,360	10/09/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	415,527	(157,000)	3136A6-P4-0	FNR 2012-76 DZ Z SEQ4% due 07/25/2042	1	51,120,923	56,608,360
126076DC1	CDX.NA.IG33 SR. TRANCHE	1	100,000,000	101,657,193	137,437,680	10/10/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	880,338	(313,999)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	100,776,855	137,751,679
126076DD9	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,312,423	67,577,375	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	509,631	(157,000)	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,802,792	67,734,375
126076DE7	CDX.NA.IG33 SR. TRANCHE	1	50,000,000	50,952,602	75,573,781	10/11/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	497,415	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,455,187	75,730,781
126076EJ5	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	101,344,318	154,932,095	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,579,059	(313,999)	912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1	99,765,259	155,246,094
126076EK2	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	54,419,135	78,185,187	02/25/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	787,348	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	53,631,787	78,342,187
126076EL0	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	124,905,337	152,361,782	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,650,075	(313,999)	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	123,255,262	152,675,781

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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
126076EM8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	66,728,762	86,332,648	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	789,971	(157,000)	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	65,938,791	86,489,648
126076EN6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,921,162	71,656,672	02/26/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	715,442	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,205,720	71,813,672
126076EP1	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	120,535,857	159,739,712	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,572,052	(313,999)	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	118,963,805	160,053,711
126076EQ9	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	105,618,628	140,533,267	02/27/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,431,682	(313,999)	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	104,186,946	140,847,266
126076ER7	CDX.NA.IG33 SR. TRANCHE	1F	65,000,000	71,496,243	97,723,635	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	588,611	(204,099)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	70,907,632	97,927,734
126076ES5	CDX.NA.IG33 SR. TRANCHE	1F	55,000,000	59,171,633	84,698,003	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	488,391	(172,700)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	58,683,242	84,870,703
126076ET3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	59,117,127	76,722,687	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	505,486	(157,000)	912810-QX-9	US TREASURY N/B United States Treasury Nt, 2.75% due 08/15/2042	1	58,611,641	76,879,687
126076EU0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,272,668	70,350,968	02/28/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	496,701	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	49,775,967	70,507,968
126076EV8	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,478,837	71,656,672	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	376,280	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,102,557	71,813,672
126076EW6	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,907,264	74,268,078	02/29/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	336,668	(157,000)	912810-RB-6	US TREASURY N/B United States Treasury Nt, 2.875% due 05/15/2043	1	50,570,596	74,425,078
126076EX4	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	54,585,911	59,956,274	03/04/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	299,830	(157,000)	3136A6-P4-0	FNR 2012-76 DZ Z SEQ4% due 07/25/2042	1	54,286,081	60,113,274
126076FA3	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,853,877	67,705,774	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	247,216	(157,000)	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	50,606,661	67,862,774
126076EZ9	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	53,431,635	64,321,547	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	198,677	(157,000)	655844-BX-5	NORFOLK SOUTHERN CORP SR UNSEC3.942% due 11/01/2047	1	53,232,958	64,478,547
126076FE5	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	53,223,455	61,864,576	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	83,919	(157,000)	00206R-GL-0	AT&T INC SR UNSEC4.1% due 02/15/2028	1	53,139,536	62,021,576
126076FD7	CDX.NA.IG33 SR. TRANCHE	1F	100,000,000	106,371,263	146,467,251	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	379,701	(313,999)	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	105,991,562	146,781,250
126076EY2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	58,829,442	64,144,694	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,829,442	8,108,518	06051G-GR-4	BANK OF AMERICA CORP SR UNSEC3.593% due 07/21/2028	1	50,000,000	56,036,176
126076FB1	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	58,818,683	59,048,518	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,818,683	8,108,518	00775V-10-4	AEGON FUNDING CORP I I NEW MONEYPreferred Stock	1	50,000,000	50,940,000
126076FC9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	58,723,992	62,859,246	03/06/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,723,992	8,108,518	539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC3.574% due 11/07/2028	1	50,000,000	54,750,728
126076FG0	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	50,493,576	68,986,203	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(464,134)	(157,000)	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	50,957,710	69,143,203
126076FF2	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	58,383,809	63,943,595	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,443,972	8,108,518	49327M-2K-9	KEY BANK NA SR UNSEC3.3% due 06/01/2025	1	49,939,837	55,835,077
126076FH8	CDX.NA.HY33 SR. TRANCHE	1F	49,311,538	58,336,573	61,536,371	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,461,233	8,108,518	37045X-AS-5	GENERAL MOTORS FINL CO CO.GUARNT4% due 01/15/2025	1	49,875,340	53,427,853
126076FJ4	CDX.NA.HY33 SR. TRANCHE	1*	49,311,538	58,060,473	70,365,238	03/07/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	8,461,233	8,108,518	452308-AR-0	ILLINOIS TOOL WORKS INC SR UNSEC3.9% due 09/01/2042	1	49,599,240	62,256,720
126076FL9	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	57,638,890	65,450,129	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	7,740,653	8,108,518	855244-AT-6	STARBUCKS CORP SR UNSEC3.55% due 08/15/2029	1	49,898,237	57,341,611
126076FK1	CDX.NA.IG33 SR. TRANCHE	1F	50,000,000	48,544,661	53,947,005	03/11/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	(1,384,003)	(157,000)	91913Y-AS-9	VALERO ENERGY CORP SR UNSEC3.65% due 03/15/2025	1	49,928,664	54,104,005

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
126076FM7	CDX.NA.HY33 SR. TRANCHE	1F	49,311,539	51,680,598	71,248,477	03/13/2020	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.HY33 SR. TRANCHE, REC. 5% FIXED RATE	6,267,207	8,108,518	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	45,413,391	63,139,959
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	26,736,447	29,162,096	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	286,908	224,458	3137BG-FZ-7	FHR 4440 ZX SC Z PT4% due 01/15/2045	1	26,449,539	28,937,638
TBD	CDX.NA.IG35 SR. TRANCHE	1*	25,000,000	25,232,479	28,812,413	09/26/2020	12/20/2025	CREDIT DEFAULT SWAP ON CDX.NA.IG35 SR. TRANCHE, REC. 1% FIXED RATE	254,475	224,458	3136AC-S8-5	FNR 2013-15 MZ Z SEQ3.5% due 03/25/2043	1	24,978,004	28,587,955
91283#AD5	10yr U.S. Treasury Note	1	10,000,000	10,065,965	10,141,883	07/15/2016	07/15/2026	ASSET SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(698,156)	912828-S5-0	TSY INFL IX N/B United States Treasury In .1250.125% due 07/15/2026	1	10,065,965	10,840,039
TBD	Pay SOFR Receive 0.4565% due 08/28/2030	1*	25,000,000	29,351,374	44,374,541	08/28/2020	08/28/2030	INTEREST RATE SWAP ON Pay SOFR Receive 0.4565% due 08/28/2030, REC. 0.4565% FIXED RATE		(28,975)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	29,351,374	44,403,516
TBD	Pay SOFR Receive 0.476% due 08/28/2030	1*	25,000,000	27,857,958	44,393,740	08/28/2020	08/28/2030	INTEREST RATE SWAP ON Pay SOFR Receive 0.476% due 08/28/2030, REC. 0.476% FIXED RATE		(9,776)	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	27,857,958	44,403,516
9999999999 - Totals				9,899,755,577	12,155,429,916	XXX	XXX	XXX	369,435,022	371,444,687	XXX	XXX	XXX	9,530,320,555	11,783,985,229

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	185	9,463,817,759	193	10,093,387,614	193	9,981,665,271			185	9,463,817,759
2. Add: Opened or Acquired Transactions	28	1,953,151,252			4	109,178,257			32	2,062,329,509
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	6,423,696	XXX	(111,722,343)	XXX		XXX		XXX	(105,298,647)
4. Less: Closed or Disposed of Transactions	20	1,330,005,093			2	55,444,692			22	1,385,449,785
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX	135,643,265	XXX		XXX	135,643,265
7. Ending Inventory	193	10,093,387,614	193	9,981,665,271	195	9,899,755,571			195	9,899,755,571

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	766,756,705	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		766,756,705
4.	Part D, Section 1, Column 5	952,642,269	
5.	Part D, Section 1, Column 6	(185,885,564)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	736,915,553	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		736,915,553
10.	Part D, Section 1, Column 8	1,008,200,798	
11.	Part D, Section 1, Column 9	(271,285,237)	
12	Total (Line 9 minus Line 10 minus Line 11)		(8)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,234,255,506	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	9,234,255,506	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		480,413,504
2.	Cost of cash equivalents acquired	6,635,981,787	24,675,653,015
3.	Accrual of discount	519,885	5,180,116
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(9,410,166)	8,253
6.	Deduct consideration received on disposals	6,582,467,153	25,161,254,888
7.	Deduct amortization of premium	628,712	
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	43,995,641	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	43,995,641	

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Otto's South Vineyard LLC	Napa	CA	08/05/2020	Treasury Wine Estates Americas Company	45,286,393			
One Brickell Square	Miami	FL	08/28/2002	Various				1,318,785
Houston Industrial Group I	Houston	TX	12/31/2002	Various				(9,585)
Rosslyn Overlook	Arlington	VA	08/25/2011	Various				496,105
Cobia Distribution Center	Miami	FL	02/06/2013	Various				79,315
Empire Landing	Burbank	CA	04/30/2013	Various				88,177
Cyan PDX	Portland	OR	05/21/2013	Various				28,607
Lennox Distribution Center	Eastvale	CA	11/19/2014	Various				141,417
Cactus Distribution Center II	Phoenix	AZ	10/04/2019	Various				2,203,707
Hagerstown Distribution Center	Hagerstown	MD	10/04/2019	Various				5,614
Baltimore IC	Baltimore	MD	10/04/2019	Various				10,659
Vista Point South	Coppell	TX	10/04/2019	Various				17,445
Bedford Park	Bedford Park	IL	10/04/2019	Various				107,308
Freeport DC	Coppell	TX	10/04/2019	Various				32,963
Auburn Business Park - Kent Valley IP	Renton	WA	12/30/2002	Various				619,416
Renton Park 405 - Kent Valley IP	Renton	WA	12/30/2002	Various				334,409
Van Dorens West - Kent Valley IP	Renton	WA	12/30/2002	Various				80,294
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				17,074
Franklin 299	Redwood City	CA	06/03/2016	Various				20,125
600-650 College Road	Princeton	NJ	11/03/2016	Various				284,261
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				131,133
Yorktown Apartments	Dallas	TX	07/25/2018	Various				56,769
Oak View Mall	Omaha	NE	11/01/2018	Various				72,100
730 Third Avenue	New York	NY	01/01/1973	Various				12,253,092
Waterford Professional Site	Miami	FL	01/01/1988	Various				8,895
Greenwood DC	Greenwood	IN	10/04/2019	Various				87,819
OHare Logistics Center IV Corporate	Elk Grove Village	IL	05/08/2020	Various				412,304
0199999. Acquired by Purchase					45,286,393			18,898,208
0399999 - Totals					45,286,393			18,898,208

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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
0855500 (GBP 1,474,667)	LONDON	GBR		03/14/2018	4.799		1,880,854	128,595,484
0884601	RIALTO	CA		07/10/2020	3.520	68,900,000		112,900,000
0909101	EL SEGUNDO	CA		12/23/2019	2.402		2,215,436	7,167,914
0919400	BOSTON	MA		09/24/2020	3.500	244,203,429		423,000,000
0919500	RIVER GROVE	IL		08/21/2020	3.250	54,000,000		105,300,000
0919600	CYPRESS	CA		07/15/2020	4.000	45,045,000		72,450,000
0920000 (GBP 47,340,000)	LONDON	GBR		08/06/2020	2.850	62,218,962		99,216,579
0920100	PENNSAUKEN	NJ		07/31/2020	3.650	55,737,500		85,110,000
0920200	FORT WORTH	TX		08/28/2020	3.400	57,600,000		98,720,000
0920400	LOUISVILLE	CO		08/26/2020	3.450	31,850,000		49,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						619,554,891	4,096,290	1,181,759,977
0848301	NEW YORK	NY		12/13/2017	6.361		522,794	174,800,000
0916600	FAIRFAX	VA		08/04/2020	5.850	27,500,000		40,675,971
0919601	CYPRESS	CA		07/15/2020	4.000	15,015,000		24,150,000
0699999. Mortgages in good standing - Mezzanine Loans						42,515,000	522,794	239,625,971
0899999. Total Mortgages in good standing						662,069,891	4,619,084	1,421,385,948
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						662,069,891	4,619,084	1,421,385,948

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0331002	SHELTON	CT		12/22/2005	07/31/2020	20,587,463							18,904,002	19,147,887			
0556101	Bethesda	MD		12/23/2011	08/13/2020	28,183,848							27,730,165	27,845,104			
0598900	SCOTTSDALE	AZ		07/20/2005	08/03/2020	1,353,565							51,880	240,359			
0638900	LAUREL	MD		11/30/2007	09/30/2020	42,525,248							41,859,635	42,084,795			
EB1104004375	DALLAS	TX		12/18/2015	07/01/2020	507,338		(1,324)			(1,324)		496,733	496,733			
EB1144000357	NEW YORK	NY		06/24/2016	08/01/2020	494,792		405			405		488,592	489,545			
EB1144000396	HAMPTON BAYS	NY		06/24/2016	07/01/2020	394,071		(3,445)			(3,445)		386,367	386,367			
EB1171010255	CARMEL VALLEY	CA		11/20/2015	08/01/2020	414,282		(1,559)			(1,559)		406,291	407,218			
EB1171012494	SNOQUALMIE	WA		12/18/2015	07/01/2020	417,852		(5,475)			(5,475)		407,037	407,037			
EB1216002977	SOUTH MIAMI	FL		06/24/2016	09/01/2020	775,421		635			635		762,705	767,197			
EB1216003194	NORTH MIAMI BEACH	FL		08/19/2016	07/01/2020	752,423		(6,694)			(6,694)		736,159	737,540			
EB1221058473	PONTE VEDRA	FL		12/18/2015	09/01/2020	385,919		(2,961)			(2,961)		376,175	378,459			
EB1221062515	SAINT JOHNS	FL		12/18/2015	09/01/2020	478,165		(1,054)			(1,054)		469,627	471,476			
EB1221064384	PONTE VEDRA BEACH	FL		11/20/2015	07/01/2020	581,357		(5,650)			(5,650)		569,090	569,090			
EB1221065084	FERNANDINA BEACH	FL		11/20/2015	08/01/2020	411,874		1,069			1,069		408,209	408,209			
EB1221065805	ST JOHNS	FL		06/24/2016	09/01/2020	430,714		2,802			2,802		425,404	427,226			
EB1222513948	SANTA ROSA	CA		07/30/2015	08/01/2020	398,905		(1,179)			(1,179)		392,110	392,921			
EB1222529693	BONITA SPRINGS	FL		07/17/2015	07/01/2020	419,780		567			567		413,670	413,670			
EB1222532436	GREENWOOD VILLAGE	CO		08/07/2015	09/01/2020	593,072		1,671			1,671		585,552	587,872			
EB1222534755	SAN JOSE	CA		03/24/2016	08/01/2020	665,278		(10,618)			(10,618)		645,098	647,513			
EB1222534882	ENGLEWOOD	CO		12/18/2015	08/01/2020	841,963		(6,858)			(6,858)		824,204	825,777			
EB1222535315	NORTHFIELD	IL		12/18/2015	08/01/2020	516,448		(1,136)			(1,136)		505,784	506,780			
EB1222544392	ROCKVILLE	MD		08/19/2016	07/01/2020	618,716		(2,528)			(2,528)		609,293	609,293			

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					
EB1222601666	ENGLEWOOD	CO		12/16/2016	07/01/2020	850,777		(4,937)			(4,937)		836,473	836,473			
EB1248001432	TAMPA	FL		08/07/2015	07/01/2020	392,415		1,114			1,114		388,848	388,848			
EB1248002419	TAMPA	FL		12/16/2016	07/01/2020	418,228		(1,438)			(1,438)		404,788	407,815			
EB1353004479	SOUTH ORANGE	NJ		07/17/2015	07/01/2020	636,330		(2,668)			(2,668)		626,303	626,303			
EB1353004669	RARITAN	NJ		08/19/2016	07/01/2020	97,948		1,768			1,768		67,160	67,919			
EB1353004672	MAHWAH	NJ		09/25/2015	09/01/2020	454,335		(4,202)			(4,202)		443,220	444,965			
EB1353005185	LIVINGSTON	NJ		12/18/2015	07/01/2020	398,332		(3,032)			(3,032)		389,603	389,603			
EB1353005217	MORRISTOWN	NJ		12/18/2015	09/01/2020	415,747		(3,058)			(3,058)		401,936	405,556			
EB1358013411	CARLSBAD	CA		03/24/2016	08/01/2020	489,051		(815)			(815)		467,212	470,243			
EB1367011389	CARLSBAD	CA		08/07/2015	09/01/2020	641,966		1,810			1,810		633,811	636,326			
EB1367015224	SAN DIEGO	CA		12/16/2016	08/01/2020	498,916		(6,238)			(6,238)		486,394	487,300			
EB1367015285	SAN DIEGO	CA		12/16/2016	08/01/2020	727,491		(4,215)			(4,215)		713,872	715,227			
EB1369002856	LAKEWOOD RANCH	FL		06/24/2016	08/01/2020	506,429		407			407		499,283	499,283			
EB1371005455	SEATTLE	WA		11/20/2015	08/01/2020	105,412		(244)			(244)		7,448	11,493			
EB1380002070	SKILLMAN	NJ		07/30/2015	07/01/2020	454,532		(1,146)			(1,146)		447,928	447,928			
EB1382003034	BIG BEAR LAKE	CA		06/24/2016	07/01/2020	463,799		(4,012)			(4,012)		448,955	451,325			
EB1386000602	COLUMBIA	MD		06/24/2016	09/01/2020	454,902		2,964			2,964		450,745	452,541			
EB1393008629	NEW CITY	NY		12/18/2015	09/01/2020	1,003,057		(7,701)			(7,701)		980,461	987,958			
EB1393008686	BRIDGEWATER	CT		12/18/2015	09/01/2020	421,329		(931)			(931)		414,032	415,639			
EB1400002680	SCOTTSDALE	AZ		08/07/2015	07/01/2020	847,928		(69)			(69)		766,100	771,700			
EB1400002685	FLAGSTAFF	AZ		08/07/2015	07/01/2020	680,505		(3,642)			(3,642)		667,963	669,247			
EB1400002808	SCOTTSDALE	AZ		12/18/2015	08/01/2020	533,036		(4,081)			(4,081)		520,999	523,008			
EB1400002973	PARADISE VALLEY	AZ		12/18/2015	07/01/2020	886,285		(1,529)			(1,529)		870,930	874,420			
EB1400003771	SCOTTSDALE	AZ		08/19/2016	08/01/2020	542,108		670			670		535,547	536,590			
EB1540091858	HILTON HEAD ISLAND	SC		09/18/2015	07/01/2020	649,815		(6,108)			(6,108)		636,145	636,145			
EB1540092608	DAVIDSONVILLE	MD		08/07/2015	09/01/2020	647,811		(1,871)			(1,871)		635,957	638,478			
EB1540092759	WALPOLE	MA		12/18/2015	07/01/2020	466,756		(6,132)			(6,132)		454,591	455,462			
EB1540092934	PHILADELPHIA	PA		10/09/2015	07/01/2020	458,641		(5,894)			(5,894)		446,135	447,090			
EB1540092935	GLEN MILLS	PA		12/18/2015	07/01/2020	474,173		(3,816)			(3,816)		460,773	462,156			
EB1540093187	CANONSBURG	PA		08/07/2015	09/01/2020	493,436		1,390			1,390		487,179	489,110			
EB1540093297	YARDLEY	PA		08/07/2015	08/01/2020	441,258		(1,065)			(1,065)		433,415	434,393			
EB1540093653	GLEN ALLEN	VA		06/24/2016	08/01/2020	535,697		(4,870)			(4,870)		523,963	524,954			
EB1540093666	GREENWOOD	IN		12/18/2015	07/01/2020	412,282		(5,436)			(5,436)		402,525	402,525			
EB1540093817	ELIZABETH	CO		12/18/2015	07/01/2020	493,094		(6,481)			(6,481)		481,305	481,305			
EB1540093912	WINDERMERE	FL		12/18/2015	09/01/2020	1,036,411		(13,642)			(13,642)		1,008,118	1,011,820			
EB1540094234	FORT LAUDERDALE	FL		06/24/2016	09/01/2020	927,454		(8,443)			(8,443)		905,628	909,007			
EB1541037654	APOLLO BEACH	FL		12/18/2015	08/01/2020	448,834		(5,594)			(5,594)		434,610	434,610			
EB1541039057	BEVERLY HILLS	MI		09/25/2015	07/01/2020	403,463		(3,712)			(3,712)		392,247	393,333			
EB1541039156	NAPERVILLE	IL		10/09/2015	06/01/2020									(2,893)		(2,893)	(2,893)
EB1541039288	NASHVILLE	TN		08/07/2015	09/01/2020	823,600		(2,001)			(2,001)		802,803	807,619			
EB1541039745	ESSEX	CT		12/18/2015	08/01/2020	403,123		(5,322)			(5,322)		392,853	393,567			
EB1541039799	MCKINNEY	TX		12/18/2015	07/01/2020	612,989		(8,058)			(8,058)		598,298	598,298			
EB1541040432	NASHVILLE	TN		08/19/2016	07/01/2020	507,885		(4,519)			(4,519)		497,839	497,839			
EB1541040463	BRENTWOOD	TN		08/17/2016	09/01/2020	455,758		(6,188)			(6,188)		443,000	444,658			
EB1541040511	AUSTIN	TX		08/19/2016	07/01/2020	762,204		(6,782)			(6,782)		748,521	748,521			
EB1541040649	MCKINNEY	TX		10/07/2016	08/01/2020	436,535		(4,844)			(4,844)		427,110	427,110			
EB1541040779	FREMONT	CA		12/16/2016	08/01/2020	952,200		(17,034)			(17,034)		930,182	930,182			
EB1541040877	DENVER	CO		12/16/2016	08/01/2020	470,185		(10,665)			(10,665)		453,870	454,685			
EB1564000525	GREENWOOD VILLAGE	CO		07/17/2015	09/01/2020	505,624		(488)			(488)		496,224	499,222			
EB1564000966	DENVER	CO		08/19/2016	07/01/2020	488,601		(4,295)			(4,295)		1,565	4,125			
EB1564001079	NIWOT	CO		10/07/2016	09/01/2020	484,719		2,336			2,336		479,702	481,557			
EB1596050790	PACIFICA	CA		09/25/2015	08/01/2020	989,493		(12,605)			(12,605)		964,497	966,287			
EB1596050928	ARROYO GRANDE	CA		10/12/2016	07/01/2020	591,446		(10,479)			(10,479)		574,341	574,341			
EB1596051104	MORAGA	CA		10/12/2016	07/01/2020	979,340		(11,419)			(11,419)		944,808	947,748			
EB1596051551	SNOQUALMIE	WA		12/18/2015	08/01/2020	520,145		(3,982)			(3,982)		510,359	510,359			
EB1596052570	PHOENIX	AZ		12/18/2015	07/01/2020	201,606		(2,073)			(2,073)		188,977	190,471			
EB1596053002	HAWTHORN WOODS	IL		10/12/2016	07/01/2020	393,930		(895)			(895)		387,340	387,340			
EB1596053060	LOS ANGELES	CA		06/24/2016	08/01/2020	1,119,402		(9,772)			(9,772)		1,093,179	1,097,333			
EB1596053325	CANYON COUNTRY	CA		08/17/2016	07/01/2020	501,453		(9,814)			(9,814)		486,468	486,468			
EB1596053333	FLAGSTAFF	AZ		08/19/2016	07/01/2020	461,441		(6,104)			(6,104)		448,449	450,188			

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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					
EB1596053421	REDWOOD CITY	CA		08/17/2016	07/01/2020	740,969		(10,061)			(10,061)		722,922	722,922			
EB1596053446	LONE TREE	CO		08/19/2016	09/01/2020	530,448		(4,710)			(4,710)		517,037	519,965			
EB1596053476	TUSTIN	CA		08/17/2016	08/01/2020	671,481		(15,875)			(15,875)		652,260	652,260			
EB1596053586	BAINBRIDGE ISLAND	WA		12/16/2016	07/01/2020	520,399		(6,888)			(6,888)		473,943	473,943			
EB1596053808	SAN JOSE	CA		12/16/2016	08/01/2020	680,061		(6,189)			(6,189)		665,191	666,442			
EB1596053990	SEATTLE	WA		12/16/2016	08/01/2020	736,682		(20,072)			(20,072)		707,982	709,227			
EB1723001216	ALEXANDRIA	VA		12/18/2015	07/01/2020	389,159		(857)			(857)		382,479	382,479			
EB1723001394	LOS ANGELES	CA		12/16/2016	07/01/2020	944,907		(6,806)			(6,806)		927,662	927,662			
EB1725003098	NEWPORT BEACH	CA		10/12/2016	07/01/2020	1,364,042		(8,245)			(8,245)		1,338,484	1,338,484			
EB1771000972	HUNTINGTON BEACH	CA		09/25/2015	07/01/2020	803,144		(7,383)			(7,383)		775,663	780,339			
EB1771001014	LA MIRADA	CA		07/17/2015	08/01/2020	435,945		(1,828)			(1,828)		429,509	429,509			
EB1771001805	FOLSOM	CA		12/16/2016	08/01/2020	520,819		(1,694)			(1,694)		512,343	513,321			
EB1784002424	SAN FRANCISCO	CA		10/12/2016	08/01/2020	2,120,016		(4,640)			(4,640)		2,085,617	2,089,907			
EB1784002546	CORTE MADERA	CA		08/07/2015	09/01/2020	1,013,998		8,931			8,931		1,006,832	1,010,894			
EB1784002796	SAN BRUNO	CA		03/24/2016	09/01/2020	615,311		(7,038)			(7,038)		598,016	601,469			
EB1784003974	SAN JOSE	CA		08/17/2016	07/01/2020	639,292		(6,237)			(6,237)		621,921	625,667			
EB1784004563	DANVILLE	CA		12/16/2016	07/01/2020	758,897		1,000			1,000		747,329	750,499			
EB1784004782	MENLO PARK	CA		12/16/2016	07/01/2020	722,277		(3,956)			(3,956)		702,226	704,546			
EB1784004815	REDWOOD CITY	CA		12/16/2016	07/01/2020	1,080,027		(7,779)			(7,779)		1,056,291	1,060,316			
EB1784005051	SAN BRUNO	CA		12/16/2016	09/01/2020	668,808		6,100			6,100		663,213	667,145			
EB1786002646	SOUTH SAN FRANCISCO	CA		03/24/2016	08/01/2020	696,314		(4,919)			(4,919)		681,915	683,282			
EB1786003890	SAN MATEO	CA		12/16/2016	08/01/2020	678,266		2,375			2,375		671,393	672,702			
EB1787002798	SAN RAMON	CA		08/07/2015	09/01/2020	701,361		(61)			(61)		690,517	693,239			
EB1787003150	SAN RAMON	CA		03/24/2016	09/01/2020	797,883		(9,223)			(9,223)		777,098	780,018			
EB1787003203	PLEASANTON	CA		03/24/2016	07/01/2020	740,348		(1,490)			(1,490)		723,375	725,608			
EB1787003800	DUBLIN	CA		12/16/2016	09/01/2020	609,693		(3,040)			(3,040)		598,985	600,091			
EB1787003957	PLEASANTON	CA		12/16/2016	07/01/2020	760,140		(4,265)			(4,265)		740,351	745,573			
EB1787003964	PLEASANTON	CA		12/16/2016	08/01/2020	491,351		(3,539)			(3,539)		481,470	482,384			
EB1789003653	FREMONT	CA		07/17/2015	09/01/2020	400,711		2,257			2,257		396,391	398,051			
EB1789003695	MOUNTAIN VIEW	CA		11/20/2015	08/01/2020	981,053		1,573			1,573		968,803	970,796			
EB1789004236	SAN JOSE	CA		03/24/2016	07/01/2020	866,497		(1,749)			(1,749)		762,975	854,876			
EB1789004341	SUNNYVALE	CA		06/24/2016	08/01/2020	873,426		5,691			5,691		865,661	867,600			
EB1790002358	FALLS CHURCH	VA		11/20/2015	09/01/2020	688,430		(6,676)			(6,676)		671,047	673,749			
EB1791002759	ROCKVILLE	MD		07/17/2015	07/01/2020	593,747		2,784			2,784		584,852	587,798			
EB1793000975	KENSINGTON	MD		07/17/2015	09/01/2020	819,367		(793)			(793)		805,627	808,894			
FR125690276	BURLINGAME	CA		10/07/2016	07/01/2020	699,966		2,296			2,296		694,237	694,237			
FR125702451	SAN FRANCISCO	CA		10/07/2016	09/01/2020	699,456		2,806			2,806		691,531	694,237			
PH7118674535	SAN FRANCISCO	CA		01/16/2015	07/01/2020	610,437		(6,967)			(6,967)		594,833	596,080			
PH7119119142	BEDFORD	NH		04/10/2015	07/01/2020	538,543		(3,258)			(3,258)		527,945	529,004			
PH7119218225	MOUNTAIN VIEW	CA		08/21/2015	07/01/2020	737,234		(8,759)			(8,759)		716,245	720,290			
PH7119300320	HIGHLAND	UT		10/29/2015	09/01/2020	530,323		(5,976)			(5,976)		515,679	518,599			
PH7131166543	COHASSET	MA		09/12/2014	09/01/2020	671,868		6,457			6,457		665,884	670,072			
PH7131263332	CLARKSVILLE	MD		08/01/2014	07/01/2020	483,042		(1,950)			(1,950)		474,136	475,080			
PH7131534724	OAKDALE	CA		08/15/2014	07/01/2020	413,266		(2,888)			(2,888)		401,371	404,201			
PH7131887809	LITTLE SILVER	NJ		10/24/2014	09/01/2020	872,389		(4,673)			(4,673)		852,581	857,679			
PH7131926664	SAN JOSE	CA		12/12/2014	07/01/2020	456,848		(2,809)			(2,809)		448,013	448,883			
PH7132659025	MUNDELEIN	IL		01/29/2015	07/01/2020	448,411		(739)			(739)		441,341	442,239			
PH7132695144	DALLAS	TX		01/16/2015	09/01/2020	413,151		(630)			(630)		405,128	407,616			
PH7132834222	SPRING	TX		02/13/2015	09/01/2020	444,758		2,524			2,524		439,084	441,842			
PH7132967345	WESTFIELD	NJ		03/27/2015	07/01/2020	593,360		(3,738)			(3,738)		581,369	582,520			
PH7133196597	VILLA PARK	CA		06/19/2015	08/01/2020	496,601		(2,177)			(2,177)		486,628	488,083			
PH7133338546	MANCHESTER	MA		08/07/2015	08/01/2020	570,469		5,002			5,002		567,456	568,611			
PH7133340716	TUCSON	AZ		04/24/2015	09/01/2020	419,465		2,018			2,018		413,722	416,333			
PH7133341524	OAKDALE	CA		05/22/2015	09/01/2020	484,695		(1,737)			(1,737)		474,439	477,306			
PH7133367032	TUCSON	AZ		06/05/2015	09/01/2020	452,842		(1,031)			(1,031)		443,890	446,556			
PH7133423496	WALL TOWNSHIP	NJ		07/24/2015	07/01/2020	684,627		(2,649)			(2,649)		672,815	674,137			
PH7133508072	SAN DIEGO	CA		07/10/2015	07/01/2020	441,689		(1,322)			(1,322)		434,519	435,363			
PH7133701008	CHAGRIN FALLS	OH		07/10/2015	07/01/2020	434,260		(1,865)			(1,865)		425,339	426,257			
PH7133705280	SYOSSET	NY		10/16/2015	07/01/2020	589,856		(2,203)			(2,203)		577,891	579,121			
PH7133780184	MOORESTOWN	NJ		08/21/2015	08/01/2020	447,805		(1,395)			(1,395)		440,352	441,226			

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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					
PH7134062202	WESTFIELD	NJ		07/24/2015	09/01/2020	488,327		(1,866)			(1,866)		477,927	480,800			
PH7134104392	AVON	CO		08/07/2015	08/01/2020	601,380		(2,742)			(2,742)		590,931	592,043			
PH7134219836	TENAFLY	NJ		09/18/2015	07/01/2020	770,582		(1,384)			(1,384)		759,241	760,678			
PH7134457824	TUCSON	AZ		09/18/2015	07/01/2020	396,654		1,762			1,762		389,054	389,909			
PH7134461867	SAINT CHARLES	IL		09/18/2015	09/01/2020	424,391		(694)			(694)		416,506	418,927			
PH7134682256	MAPLEWOOD	NJ		11/13/2015	09/01/2020	441,751		(4,017)			(4,017)		430,667	433,048			
PH7134797963	HIGHLANDS RANCH	CO		10/29/2015	07/01/2020	408,370		(652)			(652)		402,048	402,855			
PH7135406804	CARLSBAD	CA		01/15/2016	07/01/2020	886,130		(33)			(33)		874,278	875,966			
PH7135532245	CLAREMONT	CA		02/12/2016	08/01/2020	624,063		(3,812)			(3,812)		612,467	613,591			
PH7136393464	ENGLEWOOD	CO		03/25/2016	09/01/2020	613,465		(818)			(818)		602,486	605,906			
PH7136743734	LIVERMORE	CA		04/22/2016	07/01/2020	681,211		4,044			4,044		676,110	677,428			
0199999. Mortgages closed by repayment						182,847,110		(466,411)			(466,411)		176,122,292	177,239,571		(2,893)	(2,893)
0374201	SANTA ANA	CA		07/01/2003		4,490,937							96,847				
0374401	SANTA ANA	CA		07/01/2003		5,501,398							118,638	118,638			
0416002	BOSTON	MA		07/23/2014		39,703,378							214,675	214,675			
0433901	ST PETERSBURG	FL		12/13/2002		2,308,707							182,838	182,838			
0433902	ST PETERSBURG	FL		12/13/2002		8,773,085							694,783	694,783			
0433903	ST PETERSBURG	FL		01/30/2004		6,426,070							508,932	508,932			
0450203	CORALVILLE	IA		08/03/2012		97,083,766							551,929	551,929			
0463803	ARLINGTON	TX		08/03/2012		234,500,754							1,059,804	1,059,804			
0473203	FRIENDSWOOD	TX		08/03/2012		234,370,910							1,067,264	1,067,264			
0499002	LEXINGTON	KY		04/26/2011		73,428,466							359,648	359,648			
0524201	SACRAMENTO	CA		01/28/2011		25,611,267							544,305	544,305			
0534705	PALMYRA	PA		10/15/2013		50,660,963							316,064	316,064			
0534706	DALLAS	TX		10/15/2013		38,124,521							237,852	237,852			
0545702	SAN DIEGO	CA		02/11/2013		72,618,022							425,293	425,293			
0548901	Atlanta	GA		05/03/2013		68,107,688							422,945	422,945			
0552604	RICHMOND	VA		08/30/2013		92,652,203							460,484	460,484			
0552701	NEW YORK	NY		09/13/2013		46,251,082							84,342	84,342			
0553801	COLUMBUS	OH		02/11/2013		225,000,000							1,000,791	1,000,791			
0553802	COLUMBUS	OH		03/04/2016		15,500,000							62,217	62,217			
0582812	DFW Airport	TX		06/03/2014		55,685,297							281,188	281,188			
0582813	Southaven	MS		06/03/2014		17,807,295							89,920	89,920			
0582814	San Bernardino	CA		06/03/2014		49,085,962							247,864	247,864			
0582815	San Bernardino	CA		06/03/2014		44,859,114							226,520	226,520			
0584501	Seattle	WA		12/29/2011		71,166,650							404,057	404,057			
0584502	Seattle	WA		12/29/2011		36,928,378							267,054	267,054			
0587001	SEATTLE	WA		03/30/2011		36,888,742							164,070	164,070			
0606801	Willow Grove	PA		09/21/2015		78,222,249							451,160	451,160			
0611500	LAS VEGAS	NV		09/27/2005		7,531,583							284,667	284,667			
0613100	LAS VEGAS	NV		12/20/2006		9,268,801							274,414	274,414			
0624600	CHICAGO	IL		01/03/2006		94,503,073							412,409	412,409			
0626400	LANSDOWNE	VA		05/30/2007		30,718,968							267,415	267,415			
0627000	WASHINGTON	DC		04/27/2006		111,078,777							789,769	789,769			
0635601	SAN ANTONIO	TX		09/05/2007		8,168,390							182,344	182,344			
0642800	HOUSTON	TX		09/27/2007		34,767,694							261,127	261,127			
0642801	HOUSTON	TX		07/28/2016		2,333,099							17,523	17,523			
0663700	NEW YORK	NY		04/01/2008		29,568,261							467,389	467,389			
0677101	San Diego	CA		08/27/2013		89,121,350							518,840	518,840			
0677102	San Diego	CA		12/20/2017		29,002,934							138,942	138,942			
0680500	DALLAS	TX		12/23/2010		23,032,258							132,231	132,231			
0682700	Atlanta	GA		04/02/2012		37,633,113							225,506	225,506			
0683100	NORFOLK	VA		05/06/2011		51,349,827							327,820	327,820			
0686400	Annapolis	MD		12/30/2011		21,118,213							148,197	148,197			
0686700	Dallas	TX		11/07/2011		38,670,524							155,643	155,643			
0687100	New York	NY		12/05/2011		201,634,068							1,222,990	1,222,990			
0688000	Charlotte	NC		12/29/2011		70,308,038							436,469	436,469			
0688600	Ventura	CA		03/30/2012		118,324,029							841,278	841,278			
0689300	Durham	NC		04/06/2012		116,707,260							688,927	688,927			
0689700	Philadelphia	PA		09/27/2012		23,572,155							225,938	225,938			

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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					
0689800	HOUSTON	TX		09/28/2012		80,665,652							795,166	795,166			
0690400	POTOMAC	MD		09/14/2012		18,881,310							96,920	96,920			
0691200	CHERRY HILL	NJ		08/15/2012		134,376,539							277,000	277,000			
0691300	HOUSTON	TX		02/21/2013		70,096,260							584,492	584,492			
0691700	Los Angeles	CA		08/22/2012		39,496,303							242,970	242,970			
0693900	Dallas	TX		12/21/2012		33,377,483							231,436	231,436			
0694300	NEW YORK	NY		03/06/2013		50,311,151							137,885	137,885			
0694400	FAIRFAX	VA		02/28/2013		78,594,830							481,849	481,849			
0695000	FORT WORTH	TX		04/08/2013		55,000,000							245,729	245,729			
0696400	NEW YORK	NY		07/31/2013		82,730,784							469,146	469,146			
0696500	NEW YORK	NY		07/31/2013		73,538,475							417,019	417,019			
0696900	Los Angeles	CA		06/27/2013		121,570,775							633,878	633,878			
0697600	New York	NY		08/01/2013		19,385,198							121,130	121,130			
0698800	McLean	VA		08/30/2013		249,119,283							849,400	849,400			
0698900	RICHMOND	TX		11/04/2013		18,869,562							84,907	84,907			
0699300	DENVER	CO		10/30/2013		72,829,156							441,580	441,580			
0699500	Houston	TX		09/06/2013		111,270,048							692,099	692,099			
0699800	BLOOMFIELD	CT		01/13/2014		32,597,432							127,231	127,231			
0700300	ANDOVER	MA		12/20/2013		35,233,819							178,142	178,142			
0700400	HAPEVILLE	GA		12/06/2013		55,031,644							420,575	420,575			
0700700	BROOKLYN	NY		11/14/2013		33,666,775							69,231	69,231			
0700800	BROOMFIELD	CO		11/08/2013		112,466,944							1,029,078	1,029,078			
0701500	PHILADELPHIA	PA		12/06/2013		46,783,929							231,985	231,985			
0702500	WARWICK	RI		01/13/2014		21,731,622							84,821	84,821			
0702900	Glendale	CA		07/30/2014		41,659,518							158,858	158,858			
0703600	New York	NY		03/12/2014		68,367,296							267,666	267,666			
0703700	MCLEAN	VA		04/29/2014		95,695,688							539,870	539,870			
0703900	Glenview	IL		07/01/2014		40,077,122							66,008	66,008			
0704400	Portland	OR		07/07/2014		36,895,564							140,642	140,642			
0704700	STAMFORD	CT		06/19/2014		79,509,110							306,857	306,857			
0704800	Houston	TX		05/30/2014		247,179,078							1,439,894	1,439,894			
0706100	BOLTON	GBR		07/10/2014		136,220,642							888,428	888,428			
0706800	Boston	MA		08/20/2014		171,328,129							794,209	794,209			
0708400	Manteca	CA		08/19/2014		4,824,858							23,507	23,507			
0708401	San Juan Capistrano	CA		08/19/2014		1,658,785							9,934	9,934			
0708402	Los Angeles	CA		08/19/2014		1,980,586							12,575	12,575			
0708403	Los Angeles	CA		08/19/2014		1,323,530							8,639	8,639			
0708404	San Diego	CA		08/19/2014		888,200							7,065	7,065			
0708405	Healsburg	CA		08/19/2014		411,671							13,375	13,375			
0708406	Sanger	CA		10/16/2014		448,441							4,318	4,318			
0708407	Van Nuys	CA		10/16/2014		4,601,250							21,888	21,888			
0708408	Gainesville	GA		09/29/2015		2,151,312							9,422	9,422			
0708800	Austin	TX		10/14/2014		79,986,714							440,589	440,589			
0712200	Weehawken	NJ		02/27/2015		210,000,000							919,883	919,883			
0712900	FOUNTAIN VALLEY	CA		06/05/2015		113,500,000							339,426	339,426			
0713000	Alexandria	VA		02/17/2015		33,701,922							166,395	166,395			
0713700	New York	NY		02/05/2015		54,846,930							233,314	233,314			
0714100	NEWTON	MA		07/31/2015		135,000,000							196,250	196,250			
0714201	Charlotte	NC		07/10/2017		82,531,262							414,716	414,716			
0715100	Austin	TX		06/09/2015		19,971,155							95,192	95,192			
0715200	KEARNY	NJ		10/21/2015		41,527,170							234,590	234,590			
0716400	Walnut Creek	CA		08/26/2015		97,779,969							466,570	466,570			
0716600	Frisco	TX		08/10/2015		44,798,884							206,967	206,967			
0717800	Mandan	ND		10/08/2015		1,021,744							7,449	7,449			
0717900	Austin	TX		08/11/2015		29,967,128							136,810	136,810			
0718200	Orlando	FL		09/16/2015		42,603,273							201,638	201,638			
0719600	BOSTON	MA		11/17/2015		324,200,000							1,471,844	1,471,844			
0719700	CAMBRIDGE	GBR		12/11/2015		65,462,727							620,604	620,604			
0720000	PORTLAND	OR		10/29/2015		183,052,297							288,825	288,825			
0721300	THE COLONY	TX		03/15/2016		64,500,000							280,608	280,608			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0721700	Durham	NC		03/30/2016		39,500,000							180,159	180,159			
0721800	FRISCO	TX		03/11/2016		38,874,791							184,798	184,798			
0722400	Kansas City	MO		03/28/2016		316,169,031							795,565	795,565			
0722500	Alpharetta	GA		05/20/2016		49,223,563							235,714	235,714			
0802500	Falls Church	VA		11/10/2016		89,865,638							413,412	413,412			
0803100	AUSTIN	TX		09/07/2016		33,645,467							190,455	190,455			
0803200	Pottstown	PA		11/02/2016		58,286,196							292,156	292,156			
0833600	Harrisburg	PA		12/29/2016		48,567,068							223,172	223,172			
0833800	ATLANTA	GA		12/20/2016		44,148,459							218,610	218,610			
0837000	TYSONS	VA		06/05/2017		200,000,000							511,672	511,672			
0838500	Frederick	MD		05/11/2017		117,916,168							559,958	559,958			
0839500	BOSTON	MA		05/22/2017		102,000,000							454,258	454,258			
0850500	Charlotte	NC		12/22/2017		44,000,000							200,838	200,838			
0853300	Novi	MI		03/14/2018		97,437,055							386,694	386,694			
0856300	Hackensack	NJ		05/22/2018		41,852,640							201,991	201,991			
0857000	HOPKINS	MN		06/26/2018		50,500,000							138,898	138,898			
0863400	Kirkland	WA		08/01/2018		48,846,265							228,159	228,159			
0890300	Ontario	CA		09/30/2019		119,000,000							1,782,246	1,782,246			
A881619	NORMAN	OK		04/18/1997		58,005							1,920	1,920			
EB1027549259	CHARLOTTE	NC		12/16/2016		481,567							2,641	2,641			
EB1028548196	VENTURA	CA		12/16/2016		593,123							3,311	3,311			
EB1028600849	SIMI VALLEY	CA		10/07/2016		518,280							4,334	4,334			
EB1028601459	MOORPARK	CA		12/16/2016		601,071							2,205	2,205			
EB1104004417	FORT WORTH	TX		12/18/2015		398,142							2,358	2,358			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		612,920							5,097	5,097			
EB1143010864	WARREN	NJ		07/17/2015		582,610							3,498	3,498			
EB1143010869	ROSELAND	NJ		08/07/2015		435,131							2,657	2,657			
EB1143013484	WYCKOFF	NJ		12/16/2016		602,093							6,074	6,074			
EB1143014124	ALEXANDRIA	VA		08/19/2016		406,751							2,298	2,298			
EB1143015254	CHATHAM	NJ		12/16/2016		675,836							4,074	4,074			
EB1143015364	GREENWICH	CT		12/16/2016		643,513							2,402	2,402			
EB1144000074	NEW YORK	NY		10/09/2015		703,853							4,331	4,331			
EB1144000089	NEW YORK	NY		08/07/2015		992,431							6,026	6,026			
EB1144000105	NEW YORK	NY		08/07/2015		724,494							4,424	4,424			
EB1144000106	NEW YORK	NY		06/24/2016		283,147							3,273	3,273			
EB1144000136	BROOKLYN	NY		11/20/2015		385,988							2,281	2,281			
EB1144000183	NEW YORK	NY		12/18/2015		491,357							2,804	2,804			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		581,841							3,466	3,466			
EB1144000257	NEW YORK	NY		12/18/2015		760,837							9,167	9,167			
EB1144000275	WASHINGTON	DC		12/18/2015		650,130							3,662	3,662			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		449,629							2,618	2,618			
EB1144000435	NEW YORK	NY		06/24/2016		484,191							2,726	2,726			
EB1170011354	MARINA DEL REY	CA		08/07/2015		585,612							8,224	8,224			
EB1170012747	SEATTLE	WA		06/24/2016		456,623							2,664	2,664			
EB1170015086	VANCOUVER	WA		12/16/2016		330,072							4,763	4,763			
EB1171010551	BELLEVUE	WA		10/09/2015		556,360							3,326	3,326			
EB1171010808	SEATTLE	WA		07/17/2015		536,991							9,102	9,102			
EB1171010825	SNOQUALMIE	WA		07/17/2015		442,317							1,864	1,864			
EB1171010943	SEATTLE	WA		07/17/2015		780,394							4,760	4,760			
EB1171011107	SNOQUALMIE	WA		10/09/2015		410,235							2,345	2,345			
EB1171011283	BELLEVUE	WA		12/18/2015		376,850							2,295	2,295			
EB1171011491	BOTHELL	WA		12/18/2015		403,354							2,471	2,471			
EB1171012158	BOTHELL	WA		12/18/2015		402,925							2,384	2,384			
EB1171012415	BOTHELL	WA		12/18/2015		333,798							5,886	5,886			
EB1171012482	BELLEVUE	WA		12/18/2015		523,189							2,998	2,998			
EB1171013196	SEATTLE	WA		06/24/2016		617,126							3,493	3,493			
EB1171013474	SEATTLE	WA		03/24/2016		566,980							2,975	2,975			
EB1171014557	BELLEVUE	WA		08/19/2016		444,208							2,834	2,834			
EB1171014892	BELLEVUE	WA		10/12/2016		892,438							5,624	5,624			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,117,653							7,300	7,300			

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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					
EB1171015379	GREENBANK	WA		12/16/2016		578,203							3,070	3,070			
EB1171015609	KIRKLAND	WA		12/16/2016		946,487							5,653	5,653			
EB1171015700	BOTHELL	WA		12/16/2016		511,642							3,092	3,092			
EB1171015727	KIRKLAND	WA		12/16/2016		403,618							2,462	2,462			
EB1215001434	ISLAMORADA	FL		12/18/2015		551,099							3,339	3,339			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		472,868							3,096	3,096			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		440,814							3,278	3,278			
EB1215003152	MIAMI BEACH	FL		03/24/2016		571,335							3,284	3,284			
EB1216002172	MIAMI	FL		07/30/2015		614,093							3,702	3,702			
EB1216002421	CORAL GABLES	FL		09/25/2015		248,431							5,882	5,882			
EB1216002512	MIAMI	FL		07/17/2015		530,244							3,160	3,160			
EB1216002726	CORAL GABLES	FL		12/18/2015		763,251							7,028	7,028			
EB1216002733	TAVERNIER	FL		12/18/2015		868,965							4,332	4,332			
EB1216002934	CORAL GABLES	FL		06/24/2016		387,705							2,246	2,246			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		529,522							969	969			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		504,531							4,479	4,479			
EB1216003368	CORAL GABLES	FL		08/19/2016		435,246							2,506	2,506			
EB1216003433	CORAL GABLES	FL		12/16/2016		616,170							3,552	3,552			
EB1216003655	COCONUT GROVE	FL		12/16/2016		430,845							3,150	3,150			
EB1216003663	HILTON HEAD	SC		12/16/2016		448,501							2,649	2,649			
EB1216003667	MIAMI	FL		12/16/2016		1,012,529							5,952	5,952			
EB1221058703	JACKSONVILLE	FL		12/18/2015		468,114							3,326	3,326			
EB1221060185	TAMPA	FL		09/18/2015		581,236							3,449	3,449			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		773,598							4,522	4,522			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		458,050							4,394	4,394			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		601,864							3,529	3,529			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,132,464							6,876	6,876			
EB1221063111	PONTE VEDRA	FL		08/19/2016		464,770							1,766	1,766			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		605,627							3,768	3,768			
EB1221063494	SANTA ANA	CA		07/17/2015		752,117							4,367	4,367			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		390,136							2,281	2,281			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		294,570							1,718	1,718			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		624,345							2,416	2,416			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		708,792							4,084	4,084			
EB1221064680	JACKSONVILLE	FL		11/20/2015		967,567							5,659	5,659			
EB1221064842	FERNANDINA BEACH	FL		12/18/2015		446,212							2,412	2,412			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		703,943							3,992	3,992			
EB1221065631	JACKSONVILLE	FL		12/18/2015		398,384							2,352	2,352			
EB1221065736	JACKSONVILLE	FL		06/24/2016		350,627							3,258	3,258			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		390,947							940	940			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		486,256							2,911	2,911			
EB1221066003	JACKSONVILLE	FL		06/24/2016		331,370							1,876	1,876			
EB1221066087	PONTE VEDRA BEACH	FL		06/24/2016		480,763							2,614	2,614			
EB1221066207	JACKSONVILLE	FL		06/24/2016		568,642							3,555	3,555			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		592,650							3,462	3,462			
EB1221066985	JACKSONVILLE	FL		06/24/2016		561,750							3,170	3,170			
EB1221067634	JACKSONVILLE	FL		08/19/2016		406,346							14,940	14,940			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		499,503							3,282	3,282			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		426,199							2,326	2,326			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		314,157							14,008	14,008			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		482,768							2,764	2,764			
EB1222530047	BOCA RATON	FL		08/07/2015		857,122							5,155	5,155			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,054,887							6,294	6,294			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		609,230							3,533	3,533			
EB1222531331	ALLEN	TX		08/07/2015		613,404							2,402	2,402			
EB1222531773	WESTPORT	CT		08/07/2015		561,766							3,593	3,593			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		968,628							5,616	5,616			
EB1222532516	HIGHLANDS	NC		08/07/2015		453,556							2,716	2,716			
EB1222532592	CHATHAM	MA		12/18/2015		556,212							3,150	3,150			
EB1222532600	REDWOOD CITY	CA		08/07/2015		789,560							5,915	5,915			

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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					
EB1222532623	LA QUINTA	CA		06/24/2016		444,067							2,578	2,578			
EB1222532760	KANEOHE	HI		08/07/2015		618,904							5,691	5,691			
EB1222532870	MILTON	DE		12/18/2015		503,796							4,216	4,216			
EB1222534409	MORRISTOWN	NJ		12/18/2015		558,273							3,129	3,129			
EB1222535686	TENAFLY	NJ		12/18/2015		505,755							3,701	3,701			
EB1222535815	FOSTER CITY	CA		10/12/2016		509,928							2,844	2,844			
EB1222535958	NEW ORLEANS	LA		12/18/2015		435,175							3,217	3,217			
EB1222536927	CHILMARK	MA		12/18/2015		416,695							3,226	3,226			
EB1222538558	SAINT CHARLES	IL		06/24/2016		522,553							3,035	3,035			
EB1222539405	BELLEVUE	WA		03/24/2016		675,315							3,712	3,712			
EB1222540366	ALBANY	CA		10/12/2016		539,487							1,971	1,971			
EB1222541566	SEATTLE	WA		08/19/2016		586,167							3,296	3,296			
EB1222543094	RICHMOND	TX		10/12/2016		431,879							2,501	2,501			
EB1222545020	SAN DIEGO	CA		08/17/2016		578,554							3,309	3,309			
EB1222545282	FORT COLLINS	CO		08/17/2016		432,307							2,467	2,467			
EB1222546150	CARLSBAD	CA		08/17/2016		614,118							3,513	3,513			
EB1222546556	GLENDALE	CA		10/12/2016		806,746							3,476	3,476			
EB1222549417	NASHVILLE	TN		12/16/2016		418,224							6,515	6,515			
EB1222550563	LOS ANGELES	CA		12/16/2016		730,337							4,144	4,144			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		680,718							6,948	6,948			
EB1223010400	COCOA	FL		12/18/2015		444,228							2,516	2,516			
EB1223010541	MELBOURNE	FL		06/24/2016		188,994							12,377	12,377			
EB1223010648	MALABAR	FL		11/20/2015		451,132							2,640	2,640			
EB1223010671	COCOA BEACH	FL		12/18/2015		358,548							5,574	5,574			
EB1223011816	MELBOURNE	FL		06/24/2016		539,500							3,064	3,064			
EB1223011951	MALABAR	FL		08/19/2016		658,505							3,713	3,713			
EB1223012170	OAK HILL	VA		12/16/2016		897,949							5,337	5,337			
EB1223012229	INDIALANTIC	FL		10/12/2016		475,210							2,685	2,685			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		595,551							3,621	3,621			
EB1223013138	ORLANDO	FL		12/16/2016		444,991							2,628	2,628			
EB1224001529	WINDERMERE	FL		08/17/2016		1,019,373							5,968	5,968			
EB1247002613	BOCA RATON	FL		10/09/2015		404,962							2,366	2,366			
EB1247002648	DAVIE	FL		07/17/2015		385,545							1,550	1,550			
EB1247002667	DELRAY BEACH	FL		07/17/2015		403,145							2,910	2,910			
EB1247002743	JUPITER	FL		12/18/2015		1,243,983							7,994	7,994			
EB1247002767	BOCA RATON	FL		11/20/2015		901,939							9,288	9,288			
EB1247002781	PARKLAND	FL		07/17/2015		616,099							3,614	3,614			
EB1247002803	BOCA RATON	FL		07/17/2015		481,484							3,235	3,235			
EB1247002862	BOCA RATON	FL		12/18/2015		173,644							13,792	13,792			
EB1247003086	DAVIE	FL		12/18/2015		412,077							3,004	3,004			
EB1249002270	NAPLES	FL		11/20/2015		554,382							3,218	3,218			
EB1249002396	NAPLES	FL		06/24/2016		496,394							2,831	2,831			
EB1249002576	NAPLES	FL		12/18/2015		475,648							2,787	2,787			
EB1249002805	VENICE	FL		08/19/2016		407,774							1,730	1,730			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,101,658							6,961	6,961			
EB1249003388	NAPLES	FL		12/16/2016		907,256							5,134	5,134			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		772,707							4,330	4,330			
EB1249003962	NAPLES	FL		12/16/2016		426,662							1,634	1,634			
EB1249003968	PUNTA GORDA	FL		12/16/2016		711,321							7,497	7,497			
EB1259000771	AVON	CO		07/30/2015		372,484							2,692	2,692			
EB1259000940	TELLURIDE	CO		10/09/2015		904,734							5,337	5,337			
EB1259001254	VAIL	CO		09/25/2015		1,161,126							6,844	6,844			
EB1259001331	AVON	CO		07/17/2015		485,495							2,827	2,827			
EB1259001363	ASPEN	CO		08/07/2015		923,430							5,489	5,489			
EB1259001421	EDWARDS	CO		08/07/2015		646,171							3,946	3,946			
EB1259001468	EDWARDS	CO		08/07/2015		462,998							1,962	1,962			
EB1259001548	EAGLE	CO		12/18/2015		400,616							2,307	2,307			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		545,140							3,124	3,124			
EB1259001827	PARK CITY	UT		12/18/2015		495,023							2,906	2,906			
EB1259002143	MINTURN	CO		06/24/2016		1,142,476							6,516	6,516			

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EB1259002243	ASPEN	CO		08/19/2016		1,830,670							13,523	13,523			
EB1259002337	PARK CITY	UT		08/19/2016		414,976							2,345	2,345			
EB1259002374	WASHINGTON	DC		08/19/2016		467,308							2,641	2,641			
EB1259002723	NAPERVILLE	IL		12/16/2016		427,463							2,553	2,553			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		700,176							3,920	3,920			
EB1259002866	ROCKVILLE	MD		12/16/2016		607,912							4,113	4,113			
EB1259002907	EAGLE	CO		12/16/2016		550,169							3,165	3,165			
EB1259002939	AVON	CO		12/16/2016		648,922							3,525	3,525			
EB1341001587	PARKLAND	FL		12/18/2015		405,030							1,667	1,667			
EB1341001635	PARKLAND	FL		12/18/2015		642,764							3,773	3,773			
EB1341001770	PARKLAND	FL		12/18/2015		497,707							3,010	3,010			
EB1341001773	DAVIE	FL		12/18/2015		551,162							3,201	3,201			
EB1341001869	DELRAY BEACH	FL		12/16/2016		693,686							3,972	3,972			
EB1349001031	MIAMI	FL		12/18/2015		408,653							2,302	2,302			
EB1351002030	NEW YORK	NY		07/30/2015		671,668							4,085	4,085			
EB1351002305	EAST MEADOW	NY		07/30/2015		377,698							3,163	3,163			
EB1351002469	ROSLYN	NY		09/18/2015		696,410							2,668	2,668			
EB1351002957	BROOKLYN	NY		10/09/2015		523,646							3,564	3,564			
EB1351003190	BROOKLYN	NY		08/07/2015		849,884							4,955	4,955			
EB1351003265	NEW YORK	NY		10/09/2015		613,589							8,993	8,993			
EB1351003327	BROOKLYN	NY		08/07/2015		1,069,994							6,091	6,091			
EB1351003524	NEW YORK	NY		11/20/2015		773,131							4,603	4,603			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		557,346							3,668	3,668			
EB1351003611	NEW YORK	NY		07/17/2015		472,179							2,833	2,833			
EB1351003676	NEW YORK	NY		11/20/2015		394,947							2,363	2,363			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		535,650							3,296	3,296			
EB1351003774	NEW YORK	NY		11/20/2015		533,117							4,484	4,484			
EB1351003811	MANHASSET	NY		08/07/2015		1,111,941							7,100	7,100			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		349,912							5,841	5,841			
EB1351003847	NEW YORK	NY		11/20/2015		1,400,893							8,339	8,339			
EB1351003899	NEW YORK	NY		12/18/2015		1,299,095							7,315	7,315			
EB1351003905	NEW YORK	NY		08/07/2015		518,980							3,011	3,011			
EB1351003915	NEW YORK	NY		12/18/2015		1,014,110							5,953	5,953			
EB1351003930	NEW YORK	NY		11/20/2015		2,458,421							22,184	22,184			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		509,208							2,911	2,911			
EB1351004102	NEW YORK	NY		10/12/2016		674,167							3,721	3,721			
EB1351004168	TRURO	MA		12/18/2015		436,363							2,442	2,442			
EB1351004235	HOWARD BEACH	NY		12/18/2015		397,300							2,276	2,276			
EB1351004344	NEW YORK	NY		11/20/2015		882,119							5,187	5,187			
EB1351004353	NEW YORK	NY		12/18/2015		1,172,438							6,599	6,599			
EB1351004418	GARDEN CITY	NY		12/18/2015		732,464							4,293	4,293			
EB1351004649	BROOKLYN	NY		06/24/2016		696,121							4,122	4,122			
EB1351004683	BELLMORE	NY		06/24/2016		595,490							30,213	30,213			
EB1351004817	STATEN ISLAND	NY		08/19/2016		783,424							2,833	2,833			
EB1351005094	NEW YORK	NY		06/24/2016		937,258							5,376	5,376			
EB1351005144	NEW YORK	NY		08/19/2016		1,757,105							9,929	9,929			
EB1351005342	NEW YORK	NY		08/19/2016		609,209							3,998	3,998			
EB1351005791	ARLINGTON	VA		12/16/2016		620,023							3,502	3,502			
EB1351005922	PLAINVIEW	NY		12/16/2016		424,658							2,559	2,559			
EB1352003839	REMSENBURG	NY		07/17/2015		902,103							5,256	5,256			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,785,572							10,458	10,458			
EB1352003934	SETAUKET	NY		11/20/2015		462,864							2,673	2,673			
EB1352004188	QUIOGUE	NY		12/18/2015		900,855							5,162	5,162			
EB1352004264	STONY BROOK	NY		12/18/2015		747,519							5,803	5,803			
EB1352004267	LARCHMONT	NY		12/18/2015		945,434							7,390	7,390			
EB1352004379	DOUGLASTON	NY		06/24/2016		932,861							5,226	5,226			
EB1352004398	HOBOKEN	NJ		06/24/2016		484,105							4,836	4,836			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		631,222							3,652	3,652			
EB1353003184	MOUNT ARLINGTON	NJ		12/18/2015		808,328							4,837	4,837			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		393,768							2,330	2,330			

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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					
EB1353003620	MIDDLETOWN	NJ		07/30/2015		540,445							3,281	3,281			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		615,112							6,136	6,136			
EB1353004683	MENDHAM	NJ		08/07/2015		542,741							5,161	5,161			
EB1353004874	RANDOLPH	NJ		08/07/2015		522,295							2,075	2,075			
EB1353005038	AUSTIN	TX		08/07/2015		547,452							3,218	3,218			
EB1353005061	SUMMIT	NJ		07/17/2015		1,010,672							4,085	4,085			
EB1353005122	DENVILLE	NJ		12/18/2015		602,562							3,412	3,412			
EB1353005230	ALBERTSON	NY		11/20/2015		336,726							2,712	2,712			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		580,473							3,270	3,270			
EB1353005303	CRANFORD	NJ		12/18/2015		802,103							4,767	4,767			
EB1353006638	MADISON	NJ		12/16/2016		412,672							2,368	2,368			
EB1353006687	TOWACO	NJ		12/16/2016		660,219							4,006	4,006			
EB1354007606	ARDSLEY	NY		07/30/2015		410,272							2,487	2,487			
EB1354012258	RIVERSIDE	CT		11/20/2015		580,915							3,304	3,304			
EB1357000557	BROOKLINE	MA		07/17/2015		690,870							4,119	4,119			
EB1357000692	NEWTON	MA		11/20/2015		786,869							4,544	4,544			
EB1357000849	MARSHFIELD	MA		12/18/2015		401,061							4,270	4,270			
EB1357000907	BEDFORD	MA		12/18/2015		477,370							2,871	2,871			
EB1357000940	NEWTON	MA		10/12/2016		536,645							3,648	3,648			
EB1357000968	LEXINGTON	MA		06/24/2016		1,526,085							8,711	8,711			
EB1357000970	UPTON	MA		06/24/2016		403,908							2,448	2,448			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		901,979							5,361	5,361			
EB1357001084	BROOKLINE	MA		08/19/2016		686,918							3,975	3,975			
EB1357001173	BROOKLINE	MA		12/16/2016		597,607							3,616	3,616			
EB1365004217	LUCAS	TX		09/18/2015		691,573							4,108	4,108			
EB1367010379	SAN DIEGO	CA		11/20/2015		939,020							5,711	5,711			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,217,845							7,493	7,493			
EB1367010906	SAN DIEGO	CA		08/07/2015		430,855							2,685	2,685			
EB1367011253	VALLEY CENTER	CA		08/07/2015		424,275							2,496	2,496			
EB1367011403	SAN DIEGO	CA		03/24/2016		490,267							2,824	2,824			
EB1367011870	CARLSBAD	CA		03/24/2016		837,502							6,271	6,271			
EB1367012826	SAN DIEGO	CA		03/24/2016		550,260							3,179	3,179			
EB1367013146	CARLSBAD	CA		03/24/2016		485,600							2,797	2,797			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		538,819							5,249	5,249			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,215,724							8,123	8,123			
EB1367014476	SAN DIEGO	CA		08/17/2016		708,668							4,223	4,223			
EB1367014488	SAN DIEGO	CA		08/17/2016		690,739							4,058	4,058			
EB1367014513	VISTA	CA		10/12/2016		549,182							3,277	3,277			
EB1367014620	CARLSBAD	CA		08/17/2016		719,621							4,234	4,234			
EB1367014748	CARLSBAD	CA		08/17/2016		625,352							3,577	3,577			
EB1367015025	SAN DIEGO	CA		08/17/2016		842,540							4,819	4,819			
EB1367015277	SAN DIEGO	CA		12/16/2016		584,372							3,279	3,279			
EB1367015328	CARLSBAD	CA		12/16/2016		456,454							9,808	9,808			
EB1369002397	SARASOTA	FL		07/17/2015		453,345							2,771	2,771			
EB1369002572	SARASOTA	FL		12/18/2015		489,354							2,703	2,703			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		543,616							3,646	3,646			
EB1369003121	SARASOTA	FL		08/19/2016		449,178							2,662	2,662			
EB1369003362	SAN FRANCISCO	CA		10/07/2016		791,807							2,943	2,943			
EB1369003522	SARASOTA	FL		12/16/2016		488,987							1,788	1,788			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		813,716							5,115	5,115			
EB1371004891	CHATHAM	NJ		11/20/2015		493,722							3,856	3,856			
EB1371005172	FAIRFAX	VA		08/07/2015		414,332							1,667	1,667			
EB1371005596	ASHBURN	VA		11/20/2015		467,451							2,685	2,685			
EB1373010395	CHEVY CHASE	MD		08/07/2015		525,333							3,063	3,063			
EB1373010876	NORWALK	CT		12/18/2015		679,396							4,142	4,142			
EB1373011773	BRONX	NY		11/20/2015		696,833							2,660	2,660			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		608,298							2,333	2,333			
EB1380003155	LAVALLETTE	NJ		12/16/2016		723,154							4,120	4,120			
EB1381009632	LINWOOD	NJ		08/07/2015		430,832							1,707	1,707			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		446,776							4,360	4,360			

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EB1381010210	PHILADELPHIA	PA		12/18/2015		597,629							3,577	3,577			
EB1381010223	MOORESTOWN	NJ		06/24/2016		609,650							4,785	4,785			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,371,105							7,760	7,760			
EB1382002217	SAN DIEGO	CA		12/18/2015		637,186							3,794	3,794			
EB1382002319	SAN MARCOS	CA		07/30/2015		429,021							1,731	1,731			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		922,060							5,313	5,313			
EB1382002751	DEL MAR	CA		07/17/2015		342,870							6,133	6,133			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		876,152							5,115	5,115			
EB1382002872	SAN DIEGO	CA		03/24/2016		590,340							3,492	3,492			
EB1382002930	SAN DIEGO	CA		06/24/2016		581,755							3,200	3,200			
EB1382003035	WALNUT CREEK	CA		03/24/2016		586,057							7,154	7,154			
EB1382003063	BOULDER	CO		06/24/2016		492,774							2,802	2,802			
EB1382003174	FRESNO	CA		12/16/2016		804,330							4,433	4,433			
EB1382003273	PHOENIX	AZ		12/16/2016		509,934											
EB1382003292	AUSTIN	TX		12/16/2016		508,362							2,911	2,911			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		807,476							4,645	4,645			
EB1382003322	REDONDO BEACH	CA		12/16/2016		490,668							2,902	2,902			
EB1386000417	OAK HILL	VA		11/20/2015		509,735							2,928	2,928			
EB1386000486	ARLINGTON	VA		12/18/2015		428,836							2,470	2,470			
EB1387006392	ROSLYN	NY		09/18/2015		898,769							5,339	5,339			
EB1389003067	RICHBORO	PA		12/18/2015		391,045							2,324	2,324			
EB1389003979	PHILADELPHIA	PA		12/18/2015		408,386							3,401	3,401			
EB1389004187	HOLLAND	PA		12/18/2015		419,034							3,356	3,356			
EB1389004258	COLLEGEVILLE	PA		06/24/2016		416,926							2,874	2,874			
EB1389004582	PHILADELPHIA	PA		08/19/2016		424,730							2,436	2,436			
EB1393005777	NEWTOWN	CT		09/18/2015		464,157							3,489	3,489			
EB1393006607	STAMFORD	CT		12/18/2015		379,892							2,265	2,265			
EB1393008998	BROOKLYN	NY		06/24/2016		644,915							3,699	3,699			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		455,707							2,624	2,624			
EB1393009862	IRVINGTON	NY		12/16/2016		896,964							5,280	5,280			
EB1395005332	WALPOLE	MA		12/18/2015		388,421							2,332	2,332			
EB1400000584	GILBERT	AZ		09/18/2015		704,502							4,185	4,185			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		530,379							3,157	3,157			
EB1400001351	PEORIA	AZ		09/18/2015		683,629							6,745	6,745			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		721,017							5,787	5,787			
EB1400002166	PHOENIX	AZ		09/25/2015		779,265							4,475	4,475			
EB1400002540	PHOENIX	AZ		10/09/2015		620,310							3,728	3,728			
EB1400002998	SCOTTSDALE	AZ		08/19/2016		938,608							5,100	5,100			
EB1400003015	PHOENIX	AZ		12/18/2015		832,247							4,841	4,841			
EB1400003141	FLAGSTAFF	AZ		12/18/2015		434,174							3,861	3,861			
EB1400003231	PHOENIX	AZ		06/24/2016		1,139,902							6,244	6,244			
EB1400003481	CAVE CREEK	AZ		06/24/2016		464,421							2,649	2,649			
EB1400003619	CAVE CREEK	AZ		08/19/2016		522,934							2,887	2,887			
EB1400003749	CAVE CREEK	AZ		08/19/2016		488,257							2,811	2,811			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		405,781							2,367	2,367			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		392,495							2,908	2,908			
EB1400004234	PHOENIX	AZ		12/16/2016		609,318							3,488	3,488			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		848,870							4,737	4,737			
EB1518004686	MECHANICSBURG	PA		12/18/2015		693,800							3,764	3,764			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,321,344							8,930	8,930			
EB1538115814	CINCINNATI	OH		12/18/2015		836,971							5,338	5,338			
EB1538513177	CARMEL VALLEY	CA		12/18/2015		855,509							5,091	5,091			
EB1538516620	HOUSTON	TX		07/30/2015		448,079							2,687	2,687			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		538,203							3,286	3,286			
EB1538531325	ALISO VIEJO	CA		11/20/2015		573,647							3,489	3,489			
EB1538541301	KAMAS	UT		08/19/2016		885,373							3,393	3,393			
EB1538542524	HOUSTON	TX		12/16/2016		99,588							33,418	33,418			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		710,862							4,200	4,200			
EB1540091681	JAMAICA	NY		09/18/2015		662,198							3,926	3,926			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,134,180							6,609	6,609			

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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					
EB1540092407	NEW YORK	NY		10/09/2015		916,120							8,914	8,914			
EB1540092432	ELLICOTT CITY	MD		08/07/2015		598,557							3,419	3,419			
EB1540092761	PHILADELPHIA	PA		12/18/2015		674,526							3,687	3,687			
EB1540092773	MCKEES ROCK	PA		09/25/2015		363,211							7,542	7,542			
EB1540092775	MARS	PA		09/25/2015		533,150							6,412	6,412			
EB1540092791	CANONSBURG	PA		10/09/2015		472,297							4,015	4,015			
EB1540092827	GARNET VALLEY	PA		10/09/2015		488,102							3,074	3,074			
EB1540092836	BOTHELL	WA		10/09/2015		537,910							6,768	6,768			
EB1540092861	CENTER VALLEY	PA		12/18/2015		513,370							3,126	3,126			
EB1540092931	ASHBURN	VA		12/18/2015		535,478							3,011	3,011			
EB1540092960	HOLLISTON	MA		06/24/2016		493,782							6,555	6,555			
EB1540093049	NAPLES	FL		10/09/2015		1,252,399							12,085	12,085			
EB1540093068	WARRINGTON	PA		11/20/2015		510,484							4,142	4,142			
EB1540093070	POTTSTOWN	PA		10/09/2015		461,498							1,803	1,803			
EB1540093085	WINDERMERE	FL		11/20/2015		641,000							5,577	5,577			
EB1540093090	PITTSBURGH	PA		12/18/2015		467,229							35,979	35,979			
EB1540093103	ARLINGTON	VA		10/09/2015		587,087							7,470	7,470			
EB1540093115	SANIBEL	FL		10/09/2015		492,713							3,927	3,927			
EB1540093119	WILMINGTON	DE		12/18/2015		535,128							79,431	79,431			
EB1540093146	JENKS	OK		09/25/2015		424,731							10,863	10,863			
EB1540093153	WHITE STONE	VA		08/07/2015		514,150							4,454	4,454			
EB1540093154	CANTON	MA		10/07/2016		631,949							2,270	2,270			
EB1540093158	CARY	NC		08/07/2015		507,505							5,937	5,937			
EB1540093166	MOSLEY	VA		11/20/2015		433,232							2,476	2,476			
EB1540093178	MARS	PA		09/25/2015		620,764							6,048	6,048			
EB1540093211	SHARON	MA		10/09/2015		538,895							3,164	3,164			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		483,582							3,998	3,998			
EB1540093224	FALLS CHURCH	VA		08/07/2015		606,902							3,575	3,575			
EB1540093238	CHANTILLY	VA		08/07/2015		600,888							3,927	3,927			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		810,854							5,691	5,691			
EB1540093287	GLASTONBURY	CT		06/24/2016		586,284							3,232	3,232			
EB1540093290	SWARTHMORE	PA		08/07/2015		434,002							3,001	3,001			
EB1540093300	CANONSBURG	PA		08/07/2015		481,670							2,817	2,817			
EB1540093310	EAST GREENWICH	RI		08/07/2015		397,815							2,338	2,338			
EB1540093346	WINCHESTER	MA		08/07/2015		603,676							3,456	3,456			
EB1540093368	PLYMOUTH	MN		11/20/2015		227,889							17,441	17,441			
EB1540093370	SPANISH FORT	AL		08/07/2015		406,202							1,591	1,591			
EB1540093412	CHANTILLY	VA		11/20/2015		921,155							7,325	7,325			
EB1540093419	NAPLES	FL		10/09/2015		590,580							4,084	4,084			
EB1540093571	FRISCO	TX		06/24/2016		690,180							5,492	5,492			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,112,829							6,004	6,004			
EB1540093775	KATY	TX		12/18/2015		529,089							2,990	2,990			
EB1540093776	BLUFFTON	SC		12/18/2015		539,912							3,168	3,168			
EB1540093780	ANDOVER	MA		12/18/2015		813,561							4,583	4,583			
EB1540093798	GLEN ALLEN	VA		08/19/2016		471,647							3,083	3,083			
EB1540093807	PALMETTO BAY	FL		12/18/2015		306,272							4,379	4,379			
EB1540093846	HARLEYSVILLE	PA		12/18/2015		480,877							2,769	2,769			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		734,962							4,860	4,860			
EB1540094013	MARS	PA		12/18/2015		537,761							11,283	11,283			
EB1540094121	CLARKSVILLE	MD		06/24/2016		866,628							8,066	8,066			
EB1540094137	MARTINEZ	CA		06/24/2016		1,133,772							6,379	6,379			
EB1540094189	WARRINGTON	PA		08/19/2016		495,739							4,650	4,650			
EB1540094196	WINTER PARK	FL		06/24/2016		997,903							7,645	7,645			
EB1540094216	CHANTILLY	VA		12/16/2016		601,082							3,853	3,853			
EB1540094221	INDIALANTIC	FL		06/24/2016		474,752							11,590	11,590			
EB1540094291	HADDONFIELD	NJ		06/24/2016		721,301							4,664	4,664			
EB1540094353	NEW YORK	NY		08/19/2016		871,744							4,755	4,755			
EB1540094354	SAN DIEGO	CA		10/12/2016		714,591							3,772	3,772			
EB1540094366	AVON	NC		08/19/2016		474,003							5,397	5,397			
EB1540094368	INDIALANTIC	FL		08/19/2016		720,214							5,147	5,147			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1540094372	DALLAS	TX		08/19/2016		1,031,822							5,964	5,964			
EB1540094384	WARRINGTON	PA		12/16/2016		739,091							4,164	4,164			
EB1540094392	DALLAS	TX		08/19/2016		769,680							5,861	5,861			
EB1540094399	MERCER ISLAND	WA		08/17/2016		905,273							11,716	11,716			
EB1540094402	BRADENTON	FL		08/17/2016		535,504							4,702	4,702			
EB1540094405	EAST HAMPTON	NY		08/19/2016		402,632							2,264	2,264			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,131,235							6,191	6,191			
EB1540094410	CYPRESS	TX		08/19/2016		926,511							5,387	5,387			
EB1540094428	SARASOTA	FL		08/19/2016		481,586							3,773	3,773			
EB1540094439	BOCA RATON	FL		08/17/2016		675,036							3,672	3,672			
EB1540094622	TAMPA	FL		12/16/2016		589,178							2,334	2,334			
EB1540094628	IRVING	TX		12/16/2016		489,074							2,967	2,967			
EB1540094630	ORLANDO	FL		12/16/2016		515,352							3,490	3,490			
EB1540094649	CARROLLTON	TX		12/16/2016		426,177							2,619	2,619			
EB1540094657	NAPLES	FL		12/16/2016		800,194							4,354	4,354			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		855,153							18,014	18,014			
EB1540094693	NAPLES	FL		12/16/2016		451,796							2,556	2,556			
EB1540094744	JERSEY CITY	NJ		12/16/2016		924,944							4,827	4,827			
EB1541035350	HEATH	TX		12/18/2015		132,838							23,550	23,550			
EB1541037328	SEDONA	AZ		12/18/2015		522,042							3,001	3,001			
EB1541037414	AUSTIN	TX		09/18/2015		686,074							3,924	3,924			
EB1541037678	NASHVILLE	TN		09/18/2015		795,846							4,552	4,552			
EB1541037784	NASHVILLE	TN		10/09/2015		552,804							3,174	3,174			
EB1541037893	AUSTIN	TX		12/18/2015		608,926							3,626	3,626			
EB1541037903	SCOTTSDALE	AZ		09/18/2015		545,905							361,515	361,515			
EB1541037934	MONTGOMERY	TX		09/18/2015		812,751							5,319	5,319			
EB1541037969	SAN ANTONIO	TX		07/30/2015		559,594							3,494	3,494			
EB1541038051	PALM SPRINGS	CA		03/24/2016		428,171							2,372	2,372			
EB1541038421	DALLAS	TX		10/09/2015		564,632							3,198	3,198			
EB1541038819	NISSWA	MN		08/07/2015		1,132,513							6,318	6,318			
EB1541038886	WINTER PARK	CO		09/25/2015		306,421							6,726	6,726			
EB1541038971	GARFIELD	AR		08/07/2015		750,220							4,461	4,461			
EB1541039016	TUJUNGA	CA		10/09/2015		1,048,250							3,777	3,777			
EB1541039030	BRENTWOOD	TN		09/25/2015		1,845,400							10,616	10,616			
EB1541039039	NASHVILLE	TN		10/09/2015		997,133							5,854	5,854			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		484,787							5,449	5,449			
EB1541039088	DEERFIELD	IL		08/19/2016		867,630							5,041	5,041			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,272,986							7,465	7,465			
EB1541039188	CHICAGO	IL		10/09/2015		572,185							3,271	3,271			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		582,330							2,300	2,300			
EB1541039250	HOUSTON	TX		08/07/2015		606,369							3,478	3,478			
EB1541039265	BRENTWOOD	TN		10/09/2015		393,008							2,295	2,295			
EB1541039282	ARCADIA	OK		10/09/2015		1,407,221							7,185	7,185			
EB1541039287	WILMETTE	IL		10/09/2015		1,309,174							8,269	8,269			
EB1541039289	KATY	TX		08/07/2015		640,701							3,750	3,750			
EB1541039302	NASHVILLE	TN		10/09/2015		604,804							3,538	3,538			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015		923,065							5,314	5,314			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		732,458							4,300	4,300			
EB1541039356	NASHVILLE	TN		10/09/2015		484,815							6,799	6,799			
EB1541039357	BRENTWOOD	TN		11/20/2015		473,973							2,737	2,737			
EB1541039365	WAXHAW	NC		08/07/2015		813,878							4,848	4,848			
EB1541039380	SANTA FE	NM		12/18/2015		766,219							4,210	4,210			
EB1541039448	AUSTIN	TX		12/18/2015		527,598							3,063	3,063			
EB1541039497	ROXBORO	NC		08/19/2016		757,777							3,954	3,954			
EB1541039627	MONACA	PA		11/20/2015		448,661							2,755	2,755			
EB1541039644	LAKE FOREST	IL		12/18/2015		667,858							3,775	3,775			
EB1541039674	SPICEWOOD	TX		12/18/2015		500,894							2,831	2,831			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,319,145							9,320	9,320			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		531,967							3,007	3,007			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		557,036							3,171	3,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1541039760	PITTSBURGH	PA		12/18/2015		543,933							3,074	3,074			
EB1541039769	BLAINE	MN		12/18/2015		619,818							3,284	3,284			
EB1541039816	TELLURIDE	CO		12/18/2015		843,426							4,534	4,534			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		598,791							3,460	3,460			
EB1541039889	EVERGREEN	CO		12/18/2015		450,811							2,479	2,479			
EB1541040031	MAGNOLIA	TX		12/18/2015		510,215							2,854	2,854			
EB1541040248	HOUSTON	TX		06/24/2016		1,111,072							6,317	6,317			
EB1541040272	TEMECULA	CA		06/24/2016		430,469							2,461	2,461			
EB1541040297	CLEMMONS	NC		06/24/2016		546,504							2,900	2,900			
EB1541040302	PLANO	TX		06/24/2016		873,148							8,660	8,660			
EB1541040394	HUDSON	OH		08/19/2016		423,528							2,632	2,632			
EB1541040428	RIDGEFIELD	CT		08/19/2016		421,727							2,755	2,755			
EB1541040437	DALLAS	TX		08/19/2016		859,409							7,421	7,421			
EB1541040454	HOUSTON	TX		08/19/2016		937,821							5,277	5,277			
EB1541040459	SUGAR LAND	TX		08/19/2016		478,524							2,704	2,704			
EB1541040460	VESTAVIA	AL		08/19/2016		504,876							2,987	2,987			
EB1541040473	LEAGUE CITY	TX		08/19/2016		585,446							3,308	3,308			
EB1541040477	NASHVILLE	TN		08/19/2016		853,554							4,206	4,206			
EB1541040483	BRENTWOOD	TN		10/12/2016		716,130							7,561	7,561			
EB1541040488	PLYMOUTH	MN		08/19/2016		484,346							2,857	2,857			
EB1541040501	SARASOTA	FL		08/17/2016		660,549							3,471	3,471			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		649,381							3,669	3,669			
EB1541040509	FAIRVIEW	TN		08/19/2016		463,139							2,987	2,987			
EB1541040517	SEATTLE	WA		08/17/2016		561,585							5,858	5,858			
EB1541040527	AUSTIN	TX		08/17/2016		497,586							2,721	2,721			
EB1541040637	KEMAH	TX		10/07/2016		406,110							3,264	3,264			
EB1541040688	SARASOTA	FL		12/16/2016		542,838							1,924	1,924			
EB1541040699	WADSWORTH	OH		12/16/2016		435,285							2,534	2,534			
EB1541040740	NASHVILLE	TN		12/16/2016		643,370							3,546	3,546			
EB1541040750	LEANDER	TX		12/16/2016		433,103							2,878	2,878			
EB1541040753	ISSAQUAH	WA		12/16/2016		619,956							3,334	3,334			
EB1541040757	FAIRFIELD	CT		12/16/2016		735,743							4,075	4,075			
EB1541040764	EDMOND	OK		12/16/2016		832,941							4,347	4,347			
EB1541040767	FRANKLIN	TN		12/16/2016		556,413							2,954	2,954			
EB1541040778	MALVERN	PA		12/16/2016		545,555							3,297	3,297			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		455,124							2,264	2,264			
EB1541040784	EDMONDS	WA		12/16/2016		608,994							3,162	3,162			
EB1541040785	COVINGTON	WA		12/16/2016		579,194							2,705	2,705			
EB1541040798	KIRKLAND	WA		12/16/2016		614,673							3,224	3,224			
EB1541040845	PACIFICA	CA		12/16/2016		484,712							2,821	2,821			
EB1541040861	THE WOODLANDS	TX		12/16/2016		665,620							3,640	3,640			
EB1541040869	LOS ANGELES	CA		12/16/2016		1,078,420							3,953	3,953			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		507,362							4,724	4,724			
EB1564000229	DENVER	CO		07/30/2015		377,385							2,277	2,277			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		656,941							2,570	2,570			
EB1564000519	DENVER	CO		12/18/2015		510,231							2,889	2,889			
EB1564000599	DENVER	CO		11/20/2015		456,685							2,664	2,664			
EB1564000618	DENVER	CO		08/07/2015		736,368							4,214	4,214			
EB1564000620	FORT COLLINS	CO		08/07/2015		805,261							4,719	4,719			
EB1564000716	FRASER	CO		12/18/2015		347,125							3,645	3,645			
EB1564000993	DENVER	CO		08/19/2016		487,926							2,926	2,926			
EB1564001065	DENVER	CO		12/16/2016		618,394							2,598	2,598			
EB1564001105	DENVER	CO		12/16/2016		562,880							3,180	3,180			
EB1564001132	DENVER	CO		12/16/2016		595,267							3,866	3,866			
EB1564001134	DENVER	CO		12/16/2016		756,236							4,445	4,445			
EB1564001170	ERIE	CO		12/16/2016		457,311							3,159	3,159			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		598,182							3,348	3,348			
EB1567001695	CASTLE ROCK	CO		06/24/2016		583,920							3,332	3,332			
EB1567001956	LOS ANGELES	CA		12/16/2016		822,915							4,670	4,670			
EB1567001968	FORT COLLINS	CO		12/16/2016		576,888							2,321	2,321			

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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					
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,275,307							7,336	7,336			
EB1596048348	MOORESVILLE	NC		12/18/2015		561,809							3,231	3,231			
EB1596048401	YORBA LINDA	CA		12/18/2015		770,686							4,532	4,532			
EB1596048655	CENTERTON	AR		12/18/2015		428,208							1,696	1,696			
EB1596048822	CARLSBAD	CA		12/18/2015		535,710							3,298	3,298			
EB1596049199	BELMONT	CA		03/24/2016		439,807							3,323	3,323			
EB1596049353	TAHOE CITY	CA		06/24/2016		475,704							2,643	2,643			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		616,398							5,080	5,080			
EB1596050604	SAN RAMON	CA		10/09/2015		1,244,364							6,808	6,808			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		928,290							5,146	5,146			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		656,898							3,680	3,680			
EB1596050829	FOLSOM	CA		09/25/2015		456,589							3,299	3,299			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,282,697							7,601	7,601			
EB1596050979	PARKTON	MD		10/09/2015		365,390							5,833	5,833			
EB1596050986	LOS ANGELES	CA		09/25/2015		696,270							1,349	1,349			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		956,889							5,721	5,721			
EB1596051083	REDWOOD CITY	CA		09/25/2015		729,393							4,277	4,277			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015		720,352							6,349	6,349			
EB1596051112	SAN DIEGO	CA		11/20/2015		866,874							5,057	5,057			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		474,315							2,709	2,709			
EB1596051169	TEMECULA	CA		10/09/2015		628,973							3,890	3,890			
EB1596051186	CALABASAS	CA		10/09/2015		782,422							4,788	4,788			
EB1596051197	DALLAS	TX		10/09/2015		1,639,470							9,405	9,405			
EB1596051201	TOLUCA LAKE	CA		11/20/2015		872,362							5,167	5,167			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,027,883							5,896	5,896			
EB1596051303	LONG BEACH	CA		08/07/2015		504,279							2,887	2,887			
EB1596051339	CAVE CREEK	AZ		11/20/2015		584,068							3,441	3,441			
EB1596051434	HALEIWA	HI		08/07/2015		790,586							4,539	4,539			
EB1596051448	CAMARILLO	CA		09/25/2015		676,901							5,497	5,497			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		886,895							5,708	5,708			
EB1596051556	GIG HARBOR	WA		10/09/2015		927,629							5,191	5,191			
EB1596051712	LONE TREE	CO		06/24/2016		644,572							2,239	2,239			
EB1596051732	DENVER	CO		12/18/2015		538,728							2,833	2,833			
EB1596051978	SEATTLE	WA		12/18/2015		610,195							4,390	4,390			
EB1596052025	SCOTTSDALE	AZ		12/18/2015		673,878							3,683	3,683			
EB1596052367	SEATTLE	WA		12/18/2015		581,066							3,176	3,176			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		462,469							5,155	5,155			
EB1596052803	UNION CITY	CA		10/12/2016		946,497							5,176	5,176			
EB1596052956	NAPLES	FL		06/24/2016		460,924							3,891	3,891			
EB1596053037	SAN CLEMENTE	CA		06/24/2016		1,389,473							31,531	31,531			
EB1596053057	GILROY	CA		06/24/2016		510,294							1,748	1,748			
EB1596053071	LAKEWOOD	CO		10/07/2016		507,532							4,150	4,150			
EB1596053207	PALM BEACH	FL		08/19/2016		518,559							5,815	5,815			
EB1596053210	CAREFREE	AZ		06/24/2016		624,165							3,302	3,302			
EB1596053229	LONE TREE	CO		08/19/2016		527,504							1,948	1,948			
EB1596053279	MURRIETA	CA		10/12/2016		432,411							2,445	2,445			
EB1596053283	MALIBU	CA		10/12/2016		1,407,781							7,922	7,922			
EB1596053309	KEY WEST	FL		08/19/2016		494,762							2,506	2,506			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016		585,124							6,014	6,014			
EB1596053361	COLORADO SPRINGS	CO		08/19/2016		439,693							4,377	4,377			
EB1596053366	ALTADENA	CA		08/17/2016		851,872							6,705	6,705			
EB1596053368	LOS ANGELES	CA		10/12/2016		953,434							5,339	5,339			
EB1596053381	AURORA	CO		08/19/2016		561,246							3,156	3,156			
EB1596053387	DAVIS	CA		10/12/2016		520,636							2,847	2,847			
EB1596053388	MIDWAY	UT		08/19/2016		458,692							2,537	2,537			
EB1596053391	BLUFFDALE	UT		08/17/2016		419,456							2,322	2,322			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,134,916							6,070	6,070			
EB1596053430	ENGLEWOOD	CO		08/19/2016		594,726							3,267	3,267			
EB1596053434	SANTA BARBARA	CA		10/12/2016		962,606							5,466	5,466			
EB1596053482	AQUA DULCE	CA		08/17/2016		740,033							4,254	4,254			

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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					
EB1596053487	HUNTINGTON BEACH	CA		10/12/2016		660,057							2,440	2,440			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		771,664							3,799	3,799			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		686,563							3,861	3,861			
EB1596053514	CARMEL	CA		08/17/2016		509,204							2,685	2,685			
EB1596053516	SANTA FE	NM		08/17/2016		569,773							3,152	3,152			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,024,253							9,257	9,257			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		935,942							5,126	5,126			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		936,999							4,985	4,985			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,214,705							6,469	6,469			
EB1596053766	DUCK	NC		12/16/2016		688,311							3,915	3,915			
EB1596053818	CULVER CITY	CA		12/16/2016		976,003							5,580	5,580			
EB1596053821	ERIE	CO		12/16/2016		528,269							2,971	2,971			
EB1596053822	SEATTLE	WA		12/16/2016		597,472							3,598	3,598			
EB1596053825	LONG BEACH	CA		12/16/2016		972,307							5,676	5,676			
EB1596053836	GLENDALE	CA		12/16/2016		954,716							5,714	5,714			
EB1596053850	LOS ANGELES	CA		12/16/2016		833,567							4,278	4,278			
EB1596053855	FOSTER CITY	CA		12/16/2016		525,676							2,627	2,627			
EB1596053857	SACRAMENTO	CA		12/16/2016		778,996							4,466	4,466			
EB1596053910	DENVER	CO		12/16/2016		1,124,817							5,972	5,972			
EB1596053911	BOTHELL	WA		12/16/2016		667,601							4,183	4,183			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		958,332							7,253	7,253			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		661,655							6,129	6,129			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		484,696							3,311	3,311			
EB1596053960	PACIFICA	CA		12/16/2016		637,796							3,582	3,582			
EB1596053967	GUALALA	CA		12/16/2016		596,365							3,148	3,148			
EB1596053974	PHOENIX	AZ		12/16/2016		663,730							3,667	3,667			
EB1596053993	CALABASAS	CA		12/16/2016		957,673							5,110	5,110			
EB1596054004	DENVER	CO		12/16/2016		874,281							4,922	4,922			
EB1596054012	BROOMFIELD	CO		12/16/2016		527,056							3,042	3,042			
EB1596054021	LOS ANGELES	CA		12/16/2016		927,140							3,645	3,645			
EB1596054061	SANTA CLARA	CA		12/16/2016		757,118							4,069	4,069			
EB1596054080	SOLANA BEACH	CA		12/16/2016		900,359							4,689	4,689			
EB1706505057	BEVERLY	MA		12/18/2015		463,985							2,517	2,517			
EB1706505305	SUGAR LAND	TX		12/18/2015		497,580							2,868	2,868			
EB1706542026	CLARKSVILLE	MD		08/19/2016		799,813							4,605	4,605			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		469,094							2,757	2,757			
EB1723001151	ENCINITAS	CA		08/07/2015		599,717							3,636	3,636			
EB1723001157	LOS ANGELES	CA		07/17/2015		507,280							3,046	3,046			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,490,968							8,637	8,637			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		610,697							3,610	3,610			
EB1725002290	NEWPORT BEACH	CA		11/20/2015		1,017,563							5,993	5,993			
EB1725002337	PALM DESERT	CA		07/17/2015		405,771							2,699	2,699			
EB1725002346	PALM SPRINGS	CA		11/20/2015		410,921							1,595	1,595			
EB1725002355	LADERA RANCH	CA		07/17/2015		859,061							5,015	5,015			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,470,932							40,289	40,289			
EB1725002424	PALM SPRINGS	CA		08/07/2015		403,037							2,349	2,349			
EB1725002836	LOS ANGELES	CA		06/24/2016		417,266							4,495	4,495			
EB1725002983	PALM SPRINGS	CA		06/24/2016		409,552							2,246	2,246			
EB1725003333	SAN JOSE	CA		12/16/2016		613,250							2,338	2,338			
EB1725003376	SAN DIEGO	CA		12/16/2016		988,214							5,555	5,555			
EB1725003421	SAN ANSELMO	CA		12/16/2016		829,471							4,550	4,550			
EB1725003445	SAN CLEMENTE	CA		12/16/2016		610,306							3,342	3,342			
EB1725003460	LADERA RANCH	CA		12/16/2016		483,596							2,928	2,928			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		984,493							6,092	6,092			
EB1771000666	SANTA ANA	CA		09/18/2015		628,997							3,717	3,717			
EB1771000713	SAN JUAN CAPISTRANO	CA		11/20/2015		1,039,813							9,156	9,156			
EB1771000721	SAN JUAN CAPISTRANO	CA		09/25/2015		926,947							5,592	5,592			
EB1771001018	LA MIRADA	CA		07/17/2015		470,026							2,743	2,743			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		849,030							5,351	5,351			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		920,746							5,414	5,414			

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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					
EB1771001373	HUNTINGTON BEACH	CA		03/24/2016		940,937							5,146	5,146			
EB1771001383	LAKE FOREST	CA		06/24/2016		695,040							8,497	8,497			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,278,356							7,004	7,004			
EB1771001934	HUNTINGTON BEACH	CA		12/16/2016		1,252,011							10,683	10,683			
EB1784001085	WALNUT CREEK	CA		07/30/2015		752,263							4,536	4,536			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		901,271							5,434	5,434			
EB1784002144	REDWOOD CITY	CA		09/25/2015		842,457							4,966	4,966			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		1,021,930							6,246	6,246			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		488,076							2,877	2,877			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		920,162							6,360	6,360			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,206,573							7,177	7,177			
EB1784002331	SAN JOSE	CA		10/12/2016		1,623,228							9,636	9,636			
EB1784002358	EMERALD HILLS	CA		07/17/2015		638,543							5,232	5,232			
EB1784002384	REDWOOD CITY	CA		07/17/2015		834,753							6,363	6,363			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,068,973							6,221	6,221			
EB1784002442	PALO ALTO	CA		08/07/2015		1,161,195							6,904	6,904			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		406,310							8,248	8,248			
EB1784002458	SAN CARLOS	CA		08/07/2015		878,697							5,242	5,242			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		774,009							4,439	4,439			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		526,820							3,357	3,357			
EB1784002902	MORGAN HILL	CA		03/24/2016		512,781							2,878	2,878			
EB1784002958	MENLO PARK	CA		06/24/2016		508,301							2,921	2,921			
EB1784003112	MENLO PARK	CA		03/24/2016		580,345							3,309	3,309			
EB1784003157	LA CRESCENTA	CA		06/24/2016		386,309							2,209	2,209			
EB1784003213	REDWOOD CITY	CA		10/12/2016		1,245,416							7,150	7,150			
EB1784003367	REDWOOD CITY	CA		10/12/2016		703,435							3,945	3,945			
EB1784003417	NOVATO	CA		06/24/2016		507,806							2,766	2,766			
EB1784003436	SANTA ROSA	CA		06/24/2016		475,894							2,560	2,560			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		606,585							3,556	3,556			
EB1784003514	SAN JOSE	CA		03/24/2016		572,881							3,720	3,720			
EB1784003927	SAN JOSE	CA		06/24/2016		951,105							5,696	5,696			
EB1784003936	SAN BRUNO	CA		10/12/2016		599,489							3,670	3,670			
EB1784003944	SAN CARLOS	CA		12/16/2016		624,870							3,470	3,470			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		906,198							5,183	5,183			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		463,360							2,608	2,608			
EB1784004040	CORTE MADERA	CA		08/17/2016		652,032							3,730	3,730			
EB1784004072	SAN RAFAEL	CA		12/16/2016		703,529							10,797	10,797			
EB1784004120	SAN FRANCISCO	CA		10/12/2016		623,581							3,506	3,506			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		941,669							5,265	5,265			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		637,920							3,520	3,520			
EB1784004245	TIBURON	CA		12/16/2016		697,377							4,004	4,004			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		741,831							4,258	4,258			
EB1784004395	FAIRFAX	CA		12/16/2016		990,923							3,696	3,696			
EB1784004497	SEBASTOPOL	CA		12/16/2016		722,172							5,610	5,610			
EB1784004502	MENLO PARK	CA		12/16/2016		757,302							4,220	4,220			
EB1784004539	SAN MATEO	CA		12/16/2016		1,122,157							7,445	7,445			
EB1784004542	SAN JOSE	CA		12/16/2016		1,051,477							7,107	7,107			
EB1784004587	CORTE MADERA	CA		12/16/2016		353,404							4,028	4,028			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		722,331							4,155	4,155			
EB1784004775	BELMONT	CA		12/16/2016		840,100							7,815	7,815			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		955,039							6,888	6,888			
EB1784004778	SAN FRANCISCO	CA		12/16/2016		664,926							3,789	3,789			
EB1784004781	BURLINGAME	CA		12/16/2016		1,316,028							7,551	7,551			
EB1784004784	SAN RAFAEL	CA		12/16/2016		593,677							3,415	3,415			
EB1784004785	BURLINGAME	CA		12/16/2016		1,276,991							7,311	7,311			
EB1784004840	OAKLAND	CA		12/16/2016		984,284							5,635	5,635			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		902,806							8,255	8,255			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		548,387							3,140	3,140			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		707,823							4,321	4,321			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,086,338							6,395	6,395			

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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					
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,320,848							8,020	8,020			
EB1784004910	SAN RAFAEL	CA		12/16/2016		854,559							4,768	4,768			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		480,087							2,692	2,692			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		722,492							4,583	4,583			
EB1785003246	LOS ANGELES	CA		03/24/2016		490,406							1,845	1,845			
EB1785003252	NEWARK	CA		10/09/2015		420,288							2,832	2,832			
EB1785003272	MENLO PARK	CA		09/25/2015		922,928							5,473	5,473			
EB1785003289	LINDEN	CA		10/09/2015		503,095							2,199	2,199			
EB1785003407	SAN JOSE	CA		07/17/2015		744,238							5,875	5,875			
EB1785003447	PORTOLA VALLEY	CA		07/17/2015		1,253,431							7,600	7,600			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		449,732							4,277	4,277			
EB1785003522	E PALO ALTO	CA		08/07/2015		535,706							3,065	3,065			
EB1785003601	LOS GATOS	CA		06/24/2016		834,573							3,155	3,155			
EB1785003665	REDWOOD CITY	CA		06/24/2016		561,052							6,903	6,903			
EB1785004145	PEBBLE BEACH	CA		06/24/2016		540,944							33,346	33,346			
EB1785004180	FREMONT	CA		06/24/2016		727,797							2,765	2,765			
EB1785004254	SAN JOSE	CA		06/24/2016		677,446							3,845	3,845			
EB1785004280	LOS GATOS	CA		06/24/2016		534,567							4,902	4,902			
EB1785004420	SUNNYVALE	CA		08/17/2016		1,138,854							6,789	6,789			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		666,379							4,088	4,088			
EB1785004673	SAN JOSE	CA		10/07/2016		1,060,647							5,922	5,922			
EB1785004871	LOS ALTOS	CA		12/16/2016		485,873							2,923	2,923			
EB1785004879	SANTA CRUZ	CA		12/16/2016		676,319							2,461	2,461			
EB1785004925	SANTA CRUZ	CA		12/16/2016		714,305							4,205	4,205			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		560,244							4,281	4,281			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,622,540							9,546	9,546			
EB1786002511	BELMONT	CA		03/24/2016		895,099							5,356	5,356			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,266,551							7,688	7,688			
EB1786002708	TRUCKEE	CA		11/20/2015		530,344							3,258	3,258			
EB1786002719	MENLO PARK	CA		07/17/2015		714,589							4,371	4,371			
EB1786002720	EL GRANADA	CA		11/20/2015		858,240							5,246	5,246			
EB1786002896	NOVATO	CA		03/24/2016		609,413							3,556	3,556			
EB1786003293	CUPERTINO	CA		06/24/2016		470,551							2,567	2,567			
EB1786003297	LOS ALTOS	CA		10/07/2016		863,947							4,773	4,773			
EB1786003342	BURLINGAME	CA		06/24/2016		871,017							3,340	3,340			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,571,100							12,140	12,140			
EB1786003544	BELMONT	CA		10/12/2016		929,778							10,419	10,419			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		728,599							4,181	4,181			
EB1786003598	FOSTER CITY	CA		08/17/2016		898,084							7,288	7,288			
EB1786003610	SAN MATEO	CA		12/16/2016		1,046,224							6,248	6,248			
EB1786003623	SAN MATEO	CA		12/16/2016		1,209,870							7,193	7,193			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		823,817							4,712	4,712			
EB1786003720	BELMONT	CA		12/16/2016		1,209,109							7,118	7,118			
EB1786003745	BELMONT	CA		12/16/2016		802,104							4,835	4,835			
EB1786003774	REDWOOD CITY	CA		12/16/2016		752,830							4,314	4,314			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		634,002							3,495	3,495			
EB1786003969	SAN MATEO	CA		12/16/2016		963,805							5,396	5,396			
EB1786003970	SAN MATEO	CA		12/16/2016		900,332							3,276	3,276			
EB1786004118	SANTA CLARA	CA		12/16/2016		1,049,902							6,011	6,011			
EB1786004135	PALO ALTO	CA		12/16/2016		1,054,692							47,971	47,971			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		579,612							3,454	3,454			
EB1787002772	NOVATO	CA		07/17/2015		589,172							3,449	3,449			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		618,181							8,857	8,857			
EB1787002855	SAN JOSE	CA		08/07/2015		597,182							3,435	3,435			
EB1787003208	HAYWARD	CA		06/24/2016		461,511							2,457	2,457			
EB1787003214	WALNUT CREEK	CA		03/24/2016		768,608							4,294	4,294			
EB1787003319	MILPITAS	CA		12/16/2016		636,964							3,693	3,693			
EB1787003346	DANVILLE	CA		06/24/2016		386,394							2,216	2,216			
EB1787003434	UNION CITY	CA		10/12/2016		639,411							3,687	3,687			
EB1787003647	DANVILLE	CA		12/16/2016		878,798							5,035	5,035			

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

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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					
EB1787003834	SAN BRUNO	CA		12/16/2016		1,082,037							7,553	7,553			
EB1787003934	LIVERMORE	CA		12/16/2016		601,060							2,329	2,329			
EB1787003938	SAN JOSE	CA		12/16/2016		421,426							3,125	3,125			
EB1787003973	DUBLIN	CA		12/16/2016		585,953							3,450	3,450			
EB1787004002	PENNGROVE	CA		12/16/2016		652,308							3,822	3,822			
EB1787004061	FREMONT	CA		12/16/2016		711,213							5,244	5,244			
EB1787004076	ORINDA	CA		12/16/2016		1,085,368							6,244	6,244			
EB1787004136	DUBLIN	CA		12/16/2016		409,649							2,345	2,345			
EB1789002868	OAKLAND	CA		07/30/2015		575,612							4,387	4,387			
EB1789003029	REDWOOD CITY	CA		06/24/2016		694,889							4,035	4,035			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		409,005							2,426	2,426			
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		483,643							2,986	2,986			
EB1789003454	APTOS	CA		06/24/2016		639,509							3,790	3,790			
EB1789003531	SUNNYVALE	CA		10/12/2016		579,328							3,368	3,368			
EB1789003549	SAN MATEO	CA		06/24/2016		900,439							6,768	6,768			
EB1789003570	DUBLIN	CA		09/25/2015		608,464							3,494	3,494			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		518,177							3,110	3,110			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		931,529							6,419	6,419			
EB1789003629	BELMONT	CA		11/20/2015		692,776							5,020	5,020			
EB1789003676	SANTA CLARA	CA		08/07/2015		483,426							4,358	4,358			
EB1789003698	SUNNYVALE	CA		08/07/2015		782,477							4,644	4,644			
EB1789003711	SANTA CRUZ	CA		10/12/2016		621,492							3,678	3,678			
EB1789003722	SUNNYVALE	CA		07/17/2015		566,929							3,318	3,318			
EB1789003958	BURLINGAME	CA		06/24/2016		595,955							3,364	3,364			
EB1789003985	SAN CARLOS	CA		06/24/2016		627,525							3,532	3,532			
EB1789004148	BURLINGAME	CA		06/24/2016		803,964							4,455	4,455			
EB1789004288	CAMPBELL	CA		03/24/2016		564,551							3,088	3,088			
EB1789004300	SAN JOSE	CA		06/24/2016		659,636							3,867	3,867			
EB1789004328	DANVILLE	CA		12/16/2016		1,014,335							5,964	5,964			
EB1789004375	HAYWARD	CA		10/12/2016		1,120,817							7,512	7,512			
EB1789004398	REDWOOD CITY	CA		06/24/2016		981,600							5,599	5,599			
EB1789004486	ALCOA	TN		08/19/2016		501,261							4,819	4,819			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,093,780							6,404	6,404			
EB1789004521	BURLINGAME	CA		08/17/2016		959,152							6,485	6,485			
EB1789004549	SAN JOSE	CA		08/17/2016		358,269							5,435	5,435			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,082,633							6,245	6,245			
EB1789004565	SAN JOSE	CA		08/17/2016		358,269							5,435	5,435			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		669,150							3,741	3,741			
EB1789004848	SAN JOSE	CA		12/16/2016		820,044							4,805	4,805			
EB1789004888	SAN JOSE	CA		12/16/2016		933,190							10,027	10,027			
EB1789004889	REDWOOD CITY	CA		12/16/2016		281,771							1,644	1,644			
EB1789004890	BELMONT	CA		12/16/2016		1,052,674							5,874	5,874			
EB1789004944	SAN JOSE	CA		12/16/2016		603,538							3,786	3,786			
EB1789004950	SAN JOSE	CA		12/16/2016		547,362							3,149	3,149			
EB1789004967	SANTA CLARA	CA		12/16/2016		557,340							3,276	3,276			
EB1790002216	ALEXANDRIA	VA		09/25/2015		914,126							5,534	5,534			
EB1790002986	WASHINGTON	DC		10/12/2016		599,268							3,470	3,470			
EB1791002764	POTOMAC	MD		07/17/2015		679,444							4,050	4,050			
EB1791002772	RESTON	VA		08/07/2015		1,045,359							8,769	8,769			
EB1791002786	MCLEAN	VA		08/07/2015		730,725							4,359	4,359			
EB1793000749	VOORHEESVILLE	NY		12/18/2015		518,254							4,005	4,005			
EB1793000950	VIENNA	VA		10/09/2015		1,057,130							6,321	6,321			
EB1793000960	ARLINGTON	VA		07/17/2015		727,963							4,261	4,261			
EB1793001367	WASHINGTON	DC		10/07/2016		973,713							5,610	5,610			
EB1793001391	POTOMAC	MD		08/19/2016		592,787							4,369	4,369			
EB1793001392	ARLINGTON	VA		08/19/2016		886,685							5,230	5,230			
EB1793001647	MC LEAN	VA		12/16/2016		611,229							3,837	3,837			
EB1793001664	DARIEN	CT		12/16/2016		595,254							3,504	3,504			
EB1794002440	SEVERN	MD		07/30/2015		457,954							3,122	3,122			
EB1794002606	ARLINGTON	VA		09/18/2015		860,237							7,689	7,689			

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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					
EB1794003329	NOKESVILLE	VA		12/18/2015		632,159							4,869	4,869			
EB1794003388	ANNANDALE	VA		08/07/2015		544,733							5,888	5,888			
EB1794003466	ANNANDALE	VA		12/18/2015		475,664							2,794	2,794			
EB1794003584	ANNANDALE	VA		06/24/2016		500,489							2,914	2,914			
EB1794003597	FALLS CHURCH	VA		06/24/2016		963,047							5,337	5,337			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		606,240							3,543	3,543			
EB1795000799	WESTFIELD	NJ		09/18/2015		562,875							2,225	2,225			
EB1795001038	STATEN ISLAND	NY		12/18/2015		491,886							2,723	2,723			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		508,665							3,719	3,719			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		405,096							2,432	2,432			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		632,285							3,737	3,737			
EB1795001484	OCEANPORT	NJ		12/18/2015		461,360							1,770	1,770			
EB1795001933	ROCKAWAY	NJ		12/16/2016		653,230							3,652	3,652			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		653,662							5,607	5,607			
FR121181213	ESSEX FELLS	NJ		09/23/2016		651,754							3,805	3,805			
FR125660147	BOSTON	MA		09/23/2016		531,718							3,089	3,089			
FR125686555	SAN RAFAEL	CA		09/09/2016		944,323							5,442	5,442			
FR125687686	PALO ALTO	CA		10/07/2016		1,069,778							6,250	6,250			
FR125689476	DANVILLE	CA		10/07/2016		422,391							2,381	2,381			
FR125690953	LEXINGTON	MA		09/09/2016		558,981							3,261	3,261			
FR125692355	ORINDA	CA		10/07/2016		1,020,664							5,926	5,926			
FR125692496	SAN FRANCISCO	CA		10/07/2016		911,457							5,292	5,292			
FR125692728	SAN DIEGO	CA		10/07/2016		624,190							3,642	3,642			
FR125693304	HINGHAM	MA		11/04/2016		811,376							4,715	4,715			
FR125693379	SAN FRANCISCO	CA		09/09/2016		833,457							4,865	4,865			
FR125693742	ALAMO	CA		09/23/2016		770,778							4,454	4,454			
FR125694955	WELLESLEY	MA		09/23/2016		1,179,524							6,815	6,815			
FR125695028	KENSINGTON	CA		09/23/2016		980,315							5,750	5,750			
FR125695481	HILLSBOROUGH	CA		10/07/2016		633,490							3,680	3,680			
FR125697404	SAN FRANCISCO	CA		11/04/2016		643,641							3,740	3,740			
FR125697446	WELLESLEY	MA		10/07/2016		699,294							4,065	4,065			
FR125697743	SAN DIEGO	CA		10/07/2016		891,311							5,178	5,178			
FR125697792	SHERMAN OAKS	CA		09/23/2016		982,460							974,844	974,844			
FR125698089	SAN MATEO	CA		09/23/2016		926,471							5,411	5,411			
FR125698386	ALISO VIEJO	CA		10/07/2016		551,252							3,203	3,203			
FR125698675	WELLESLEY	MA		10/07/2016		643,350							3,740	3,740			
FR125698956	BURLINGAME	CA		11/18/2016		834,686							4,851	4,851			
FR125699384	SAN RAMON	CA		12/02/2016		819,134							4,682	4,682			
FR125699483	NOVATO	CA		11/04/2016		603,648							3,512	3,512			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		636,451							3,699	3,699			
FR125700224	WELLESLEY	MA		10/07/2016		559,018							3,264	3,264			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,095,130							6,254	6,254			
FR125701305	BOSTON	MA		10/07/2016		1,046,782							6,872	6,872			
FR125704689	SAN DIEGO	CA		10/21/2016		680,589							3,995	3,995			
FR125704804	WALNUT CREEK	CA		12/02/2016		618,591							3,654	3,654			
FR125704960	SAN FRANCISCO	CA		11/18/2016		890,790							5,099	5,099			
FR125704978	SAN FRANCISCO	CA		09/23/2016		572,377							8,628	8,628			
FR125705470	DANA POINT	CA		11/18/2016		591,861							4,361	4,361			
FR125705868	MENLO PARK	CA		10/07/2016		1,026,929							5,921	5,921			
FR125706197	SHERMAN OAKS	CA		10/21/2016		831,169							4,815	4,815			
FR125706494	MORAGA	CA		10/07/2016		726,371							4,239	4,239			
FR125708235	MORAGA	CA		10/21/2016		745,965							740,519	740,519			
FR125708359	LEXINGTON	MA		12/02/2016		789,487							4,566	4,566			
FR125709076	SONOMA	CA		11/18/2016		718,169							3,992	3,992			
FR125709688	PASADENA	CA		11/18/2016		664,646							3,640	3,640			
FR125713748	LOS ANGELES	CA		11/04/2016		649,640							3,678	3,678			
FR125713839	SAN FRANCISCO	CA		10/21/2016		517,562							5,212	5,212			
FR125716451	PLEASANTON	CA		11/04/2016		560,299							3,242	3,242			
FR125716923	NEWTON	MA		11/18/2016		771,284							4,440	4,440			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		939,333							5,447	5,447			

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FR125717814	NEWTON	MA		10/21/2016		664,137							3,850	3,850			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		562,452							3,221	3,221			
FR125718614	LA JOLLA	CA		12/02/2016		1,157,639							6,644	6,644			
FR125718697	SANTA MONICA	CA		12/22/2016		886,485							5,092	5,092			
FR125718747	SAN JOSE	CA		12/02/2016		1,025,022							6,068	6,068			
FR125718754	SAN JOSE	CA		10/21/2016		1,144,004							19,205	19,205			
FR125719067	SAUSALITO	CA		11/04/2016		746,625							4,306	4,306			
FR125719265	LOS ANGELES	CA		11/04/2016		797,298							4,385	4,385			
FR125719471	BURLINGAME	CA		11/18/2016		770,894							4,428	4,428			
FR125720016	NEEDHAM	MA		11/18/2016		912,210							5,233	5,233			
FR125722053	DANVILLE	CA		11/04/2016		610,874							3,523	3,523			
FR125722418	HALEIWA	HI		12/02/2016		1,201,416							6,850	6,850			
FR125725346	SAN FRANCISCO	CA		11/18/2016		747,620							4,294	4,294			
FR125727805	TIBURON	CA		11/04/2016		1,743,093							10,055	10,055			
FR125727854	NEEDHAM	MA		11/04/2016		434,223							8,244	8,244			
FR125750369	WESTON	MA		11/18/2016		1,484,287							8,453	8,453			
FR125751169	BOSTON	MA		11/18/2016		1,092,277							21,799	21,799			
FR125755467	BURLINGAME	CA		11/18/2016		875,376							5,034	5,034			
FR125755640	LOS ANGELES	CA		11/18/2016		934,851							5,367	5,367			
FR125757133	PIEDMONT	CA		11/18/2016		1,187,158							6,847	6,847			
FR125758883	ORINDA	CA		11/04/2016		1,223,936							7,113	7,113			
FR125758941	MORAGA	CA		12/02/2016		911,676							5,254	5,254			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		841,169							4,830	4,830			
FR125762810	MILL VALLEY	CA		11/04/2016		966,917							5,596	5,596			
FR125763826	BOSTON	MA		11/04/2016		635,650							3,649	3,649			
FR125765219	WELLESLEY	MA		12/22/2016		646,264							3,828	3,828			
FR125765375	SAN FRANCISCO	CA		12/02/2016		683,564							3,906	3,906			
FR125767272	BROOKLINE	MA		12/02/2016		509,172							2,910	2,910			
FR125767314	LEXINGTON	MA		12/02/2016		623,882							3,565	3,565			
FR125768064	SAN FRANCISCO	CA		12/02/2016		638,630							7,241	7,241			
FR125768221	WINCHESTER	MA		12/02/2016		700,944							4,025	4,025			
FR125768239	BOSTON	MA		12/02/2016		575,482							3,305	3,305			
FR125768932	POUND RIDGE	NY		12/22/2016		659,043							3,771	3,771			
FR125769161	EL CERRITO	CA		12/02/2016		643,145							3,718	3,718			
FR125769815	SAN FRANCISCO	CA		12/02/2016		828,926							4,736	4,736			
FR125769872	LOS ALTOS	CA		12/02/2016		756,429							4,278	4,278			
FR125770821	SAN MATEO	CA		12/02/2016		1,146,068							6,488	6,488			
FR125771639	SAN FRANCISCO	CA		12/02/2016		864,411							4,999	4,999			
FR125772785	CORTE MADERA	CA		12/22/2016		1,240,001							7,168	7,168			
FR125772843	SAN FRANCISCO	CA		12/02/2016		990,879							5,728	5,728			
FR125773668	BOSTON	MA		12/02/2016		786,454							4,526	4,526			
FR125774310	SAN FRANCISCO	CA		12/02/2016		732,644							4,241	4,241			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,701,485							14,616	14,616			
FR125776182	OAKLAND	CA		12/22/2016		625,683							3,558	3,558			
FR125778337	SAN RAFAEL	CA		12/22/2016		1,165,240							6,662	6,662			
FR125778618	MELROSE	MA		12/22/2016		485,453							4,699	4,699			
FR125783303	SAN MATEO	CA		12/22/2016		795,452							4,422	4,422			
FR125785795	LAFAYETTE	CA		12/22/2016		749,393							4,297	4,297			
FR125789136	SAN FRANCISCO	CA		12/22/2016		1,289,410							1,280,244	1,280,244			
FR125796289	LOS ANGELES	CA		01/20/2017		609,864							3,375	3,375			
FR125799077	CAMBRIDGE	MA		12/22/2016		636,450							3,532	3,532			
FR125806799	SAN FRANCISCO	CA		12/22/2016		1,201,758							6,475	6,475			
FR125819057	REDWOOD CITY	CA		02/17/2017		648,319							12,486	12,486			
FR125875240	SAN FRANCISCO	CA		06/08/2017		739,959							3,798	3,798			
FR125941489	BERKELEY	CA		09/15/2017		849,276							4,458	4,458			
FR225706346	WATER MILL	NY		10/21/2016		1,864,943							10,841	10,841			
PH5041132977	SANIBEL	FL		05/08/2015		1,218,388							7,329	7,329			
PH7118499545	SAN JOSE	CA		09/12/2014		401,658							2,302	2,302			
PH7118500128	MORGAN HILL	CA		08/28/2014		613,303							5,060	5,060			
PH7118585004	HARVARD	MA		10/10/2014		481,145							2,799	2,799			

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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					
PH7118593339	GROTON	MA		12/29/2014		455,827							2,660	2,660			
PH7118595441	ACTON	MA		12/29/2014		421,875							2,486	2,486			
PH7118598668	BLAINE	MN		01/29/2015		764,205							4,629	4,629			
PH7118677595	MINNETONKA	MN		02/26/2015		572,043							5,474	5,474			
PH7118682280	MINNEAPOLIS	MN		04/24/2015		881,687							5,117	5,117			
PH7118770002	LIVERMORE	CA		06/19/2015		425,987							2,700	2,700			
PH7118778682	LAFAYETTE	CA		07/24/2015		910,170							5,090	5,090			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		411,213							2,349	2,349			
PH7118864581	HALF MOON BAY	CA		08/07/2015		798,497							8,615	8,615			
PH7118865497	MORAGA	CA		09/18/2015		1,047,127							5,610	5,610			
PH7118865950	SAN MATEO	CA		08/21/2015		934,697							5,008	5,008			
PH7118866214	GILROY	CA		09/18/2015		635,756							3,406	3,406			
PH7118927438	BELMONT	CA		08/01/2014		730,492							4,708	4,708			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		811,720							4,756	4,756			
PH7118931331	FAIRFAX	VA		09/26/2014		520,613							3,116	3,116			
PH7118953657	POTOMAC	MD		01/28/2016		953,294							5,192	5,192			
PH7118959878	MENLO PARK	CA		12/11/2015		1,272,282							7,059	7,059			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		372,376							6,737	6,737			
PH7119108293	LAKE BLUFF	IL		01/29/2015		711,201							4,200	4,200			
PH7119108798	SCITUATE	MA		12/29/2014		474,127							2,800	2,800			
PH7119111347	CALABASAS	CA		03/13/2015		582,583							95,416	95,416			
PH7119117104	PRINCETON	MA		05/08/2015		680,037							4,720	4,720			
PH7119119472	LOS GATOS	CA		04/24/2015		939,041							5,427	5,427			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,063,476							10,394	10,394			
PH7119120488	SAN BRUNO	CA		03/27/2015		622,900							6,101	6,101			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		623,505							3,711	3,711			
PH7119133564	LA JOLLA	CA		09/18/2015		505,057							9,766	9,766			
PH7119213721	FALLS CHURCH	VA		08/21/2015		781,121							4,362	4,362			
PH7119217458	PASADENA	CA		07/24/2015		882,604							7,316	7,316			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		410,862							3,254	3,254			
PH7119305063	ANNAPOLIS	MD		12/11/2015		709,716							3,809	3,809			
PH7129144932	CERRITOS	CA		11/21/2014		650,037							10,160	10,160			
PH7130881704	FLOWER MOUND	TX		08/01/2014		465,445							3,467	3,467			
PH7130919397	SUMMIT	NJ		08/28/2014		637,506							3,776	3,776			
PH7131120482	SUDBURY	MA		08/28/2014		604,720							3,965	3,965			
PH7131264066	HOUSTON	TX		08/01/2014		492,845							5,362	5,362			
PH7131272168	SHREWSBURY	MA		10/24/2014		550,080							4,557	4,557			
PH7131356037	SIERRA MADRE	CA		09/12/2014		627,767							3,712	3,712			
PH7131390259	SEVERNA PARK	MD		08/15/2014		553,763							3,397	3,397			
PH7131399508	LANTANA	FL		08/15/2014		340,194							4,176	4,176			
PH7131399961	STOW	MA		08/15/2014		533,052							3,205	3,205			
PH7131431731	SOUTHLAKE	TX		09/12/2014		629,016							3,765	3,765			
PH7131433901	WEXFORD	PA		08/28/2014		495,930							3,083	3,083			
PH7131436474	SAN DIEGO	CA		09/12/2014		508,538							3,317	3,317			
PH7131438264	PALMETTO BAY	FL		08/28/2014		481,054							2,918	2,918			
PH7131573060	KERNERSVILLE	NC		08/28/2014		449,674							2,707	2,707			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		452,147							2,672	2,672			
PH7131574340	LARCHMONT	NY		09/26/2014		652,234							3,835	3,835			
PH7131592391	WOODINVILLE	WA		09/12/2014		527,496							3,139	3,139			
PH7131648391	NEEDHAM	MA		09/26/2014		457,756							2,664	2,664			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		941,368							5,565	5,565			
PH7131649621	DALLAS	TX		08/28/2014		444,036							5,095	5,095			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		608,831							3,587	3,587			
PH7131689379	CARY	NC		08/28/2014		407,649							4,406	4,406			
PH7131731312	PARK CITY	UT		09/26/2014		577,177							3,415	3,415			
PH7131736733	MAHWAH	NJ		06/19/2015		635,852							4,607	4,607			
PH7131845898	SAN JOSE	CA		10/24/2014		440,080							2,526	2,526			
PH7131846680	EVERGREEN	CO		09/26/2014		636,199							3,706	3,706			
PH7131884665	PHILADELPHIA	PA		10/10/2014		431,057							2,551	2,551			
PH7131892015	MIDLAND	TX		11/07/2014		489,641							2,882	2,882			

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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					
PH7131930617	SALEM	NH		10/10/2014		402,503							3,284	3,284			
PH7131930971	PHILADELPHIA	PA		10/24/2014		412,522							2,426	2,426			
PH7132211116	DENVER	CO		06/19/2015		439,760							2,567	2,567			
PH7132237574	WESTFORD	MA		10/24/2014		475,487							4,027	4,027			
PH7132279568	SOUTHLAKE	TX		11/07/2014		1,012,827							6,231	6,231			
PH7132314662	COLLEYVILLE	TX		11/07/2014		477,612							3,309	3,309			
PH7132320412	ARLINGTON	VA		11/07/2014		688,815							4,406	4,406			
PH7132365243	WESTFIELD	NJ		08/21/2015		956,306							5,556	5,556			
PH7132397063	ISSAQUAH	WA		11/21/2014		570,747							5,078	5,078			
PH7132398855	SOUTHBURY	CT		12/29/2014		399,919							2,405	2,405			
PH7132439873	PITTSBURGH	PA		12/29/2014		436,506							3,551	3,551			
PH7132441713	RYE BROOK	NY		12/12/2014		726,958							4,228	4,228			
PH7132479192	BETHESDA	MD		01/16/2015		924,647							6,979	6,979			
PH7132480190	MADISON	NJ		01/16/2015		729,390							4,307	4,307			
PH7132481578	SCARSDALE	NY		01/29/2015		843,266							4,990	4,990			
PH7132483319	KELLER	TX		01/16/2015		805,595							4,572	4,572			
PH7132517579	SEATTLE	WA		12/29/2014		572,703							3,302	3,302			
PH7132522348	WESTFIELD	NJ		12/29/2014		647,119							4,214	4,214			
PH7132597407	AGOURA HILLS	CA		12/29/2014		544,147							6,273	6,273			
PH7132693693	GAITHERSBURG	MD		02/13/2015		478,777							2,793	2,793			
PH7132698379	PHILADELPHIA	PA		01/16/2015		386,619							2,711	2,711			
PH7132732681	BEDFORD	NY		01/29/2015		503,869							2,992	2,992			
PH7132735106	CONROE	TX		03/13/2015		419,670							2,544	2,544			
PH7132735130	WASHINGTON	DC		01/16/2015		657,775							3,928	3,928			
PH7132773750	SAN JOSE	CA		01/16/2015		527,179							3,043	3,043			
PH7132833976	PELHAM	NY		02/13/2015		608,661							3,540	3,540			
PH7132846259	NAPERVILLE	IL		04/10/2015		478,853							2,843	2,843			
PH7132968541	COLUMBUS	OH		02/26/2015		430,994							2,822	2,822			
PH7132976726	GLENSIDE	PA		05/08/2015		658,912							3,858	3,858			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015		397,802							44,946	44,946			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		410,908							2,456	2,456			
PH7133027941	SHREWSBURY	MA		06/05/2015		412,057							4,469	4,469			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		413,553							2,587	2,587			
PH7133124458	SOUTH LYON	MI		04/24/2015		506,238							3,286	3,286			
PH7133126412	MCKINNEY	TX		04/10/2015		448,183							2,917	2,917			
PH7133128608	NATICK	MA		05/08/2015		508,785							3,027	3,027			
PH7133166889	MONTVILLE	NJ		07/24/2015		710,203							4,159	4,159			
PH7133170196	UPTON	MA		04/24/2015		425,398							3,210	3,210			
PH7133197967	MAPLEWOOD	NJ		05/22/2015		534,711							3,929	3,929			
PH7133299334	MERCER ISLAND	WA		04/24/2015		964,385							5,755	5,755			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		764,617							4,555	4,555			
PH7133300769	FRISCO	TX		09/18/2015		487,784							2,757	2,757			
PH7133303037	NAPERVILLE	IL		08/21/2015		444,837							2,593	2,593			
PH7133305354	SEATTLE	WA		05/08/2015		790,959							4,873	4,873			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		480,050							2,929	2,929			
PH7133338314	SAN DIEGO	CA		10/29/2015		822,472							4,863	4,863			
PH7133340690	AUSTIN	TX		06/05/2015		699,886							4,228	4,228			
PH7133343231	WOODINVILLE	WA		04/24/2015		538,391							3,185	3,185			
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		565,533							3,386	3,386			
PH7133421086	HOUSTON	TX		06/05/2015		837,966							4,994	4,994			
PH7133425574	SUMMIT	NJ		05/22/2015		846,632							4,949	4,949			
PH7133461942	CRANBURY	NJ		02/12/2016		635,936							3,448	3,448			
PH7133467899	BELLAIRE	TX		05/22/2015		685,193							4,027	4,027			
PH7133512777	DAVIS	CA		07/10/2015		500,731							2,985	2,985			
PH7133513403	SAN DIEGO	CA		08/07/2015		554,201							3,128	3,128			
PH7133548417	CARY	NC		06/19/2015		384,385							2,335	2,335			
PH7133549670	MONTCLAIR	NJ		06/19/2015		463,473							2,842	2,842			
PH7133701495	ACTON	MA		09/18/2015		622,569							3,487	3,487			
PH7133704077	NAPLES	FL		01/15/2016		602,050							3,454	3,454			
PH7133739461	MILLBRAE	CA		07/10/2015		1,081,664							28,049	28,049			

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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					
PH7133740048	CHANDLER	AZ		06/19/2015		431,969							10,987	10,987			
PH7133740170	GLEN ROCK	NJ		07/24/2015		614,581							3,605	3,605			
PH7133741137	MEDFORD	NJ		08/21/2015		432,488							2,464	2,464			
PH7133785928	WESTFIELD	NJ		08/21/2015		496,947							2,844	2,844			
PH7133788401	SPRING	TX		06/05/2015		593,259							3,469	3,469			
PH7133822424	LA MESA	CA		07/24/2015		636,998							3,778	3,778			
PH7133823513	SOUTHLAKE	TX		06/05/2015		442,330							10,369	10,369			
PH7133827027	PORTSMOUTH	RI		07/24/2015		421,364							2,426	2,426			
PH7133827191	MANHASSET	NY		08/07/2015		745,113							4,944	4,944			
PH7133827720	COLLEYVILLE	TX		07/10/2015		440,955							2,618	2,618			
PH7133829791	FLOWER MOUND	TX		07/10/2015		413,937							2,441	2,441			
PH7133864327	NEWCASTLE	WA		07/10/2015		619,684							3,745	3,745			
PH7133864400	INDIAN LAND	SC		07/10/2015		384,586							3,150	3,150			
PH7133866298	WYNNEWOOD	PA		07/24/2015		603,264							3,560	3,560			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		498,736							2,807	2,807			
PH7133925177	WESTFIELD	NJ		08/21/2015		442,094							2,518	2,518			
PH7134018154	CERRITOS	CA		07/24/2015		731,907							4,876	4,876			
PH7134019533	HOLMDEL	NJ		09/18/2015		731,323							4,167	4,167			
PH7134020176	TROPHY CLUB	TX		07/24/2015		451,707							2,610	2,610			
PH7134022768	SMITHTOWN	NY		09/18/2015		571,119							3,393	3,393			
PH7134065601	DAVIE	FL		08/21/2015		662,380							4,289	4,289			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		387,364							2,383	2,383			
PH7134069736	MENDHAM	NJ		08/21/2015		596,691							3,800	3,800			
PH7134102461	WESTFIELD	NJ		08/21/2015		810,369							4,551	4,551			
PH7134103667	PRINCETON	NJ		10/16/2015		880,884							4,948	4,948			
PH7134106454	LARCHMONT	NY		09/18/2015		599,071							3,259	3,259			
PH7134107569	WEST CHESTER	PA		09/18/2015		433,915							2,486	2,486			
PH7134142632	LAKE BLUFF	IL		10/16/2015		490,811							2,809	2,809			
PH7134162812	REDMOND	WA		08/21/2015		549,850							3,155	3,155			
PH7134163687	RYE BROOK	NY		09/18/2015		825,845							4,698	4,698			
PH7134198154	REDMOND	WA		08/21/2015		616,343							3,524	3,524			
PH7134198915	WESTON	FL		09/18/2015		437,038							5,604	5,604			
PH7134221402	SUMMIT	NJ		09/29/2015		1,218,970							6,967	6,967			
PH7134254395	WESTMINSTER	CO		12/11/2015		463,224							2,506	2,506			
PH7134271498	WINTER GARDEN	FL		09/18/2015		424,116							2,568	2,568			
PH7134271704	WESTFIELD	NJ		09/18/2015		556,940							3,633	3,633			
PH7134272678	PARAMUS	NJ		09/18/2015		678,085							3,847	3,847			
PH7134275929	FREMONT	CA		10/29/2015		504,698							2,744	2,744			
PH7134310114	SAN RAMON	CA		10/16/2015		696,752							3,809	3,809			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		411,212							2,398	2,398			
PH7134457956	RALEIGH	NC		09/18/2015		538,518							3,043	3,043			
PH7134522817	ANDOVER	MA		02/12/2016		358,477							4,642	4,642			
PH7134674477	STAMFORD	CT		11/13/2015		819,893							4,883	4,883			
PH7134676084	COMMACK	NY		11/13/2015		485,997							2,742	2,742			
PH7134676589	CENTENNIAL	CO		09/29/2015		571,494							3,219	3,219			
PH7134678882	PRINCETON	NJ		12/11/2015		511,698							3,196	3,196			
PH7134714778	TUCSON	AZ		10/16/2015		486,552							3,816	3,816			
PH7134718399	BERWYN	PA		10/16/2015		644,719							3,744	3,744			
PH7134723019	WESTPORT	CT		12/23/2015		818,657							4,813	4,813			
PH7134723191	HOWELL	MI		12/11/2015		448,009							3,923	3,923			
PH7134723431	PARKER	CO		10/29/2015		436,627							2,475	2,475			
PH7134796304	ALEXANDRIA	VA		12/11/2015		573,464							3,169	3,169			
PH7134800122	WESTFIELD	NJ		12/11/2015		496,849							2,796	2,796			
PH7134840003	TAMPA	FL		10/29/2015		416,959							5,365	5,365			
PH7134842876	ARLINGTON	VA		11/13/2015		523,038							3,399	3,399			
PH7134891295	MCKINNEY	TX		10/16/2015		408,983							3,833	3,833			
PH7134949747	DENVER	CO		12/11/2015		443,663							2,943	2,943			
PH7134951453	WOODCLIFF LAKE	NJ		12/11/2015		592,595							3,266	3,266			
PH7134953244	MALVERN	PA		12/11/2015		499,475							2,845	2,845			
PH7135019193	ARLINGTON	VA		01/15/2016		878,539							5,045	5,045			

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				
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
PH7135056070	TRAFFORD	PA		04/22/2016		522,163							7,165	7,165			
PH7135074651	HOCKLEY	TX		03/25/2016		416,081							5,182	5,182			
PH7135132293	TUCSON	AZ		01/15/2016		705,988							4,117	4,117			
PH7135211105	PLEASANTON	CA		12/11/2015		707,990							4,171	4,171			
PH7135240666	NAPLES	FL		03/11/2016		454,516							2,559	2,559			
PH7135281728	MOUNT PLEASANT	SC		12/23/2015		443,876							2,519	2,519			
PH7135288749	NEEDHAM	MA		12/23/2015		757,521							4,611	4,611			
PH7135338270	PLANDOME	NY		12/11/2015		928,719							5,252	5,252			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		574,916							3,224	3,224			
PH7135353089	AURORA	CO		03/25/2016		476,762							2,655	2,655			
PH7135362676	FLEMINGTON	NJ		04/08/2016		596,788							3,657	3,657			
PH7135395585	FAIR HAVEN	NJ		04/08/2016		764,670							4,577	4,577			
PH7135399710	SUMMIT	NJ		01/15/2016		671,082							3,873	3,873			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		705,290							3,881	3,881			
PH7135556475	RIPON	CA		01/28/2016		583,993							5,628	5,628			
PH7135941057	NEEDHAM	MA		02/12/2016		627,254							4,856	4,856			
PH7136100851	CAMBRIA	CA		04/08/2016		617,575							3,278	3,278			
PH7136358939	BOCA RATON	FL		03/25/2016		536,630							2,872	2,872			
0299999. Mortgages with partial repayments						9,398,096,689							54,997,738	54,997,738			
0599999 - Totals						9,580,943,799		(466,411)			(466,411)		231,120,030	232,237,309		(2,893)	(2,893)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbo							
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
88873*-10-9	TIAA Global Public Investments, LLC	Wilmington	DE	TIAA	4	01/31/2009			3,849,028			100.000
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									3,849,028			XXX
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			31,413			100.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									31,413			XXX
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			1,933,500		4,945,739	32.680
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Quona Capital, LLC		11/16/2015			130,726		1,082,350	7.050
000000-00-0	African Development Partners III, L.P.	London	GBR	Development Partners International LLP		09/10/2020		3,338,763			17,074,000	3.268
000000-00-0	Alpine Investors VI, L.P.	Wilmington	DE	Alpine Investors		08/26/2020	3	5,572,643			4,427,357	1.820
000000-00-0	Alpine Investors VII, LP	Wilmington	DE	Alpine Investors		08/26/2020	3	2,508,571	396,738		7,094,690	2.167
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		119,557		29,654,167	2.000
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Altas Partners LP		12/01/2015	3		55,495		1,405,558	6.040
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			153,394		444,609	6.121
000000-00-0	Apex Holdings II (Equity Co-Invest)	Wilmington	DE	Carousel Capital Management Company, L.P.		08/18/2020	3	3,750,000				3.242
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Altas Partners LP		01/02/2019	3		3,613			0.162
000000-00-0	ARCH Venture Fund X Overage, L.P.	Wilmington	DE	ARCH Venture Partners		08/28/2020	1	150,000	1,300,000		3,550,000	0.910
000000-00-0	ARCH Venture Fund X, L.P.	Wilmington	DE	ARCH Venture Partners		09/23/2020	1	400,000	1,050,000		3,550,000	0.910
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3		94,580		25,978,355	1.773
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Atalaya Capital Management LP		08/26/2020		3,881,410	31,471		14,118,590	4.235
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Atalaya Capital Management LP		08/26/2020		16,146,877	750,989		3,002,134	3.275
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3		3,558,646		33,306,304	2.342
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		29,947		5,987,108	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		1,085,032		16,275,624	5.050
000000-00-0	AxInfra US LP	Wilmington	DE	Axium Infrastructure		12/19/2018			226,359			7.550
000000-00-0	Bain Capital Asia Fund II, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	3	42,852	12,500		4,944,648	0.250
000000-00-0	Bain Capital Europe Fund IV, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	3	6,774,263	85,748		1,758,780	0.210
000000-00-0	Bain Capital Europe Fund V, SCSp	Findel	LUX	Bain Capital Partners, LLC		07/01/2020	3	61,610	2,128,259		4,650,485	0.209
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Bain Capital		11/16/2018	1		360,000		805,000	0.800
000000-00-0	Bain Capital Venture Fund 2012, L.P.	Wilmington	DE	Bain Capital Partners, LLC		08/26/2020	1	3,289,004			1,210,996	0.749
000000-00-0	Bain Capital Venture Fund 2014, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	1	589,613			410,387	0.154
000000-00-0	Bain Capital Venture Fund 2016, L.P.	Grand Cayman	CYM	Bain Capital Partners, LLC		08/26/2020	1	3,629,512			570,488	0.700
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital		01/02/2019	1		8,355,999		5,881,501	0.770
000000-00-0	BC European Capital IX, L.P.	London	GBR	CIE Management IX Limited		12/23/2011	3		232,616			0.374
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Black Diamond Capital Management, LLC		06/21/2011			54,071			1.875
000000-00-0	Beecken Petty O'Keefe Fund IV LP	Wilmington	DE	Beecken Petty O'Keefe & Co LLC		12/13/2013	3		197,163		1,310,097	5.960
000000-00-0	Bertram Growth Capital III, L.P. (old)	Wilmington	DE	Bertram Capital Management LLC		08/26/2020	3	7,599,202	101,058		2,299,740	2.000
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3		303,176		1,474,144	8.296
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		09/18/2017	2		2,906,978		11,278,689	7.810
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			349,007		5,250,031	11.889
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Blue Sea Capital Management II LP		02/11/2020	3		3,619,280		18,192,521	9.621
000000-00-0	Bond Capital Fund, LP	Wilmington	DE	Bond Capital		08/26/2020	1	3,326,383			4,173,617	0.538
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		226,406		1,040,411	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		164,183		21,425,104	3.182
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019			3,690,868		16,263,167	0.150
000000-00-0	Calera Capital Partners V, L.P.	Wilmington	DE	Calera Capital		04/25/2016	3		545,753		9,507,515	7.430
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		75,602		1,235,423	5.555
000000-00-0	Capital Today Evergreen Fund, L.P.	Grand Cayman	CYM	Capital Today		08/26/2020	1	4,264,339	163,596		572,065	0.667
000000-00-0	Carousel Capital Apex SPV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		08/14/2020	3	1,250,250			416,750	3.725
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		100,161		4,560,663	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		220,696		12,334,417	7.500
000000-00-0	Casillas Petroleum Resource Partners, LLC	Wilmington	DE	Casillas Petroleum Resource Partners, LLC		08/26/2020		534,208			2,165,792	0.513
000000-00-0	Catalyst Fund Limited Partnership V	Toronto	CAN	Catalyst Capital Group Inc., The		08/26/2020		5,058,791			9,941,209	1.200
000000-00-0	Catterton Growth Partners II	Wilmington	DE	Catterton Partners		09/30/2013	3		50,737		722,812	3.571
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		1,627,209		7,691,851	2.976
000000-00-0	CC KDC Co-Invest LP	Grand Cayman	CYM	KDC		09/15/2020	3	7,145,979				0.490
000000-00-0	CC PS CO-INVEST I LP	Wilmington	DE	CC Co-Invest GP LLC		06/28/2018	3		2,448,414		1,247,305	4.620
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		364,981		4,816,237	1.192
000000-00-0	Center Rock Capital Partners Fund I, LP	Wilmington	DE	Center Rock Capital Partners, LP		07/16/2020	3	20,299	1,568,523		1,711,178	0.600
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	CenterOak Partners, LLC		12/29/2015	3		5,720,660		4,444,013	10.952
000000-00-0	Cevian Capital II, L.P. (USD Class A)	Grand Cayman	CYM	Cevian Capital Limited		09/25/2020		12,334,378				1.000
000000-00-0	Children's Investment Fund LP, The	London	GBR	TCI Fund Management Limited		09/28/2020		18,698,008				1.000
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Circularity Capital LLP		10/26/2018			135,079		6,624,017	16.526

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbo							
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	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice, LLC		11/21/2013	3		5,798,766		4,968,609	0.526
000000-00-0	Clayton, Dubilier & Rice Fund X, L.P.	Grand Cayman	CYM	Clayton, Dubilier & Rice, LLC		08/26/2020	3	4,792,693			5,207,307	0.105
000000-00-0	Coatue CT XIII LLC	Wilmington	DE	Coatue Management, L.L.C.		08/26/2020	1	2,927,313			572,687	2.333
000000-00-0	Colony Valhalla Partners I-A, L.P.	Wilmington	DE	Colony Capital LLC		07/20/2020		95,415,080			4,584,920	7.697
000000-00-0	COMPOSITE TECHNOLOGY HOLDINGS, LLC	Dover	DE	Wind Point Partners		02/01/2019	3		27,941			1.071
000000-00-0	ContextLogic Fund (Wish)	Wilmington	DE	ContextLogic		09/25/2020	1	2,501,393				4.550
000000-00-0	CVC European Equity Partners IV, LP	George Town	CYM	CVC Capital Partners Europe Limited		09/02/2005	3		153,211		10,533,109	1.292
000000-00-0	DBAG Fund VI (Guernsey) L.P.	St. Peter Port		Deutsche Beteiligungs AG		07/09/2020	1	66,867	4,980,574		4,372,932	1.140
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge		08/05/2019			209,412			15.385
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Wasserstein & Co.		06/01/2016	3		433,616		8,532,888	9.697
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Ecosystem Investment Partners		08/21/2020		1,149,303	6,416,430		7,434,267	4.950
000000-00-0	Ecosystem Investment Partners IV, L.P.	Wilmington	DE	Ecosystem Investment Partners		07/16/2020		634,726	509,505		8,855,769	2.430
000000-00-0	EnerVest Energy Institutional Fund XIV-C, L.P.	Dover	DE	EnerVest Management Partners		07/06/2020		27,305	13,370,824		1,972,714	0.935
000000-00-0	Evadata, LLC	New York	NY	TIAA		02/26/2020			350,000			20.000
000000-00-0	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		08/14/2020	2	4,000,000			36,155,105	3.200
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3		1,520,000		31,280,000	8.000
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fengate		06/05/2019			555,366		18,596,140	3.125
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		1,501,940		30,676,293	4.350
000000-00-0	Founders Fund VI, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1	4,800,000			200,000	0.500
000000-00-0	Founders Fund VII, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1	500,000			4,500,000	0.410
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital		03/30/2015	3		689,072			6.396
000000-00-0	Frontier Fund V, LP	Wilmington	DE	Frontier Capital		11/21/2017	3		1,028,269		5,880,842	4.161
000000-00-0	Gaoling Fund, L.P.	Grand Cayman	CYM	Hillhouse Capital Management, Ltd.		09/25/2020		24,000,000				1.000
000000-00-0	General Catalyst Group VI, L.P.	Wilmington	DE	General Catalyst Group Management, LLC		08/26/2020	1	2,558,720			7,441,280	2.000
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		05/12/2014	3		176,393		2,710,413	6.535
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		4,930,465		26,486,899	6.667
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		131,457		1,058,046	1.905
000000-00-0	GGC Neustar Investors, LP	Dover	DE	Golden Gate Private Equity, Inc.		08/26/2020	3	846,956				0.290
000000-00-0	GHK Pure Co-Investment Vehicle LP	Wilmington	DE	GHK Fund I LP		07/15/2020	3	4,360,900				3.830
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		7,992,171		10,074,994	2.448
000000-00-0	Global Renewable Power Infrastructure Fund III (A), L.P. (Blackrock)	Grand Cayman	CYM	BlackRock Global Renewable Power		08/20/2020		1,481,686			23,518,314	33.310
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.	Grand Cayman	CYM	Golden Gate Private Equity, Inc.		08/26/2020	3	5,335,696			4,664,304	0.286
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Goldner Hawn LP		04/29/2019	3		150,000		23,448,935	10.000
000000-00-0	Golub Capital BDC 3, Inc.	Baltimore	MD	Golub Capital		08/26/2020		11,220,000	405,000		1,875,000	2.337
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Graham Partners		04/21/2016	3		1,924,698		5,707,032	7.900
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		3,336,255		10,624,688	11.200
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Gridiron Capital		07/25/2011	3		136,181		13,601,042	7.045
000000-00-0	Gridiron Capital Fund III, L.P.	Wilmington	DE	Gridiron Capital		04/06/2015	3		229,088		11,328,464	4.706
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			54,316		920,913	13.265
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Gryphon Advisors, LLC		11/25/2015	3		45,903		5,065,130	3.473
000000-00-0	Gryphon Partners V, L.P.	Wilmington	DE	Gryphon Advisors, LLC		08/30/2018	3		2,911,294		6,864,702	5.298
000000-00-0	H.I.G. Advantage Buyout Fund I, L.P.	Wilmington	DE	H.I.G. Capital Management, Inc.		08/26/2020	3	793,369			9,206,631	0.444
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Harvest Partners, Inc.		04/15/2015	2		2,845,491		3,215,372	10.636
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Associates VIII, L.P.		11/27/2019	3		146,911		17,893,425	0.732
000000-00-0	HealthQuad Fund II	New Delhi	IND	HealthQuad Capital Advisors Pvt. Ltd.		07/07/2020		1,163,031			13,836,969	20.492
000000-00-0	Hillhouse China Value Fund, L.P.	Wilmington	DE	Hillhouse Capital Management, Ltd.		03/01/2020						1.000
000000-00-0	IC Partners Onshore Fund	Wilmington	DE	Ishana Capital Limited		03/01/2020						1.000
000000-00-0	ICV Partners III, LP	Wilmington	DE	ICV Capital Partners, LLC		04/17/2014	3		105,333		266,267	5.000
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		3,282,333		17,666,234	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			63,432		2,745,504	6.689
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		27,614		4,369,396	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		140,441		13,063,009	3.750
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		508,415		2,705,093	11.624
000000-00-0	InvestIndustrial V L.P.	London	GBR	InvestIndustrial Inc.		07/01/2020	3	55,984	4,978,345			0.670
000000-00-0	Kayne Anderson Energy Fund VI, LP	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020		53,103			14,946,897	0.940
000000-00-0	Kayne Anderson Energy Fund VII, L.P.	Wilmington	DE	Kayne Anderson Capital Advisors, L.P.		08/26/2020		763,417			4,486,583	0.260
000000-00-0	Kayne Anderson Energy Fund VIII, L.P.	Dover	DE	Kayne Anderson Capital Advisors, L.P.		07/09/2020		197,972	4,827,833		3,974,195	0.900
000000-00-0	Kedaara Capital I Limited	Ebene	MUS	Kedaara Capital Advisors LLP		07/21/2020	3	24,911	1,100,865		813,192	1.000
000000-00-0	Kelso Fund VIII	Wilmington	DE	Kelso & Company		11/29/2007	3		9,942		14,889,389	2.050
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		994,709		4,080,364	2.060

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbo							
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	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		5,384,916		27,192,730	1.890
000000-00-0	Khosla Ventures IV, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1	2,490,143			7,509,857	1.000
000000-00-0	Khosla Ventures Seed B, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1	2,575,570			924,430	1.167
000000-00-0	Khosla Ventures Seed C, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1	3,338,193			161,807	0.875
000000-00-0	Khosla Ventures Seed D, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1	561,279			438,721	0.333
000000-00-0	Khosla Ventures V, L.P.	Dover	DE	Khosla Ventures		08/26/2020	1	9,143,601			856,399	0.952
000000-00-0	Khosla Ventures VI, L.P.	Dover	DE	Khosla Ventures		08/21/2020	1	400,000	5,025,761		4,574,239	1.111
000000-00-0	Kleiner Perkins Caufield & Byers XV, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		08/26/2020	1	191,578			808,422	0.191
000000-00-0	Kleiner Perkins Caufield & Byers XVIII, LLC	Wilmington	DE	Kleiner Perkins Caufield & Byers		07/20/2020	1	100,000	3,214,607		1,685,393	0.830
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		1,628,571		12,575,084	14.313
000000-00-0	KPCB China Fund II, L.P.	Grand Cayman	CYM	Kleiner Perkins Caufield & Byers		08/26/2020	1	2,565,362			2,434,638	2.294
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		1,392,109		2,336,809	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		1,604,014		10,911,386	1.818
000000-00-0	Landed Educator Retention Fund	Dover	DE	Landed Management Company, LLC		10/21/2019			2,500,000		7,317,975	25.000
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			575,887		21,075,961	4.038
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	LeapFrog Investments Ltd		10/19/2010			18,592		530,504	5.188
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			154,740		699,214	5.263
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3		5,454,083		3,966,545	5.377
000000-00-0	Lembas II, LP	Wilmington	DE	Founders Fund, LLC		09/25/2020	1	2,621,120				3.140
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Lime Rock Management LP		08/26/2020		3,344,779	76,562		6,578,659	1.210
000000-00-0	Lime Rock Resources IV	George Town	CYM	Lime Rock Resources		06/13/2016			726,999		1,970,958	5.740
000000-00-0	Lime Rock Resources IV-C, L.P.	Wilmington	DE	Lime Rock Management LP		07/06/2020		41,473	11,177,868		1,280,659	1.660
000000-00-0	Linden Structured Capital Fund LP	Wilmington	DE	Linden Manager LLC		07/08/2020	2	2,567,185			17,438,115	8.000
000000-00-0	Littlejohn Fund IV, L.P.	Wilmington	DE	Littlejohn & Co., L.L.C.		04/29/2010			22,246		2,088,188	4.141
000000-00-0	Lodbrok European Credit Opportunities Fund LP	Wilmington	DE	Lodbrok Capital LLP		09/25/2020		9,108,560				1.000
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		5,951		23,366,970	2.976
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		238,901		7,197,653	0.902
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			151,995		347,865	38.610
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala Agribusiness Fund		12/17/2015			118,525		4,468,481	23.077
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala Agribusiness Fund		12/17/2015			89,958		8,035,960	21.320
000000-00-0	Marble Ridge LP	Dover	DE	Marble Ridge Capital LP		09/25/2020		7,200,000				1.000
000000-00-0	Marblegate Partners Onshore Fund I, L.P.	Dover	DE	Marblegate Asset Management LLC		08/26/2020		12,401,026			7,498,974	14.851
000000-00-0	Mayfield XIV	Wilmington	DE	Mayfield Fund		08/26/2020	1	4,690,936			309,064	1.370
000000-00-0	Merit Energy Partners I, L.P.	Dover	DE	Merit Energy Company, LLC		08/26/2020		7,417,000			2,583,000	1.070
000000-00-0	Merit Energy Partners J, L.P.	Dover	DE	Merit Energy Company, LLC		08/26/2020		8,042,926			4,457,074	1.340
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	MiddleGround Management, LP		03/22/2019	3		7,239,021		9,891,635	5.882
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	MidOcean US Advisor, LP		04/26/2018	3		629,777		24,716,387	3.318
000000-00-0	Mill Rock Packaging Partners LLC	Wilmington	DE	Great Mill Rock LLC		08/21/2020	3	22,000,000				49.553
000000-00-0	Miruvor, LP	Wilmington	DE	FF Miruvor Management, LLC		09/25/2020	1	2,100,000				2.490
000000-00-0	Mithril II LP	Wilmington	DE	Mithril Capital Management, LLC		07/09/2020	1	1,249,691	5,366,577		8,383,732	2.500
000000-00-0	Mithril LP	Wilmington	DE	Mithril Capital Management, LLC		08/26/2020	1	1,567,341			264,175	0.930
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, LP		07/26/2017	3		316,986		7,484,604	7.595
000000-00-0	Mudrick Distressed Opportunity Fund, L.P.	Wilmington	DE	Mudrick Capital Management, LP		09/25/2020		11,476,194				1.000
000000-00-0	Nautic Partners IX, L.P.	Wilmington	DE	Nautic Partners		02/21/2020	3		3,456,015		31,765,608	3.200
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	New Mountain Capital LLC		03/18/2008	3		274,239		4,882,366	1.464
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		359,957		3,821,150	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		4,215,330		7,019,089	0.569
000000-00-0	NexPhase Capital Fund IV, L.P.	Wilmington	DE	NexPhase Capital Fund IV, GP		02/25/2020	3		1,849,914		26,505,826	10.000
000000-00-0	Northlane Capital Partners II LP	Wilmington	DE	Northlane Capital Partners, LLC		09/28/2020	3	4,849,531			20,150,469	6.667
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3		5,247,820		1,847,602	1.881
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		4,279,716		10,224,790	2.286
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		140,514		7,714,515	1.667
000000-00-0	Orion Mine Finance (Delaware) Fund I LP	Dover	DE	Orion Resource Partners (USA) LP		08/26/2020		4,463,493			5,536,507	1.000
000000-00-0	Owl Creek Credit Opportunities Fund, L.P.	Dover	DE	Owl Creek Asset Management, L.P.		09/25/2020		5,502,973				1.000
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		3,700,042		4,024,224	3.503
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		244,162		22,946,064	3.346
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		119,523			6.413
000000-00-0	Pentwater Event Fund LLC	Wilmington	DE	Pentwater Capital Management LP		09/25/2020		6,410,144				1.000
000000-00-0	Persuth Acquisitions, Inc.	Wilmington	DE	Perennials and Sutherland LLC		08/26/2020	3	4,119,476				4.000
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			386,359		4,155,684	1.030
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		333,334		25,195,848	5.623

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		5,140,525		8,917,763	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3		4,462,698		32,312,158	0.833
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		1,337,061		9,428,063	2.192
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3		84,915		5,088,380	6.616
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		722,973		10,716,567	6.010
000000-00-0	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			150,000		24,395,260	12.150
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Quadria Capital Investment Management Pte. Ltd		06/19/2015			669,308			6.670
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	RedBird Capital Partners Management LLC		09/17/2020	3	18,954,537			12,491,471	2.730
000000-00-0	Resource Capital Fund VI, L.P.	Wilmington	DE	Resource Capital Funds		08/26/2020		10,222,829			1,777,171	0.590
000000-00-0	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Riverside Co.		10/20/2015	2		3,114,311		8,683,313	7.568
000000-00-0	Roark Capital Partners III, LP	Dover	DE	Roark Capital Management, LLC		08/26/2020	3	5,412,675	1,378		4,585,948	0.640
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	RWC Asset Advisors (US) LLC		04/24/2020						1.000
000000-00-0	Samlyn Onshore Fund, LP	Wilmington	DE	Samlyn Capital, LLC		09/25/2020		9,771,345				1.000
000000-00-0	Searchlight Capital III, LP	Wilmington	DE	Searchlight Capital Partners		08/26/2020	3	1,560,874	1,037,154		7,401,972	0.333
000000-00-0	Shoreline Equity Partners Fund, L.P.	Wilmington	DE	Shoreline Equity Partners, LLC		01/21/2020	3		2,708,320		19,699,084	7.692
000000-00-0	Sierra Ventures XII, L.P.	Wilmington	DE	Sierra Ventures Associates XII, LLC		01/07/2020	1		500,000		8,500,000	4.610
000000-00-0	Siris Partners IV, L.P.	Wilmington	DE	Siris Capital Group		08/26/2020	3	6,930,438			5,569,562	0.417
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		62,852		10,948,942	10.000
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		4,356,863		10,741,255	4.380
000000-00-0	SPC Partners VI, L.P.	Wilmington	DE	SPC Management Co., Inc.		08/26/2020	3	6,107,792			3,892,208	2.500
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Star America Fund GP, II LLC		06/23/2020			4,034,791		69,375,185	10.000
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Stonepeak Infrastructure Partners		05/19/2020			150,954		26,978,075	2.400
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016			264,787		4,167,842	0.710
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		940,246		8,723,798	6.667
000000-00-0	TA XII-A, L.P.	Wilmington	DE	TA Associates		08/26/2020	3	6,173,801			3,826,199	0.189
000000-00-0	TA XIII-A, L.P.	Wilmington	DE	TA Associates		08/26/2020	3	2,169,380	3,750,000		9,080,620	0.177
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		3,930,163		19,720,305	2.834
000000-00-0	Tailwind Distinct Investor LP	Wilmington	DE	Tailwind Capital Partners		03/30/2016	3		4,849			6.928
000000-00-0	Taiyo Hinata Fund, L.P.	Wilmington	DE	Taiyo Pacific Partners, L.P.		03/01/2020						1.000
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port		Terra Firma		03/27/2007	3		5,334		354,411	1.412
000000-00-0	Third Rock Ventures III, L.P.	Wilmington	DE	Third Rock Ventures, LLC		08/26/2020	1	3,117,525			1,882,475	0.969
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		633,355		6,080,354	3.240
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Texas Pacific Group		04/17/2008	3		1,107,445		9,300,160	0.954
000000-00-0	TPG Public Equity Partners Long Opportunities-A, L.P.	Wilmington	DE	TPG Public Equity Partners		03/01/2020						1.000
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Trident Capital VIII, LP		04/08/2020	3		2,578,952		20,916,967	0.435
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Trilantic Capital Management, LLC		05/01/2013	3		489,063		3,018,807	2.404
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		38,554		4,702,179	14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		192,766		19,965,518	8.571
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		2,959,585		3,930,800	9.251
000000-00-0	Tritium II, L.P.	Dover	DE	Tritium II Partners, L.P.		11/13/2019	3		1,842,952		22,051,092	6.452
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		276,457		7,700,941	7.407
000000-00-0	Tybourne Long Opportunities (US) Fund	Wilmington	DE	Tybourne Capital Management Limited		03/01/2020						1.000
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3	1,004,941	4,180,140		4,848,560	2.000
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	TZP Group LLC		07/01/2020	3	58,620	9,193,511		982,376	5.710
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Upfront Ventures		07/24/2020	1	85,357	3,312,296		1,730,618	2.570
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures		07/08/2020	1	108,846	1,231,417		1,224,145	2.560
000000-00-0	ValueAct Capital Partners II, L.P.	Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020		15,014,095				1.000
000000-00-0	ValueAct Spring Partners, L.P.	Wilmington	DE	ValueAct Capital Management, L.P.		09/25/2020		4,845,000				1.000
000000-00-0	Vertical Venture Partners II, L.P.	Wilmington	DE	Vertical Venture Partners, LLC		08/21/2018	1		1,000,000		4,500,000	13.896
000000-00-0	VES Holding Company, LLC (Equity)	Wilmington	DE	Wind Point Partners		06/01/2017	3		47,793			50.000
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Vestar Capital Partners		12/19/2005	3		100,363			4.630
000000-00-0	Vestar Capital Partners VII, L.P.	Grand Cayman	CYM	Vestar Capital Partners		04/02/2018	3		785,642		44,647,579	7.333
000000-00-0	Waterton Mining Parallel Fund Onshore Master, LP	Grand Cayman	CYM	Waterton Global Resource Management		08/26/2020		897,839			8,102,161	1.241
000000-00-0	WCAS XIII, L.P.	Wilmington	DE	WCAS XIII ASSOCIATES LLC		03/14/2019	3		3,059,853		25,063,937	0.750
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Wellspring Capital Management		04/27/2018	3		2,759,037		23,553,474	2.827
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	WCAS XII Associates LLC		08/26/2015	3		651,070		2,432,944	0.951
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			500,830		3,424,544	1.797
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3		419,305		40,845,880	4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		51,079		12,281,032	4.186
000000-00-0	ZMC II, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		09/03/2014	3		1,782,128		2,787,810	7.216
000000-00-0	ZMC III, L.P.	Wilmington	DE	ZM Capital Advisors, LLC		01/03/2020	3		56,014		24,594,665	4.615

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
1999999. Joint Venture Interests - Common Stock - Unaffiliated								515,012,848	280,129,241		1,858,796,475	XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			28,667			100.000
000000-00-0	CCM Series, LLC	Wilmington	DE	Covariance Capital Management, Inc.	DE	06/30/2011			682,173			100.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			803,190		46,546,069	100.000
000000-00-0	Nuveen CLO Issuance Fund LP	Grand Cayman	CYM	Teachers Advisors, Inc.		09/21/2020		6,500,000			43,500,000	33.333
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			82,081			100.000
000000-00-0	Nuveen Global Impact Fund LP	Wilmington	DE	Nuveen Alternatives Advisors LLC		09/25/2020		7,348,187			92,651,813	25.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			2,136,474		8,695,489	100.000
000000-00-0	TIAA SMA Strategies LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			500,000			100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			73,725			100.000
000000-00-0	TIAA-CREF Redwood, LLC	Wilmington	DE	TIAA		12/27/2012			6,000,000			100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			49,955			100.000
000000-00-0	WINSLOW GROWTH CAPITAL FUND II, L.P.	Dover	DE	Winslow Capital Management, LLC		10/11/2019	1		8,157,531		139,278,715	25.000
000000-00-0	730 Transmission LLC	Wilmington	DE	TIAA		07/27/2020		122,075,375				100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			46,727		24,678	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			1,407,673			100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			756,601			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			65,058		192,198	100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			315,334		100,849,875	100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			455,166			100.000
2099999. Joint Venture Interests - Common Stock - Affiliated								135,923,562	21,560,355		431,738,837	XXX
000000-00-0	A&E Real Estate Partnership II LLC	Dover	DE	A&E Asset Management, LLC		08/26/2020		7,823,406			4,676,594	2.270
000000-00-0	Activum SG Fund VI L.P.	Channel Islands		Activum SG		07/23/2020		38,131	443,921		9,721,388	2.230
000000-00-0	Avanath Affordable Housing IV, LLC	Wilmington	DE	Avanath Capital Management		12/03/2019			1,920,794		37,575,905	27.966
000000-00-0	TGA NEX INVESTOR LLC	Wilmington	DE	NexCore Companies		06/03/2020			57,240			16.200
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Bain Capital Partners, LLC		08/26/2020		2,887,703	930,000		5,543,562	0.620
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Enterprise Community Investments, Inc		08/10/2020		5,952,381			44,047,619	68.966
000000-00-0	Green Courte Real Estate Partners IV, LLC	Dover	DE	Green Courte Partners, LLC		08/26/2020		583,576	58,431		4,607,993	1.040
000000-00-0	IMT Capital Fund II, L.P.	Wilmington	DE	IMT Capital Partners, LLC		08/26/2020		164,649			6,835,351	2.000
000000-00-0	IMT Capital Fund III, LP	Dover	DE	IMT Capital Partners, LLC		08/26/2020		19,439			4,980,561	1.220
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	IMT Capital Partners, LLC		08/26/2020		7,902,247			2,097,753	1.590
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	IMT Capital Partners, LLC		08/26/2020		3,980,400			5,319,600	1.160
000000-00-0	Meadow Real Estate Fund II, LP	Wilmington	DE	Meadow Partners LLC		08/26/2020		241,056			6,758,944	2.370
000000-00-0	Meadow Real Estate Fund III LP	Wilmington	DE	Meadow Partners LLC		08/26/2020		9,748,494			251,506	2.660
000000-00-0	Meadow Real Estate Fund IV LP	Wilmington	DE	Meadow Partners LLC		08/14/2020		345,625	972,589		3,931,786	1.730
000000-00-0	Meadow Real Estate Fund V LP	Wilmington	DE	Meadow Partners LLC		08/26/2020		5,237,369	1,000,765		3,461,866	3.391
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Northwood Investors LLC		07/31/2020		38,025	5,460,574		4,501,401	1.130
000000-00-0	Northwood Real Estate Partners LP Series IV	Wilmington	DE	Northwood Investors LLC		08/26/2020		2,261,072			2,738,928	0.610
000000-00-0	Redcar Fund I LP	Dover	DE	Redcar Properties, Ltd.		08/26/2020		3,653,921	347,369		5,298,710	2.470
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Jonathon Rose Companies, LLC		07/12/2016			2,101,628			32.088
000000-00-0	Stonelake Opportunity Partners II, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC		08/11/2020		560,000	914,105		5,525,895	5.930
000000-00-0	Stonelake Opportunity Partners III, L.P.	Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		1,807,092			3,192,908	2.840
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Stonelake Capital Partners, LLC		08/26/2020		7,503,066			7,496,934	5.725
000000-00-0	Stonelake Opportunity Partners V, L.P.	Wilmington	DE	Stonelake Capital Partners, LLC		08/26/2020		6,993,180	1,250,000		4,256,820	3.846
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020		115,848	13,913,579		3,970,573	0.950
000000-00-0	TCI Real Estate Partners Fund III L.P.	Dover	DE	TCI Fund Management Limited		07/28/2020		76,183	3,322,730		17,201,086	0.560
000000-00-0	UWS Ventures III COI, LLC	Wilmington	DE	A&E Asset Management, LLC		08/26/2020		2,447,865			52,135	5.520
2199999. Joint Venture Interests - Real Estate - Unaffiliated								70,380,728	32,693,725		194,045,818	XXX
000000-00-0	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			132,721			100.000
000000-00-0	TGA JL Potomac Vista Investor Member LLC	Wilmington	DE	Jair Lynch Real Estate Partners		06/03/2020			22,368,710		1,370,231	95.000
000000-00-0	485 Properties LLC	N/A	DE	TIAA		12/17/1997			55			100.000
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			550			100.000
000000-00-0	TGA NJAHP II INVESTOR MEMBER LLC	Wilmington	DE	Hudson Valley Property Group, LLC		10/31/2019			9,300,000		6,956,740	100.000
000000-00-0	Western A Midwest TN, LLC	N/A	DE	TIAA		10/04/2019			2,500			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			5,319,253		23,328,612	15.645

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA		08/24/2011			5,245,856			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			84,071			100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			57,640			100.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	TIAA		07/01/2019			33,201,687		30,038,313	100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			55,380			100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016		22,432,187	38,013,739		145,600,188	100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,083,266		3,735,050	100.000
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA		02/20/2014			(29,141)			100.000
000000-00-0	TIAA Global Ag Holdco LLC	Wilmington	DE	Teachers Advisors, Inc.		06/03/2011			5,932,886		71,962,052	100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			2,609			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			405,896		35,224,257	100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			7,826,973			100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			513			100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			164,323			100.000
000000-00-0	TGA Japan Holdings, LLC	N/A	DE	TIAA		08/10/2016			236			100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			3,700,000		75,400,000	100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			313,161			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			49,652			100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			592,789			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			2,084,538			100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA		10/08/2014			651,362			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			65,867			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018			3,196,173		11,693,060	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			215,179			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			3,720,530		114,968,744	100.000
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA		10/01/2019			35,504			100.000
000000-00-0	TGA Central Square Investor Member LLC	N/A	DE	TIAA		03/05/2020			59,937			100.000
000000-00-0	TGA EastRidge Investor Member LLC	N/A	DE	TIAA		09/29/2020		74,719,243				100.000
000000-00-0	TGA Sparrow Investor LLC	N/A	DE	TIAA		09/28/2020			1,896,656		190,000,000	100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			4,886,897			100.000
000000-00-0	Western A East Mezz LLC	N/A	DE	TIAA		10/04/2019			2,500			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated								97,151,430	151,640,468		710,277,247	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		07/31/2016			29,537		1,266,276	15.520
000000-00-0	PCCP Credit IX, LP	Dover	DE	PCCP		07/17/2017			8,000,000		58,152,000	8.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									8,029,537		59,418,276	XXX
000000-00-0	Global Real Estate Debt Partners - Fund II (UK) SCSp	Luxembourg	LUX	Nuveen Real Estate		01/25/2018			9,811,574		49,480,742	34.880
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			3,056,060		95,378,040	27.845
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.		11/17/2016			306,680			100.000
000000-00-0	T-C MV Member II LLC	N/A	DE	TIAA		08/28/2020		29,270,707			230,729,293	100.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								29,270,707	13,174,314		375,588,075	XXX
000000-00-0	Charlesbank Technology Opportunities Fund, LP	Boston	MA	Charlesbank Technology Opportunities Fund, GP		05/14/2020	3		2,269,932		27,074,650	5.000
000000-00-0	Cyprium Parallel Investors V LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2		1,349,187		26,972,540	18.519
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		48,321		2,650,218	13.720
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		6,020		3,146,936	8.709
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		89,410		5,226,633	4.397
000000-00-0	Mercato Partners Growth III, L.P.	Wilmington	DE	Mercato Partners Growth III GP, LLC		11/24/2015	3		875,000		2,152,180	10.163
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Prudential Investment Management, Inc		12/20/2012	2		600,296			3.478
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		560,244		3,481,116	4.912
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	GRP Partners		03/18/2008	1		89,481		11,726,431	14.012
000000-00-0	Vestar Capital Partners VI, L.P.	George Town	CYM	Vestar Capital Partners		03/30/2012	3		193,039		21,324	8.151
2599999. Joint Venture Interests - Other - Unaffiliated									6,080,930		82,452,028	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009			49,314		8,361,553	50.000
000000-00-0	Churchill Middle Market Senior Loan Fund III	Wilmington	DE	Churchill Asset Management		09/16/2020		9,677,419			65,322,581	31.380
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Churchill Asset Management		07/21/2016			3,137,616		7,729,517	31.380
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			814			100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			750		37,580,739	97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019					74,577,983	100.000
2699999. Joint Venture Interests - Other - Affiliated								9,677,419	3,188,494		193,572,373	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 and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
4899999. Total - Unaffiliated								585,393,576	326,933,433		2,194,712,597	XXX
4999999. Total - Affiliated								272,023,118	193,444,072		1,711,176,532	XXX
5099999 - Totals								857,416,694	520,377,505		3,905,889,129	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	07/30/2020	35,000,000							35,000,000	35,000,000				
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							35,000,000							35,000,000	35,000,000				
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Fund Distribution	11/16/2015	08/13/2020	265,649							265,649	265,649				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	07/20/2020	248,231							248,231	248,231				
000000-00-0	African Development Partners III, L.P.	London	GBR	Fund Distribution	09/10/2020	09/10/2020	296,457							296,457	296,457				
000000-00-0	Atalaya Asset Income Fund III L.P.	Wilmington	DE	Fund Distribution	08/26/2020	09/18/2020	1,159,683							1,159,683	1,159,683				
000000-00-0	Atalaya Asset Income Fund IV LP	Wilmington	DE	Fund Distribution	08/26/2020	08/31/2020	609,555							609,555	609,555				
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Fund Distribution	08/30/2019	09/28/2020	156,898							156,898	156,898				
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Fund Distribution	06/10/2016	07/01/2020	2,337,555							2,337,555	2,337,555				
000000-00-0	AxInfra US LP	Wilmington	DE	Fund Distribution	12/19/2018	09/11/2020	410,136							410,136	410,136				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Fund Distribution	12/23/2011	09/04/2020	85,190						1,899	87,089	85,190	(1,899)		(1,899)	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	09/17/2020	147,304							147,304	147,304				
000000-00-0	BEECKEN PETTY O'KEEFE FUND V, L.P.	Dover	DE	Fund Distribution	10/31/2018	08/19/2020	1,387,474							1,387,474	1,387,474				
000000-00-0	Bain Capital Asia Fund II, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	09/29/2020	55,352							55,352	55,352				
000000-00-0	Bain Capital Europe Fund IV, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	09/24/2020	78,927						(151)	78,775	78,927	151		151	
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	07/09/2020	73,246							73,246	73,246				
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	02/06/2006	09/03/2020	157,955							157,955	157,955				
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Fund Distribution	08/01/2019	08/14/2020	80,262							80,262	80,262				
000000-00-0	Blue Sea Capital Fund II, LP	Wilmington	DE	Fund Distribution	02/11/2020	08/14/2020	811,973							811,973	811,973				
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	07/16/2020	20,680							20,680	20,680				
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Fund Distribution	09/18/2019	09/18/2020	2,052,520							2,052,520	2,052,520				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	09/15/2020	362,443							362,443	362,443				
000000-00-0	Cappuccino Co-Investors, L.L.C.	Wilmington	DE	Fund Distribution	05/23/2018	09/22/2020	2,503,372							2,503,372	2,503,372				
000000-00-0	Carlyle Partners V, L.P.	Wilmington	DE	Fund Distribution	07/06/2007	08/31/2020	368,730							368,730	368,730				
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	09/29/2020	98,657							98,657	98,657				
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Fund Distribution	02/15/2017	09/25/2020	559,844							559,844	559,844				
000000-00-0	Children's Investment Fund LP, The	London	GBR	Fund Distribution	09/28/2020	09/16/2020	17,254,950							17,254,950	17,254,950				
000000-00-0	Circluarity European Growth Fund I LP	London	GBR	Fund Distribution	10/26/2018	09/08/2020	101,659						(4,509)	97,150	101,659	4,509		4,509	
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	09/15/2020	1,126,385							1,126,385	1,126,385				
000000-00-0	Closed Loop Leadership Fund, LP	Dover	DE	Fund Distribution	02/13/2020	08/26/2020	13,445,617							13,445,617	13,445,617				
000000-00-0	DCS GLOBAL, LLC	Dover	DE	Fund Distribution	06/21/2018	08/20/2020	109,053							109,053	109,053				
000000-00-0	DWH Equity Investors, L.P.	Wilmington	DE	Fund Distribution	04/06/2015	07/07/2020	451,964							451,964	451,964				
000000-00-0	EagleTree Partners IV, LP	Dover	DE	Fund Distribution	06/01/2016	09/30/2020	3,651,289							3,651,289	3,651,289				
000000-00-0	Ecosystem Investment Partners III, LP	Wilmington	DE	Fund Distribution	08/21/2020	08/21/2020	523,566							523,566	523,566				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	08/20/2020	128,194							128,194	128,194				

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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	Falcon Strategic Partners VI, L.P.	Wilmington	DE	Fund Distribution	08/14/2020	09/03/2020	155,105							155,105	155,105				
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Fund Distribution	12/26/2012	08/07/2020	(1,757,521)							(1,757,521)	(1,757,521)				
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	09/30/2020	85,188							85,188	85,188				
000000-00-0	Fifth Wall Ventures Retail Fund, L.P.	Dover	DE	Fund Distribution	03/06/2020	07/02/2020	287,068							287,068	287,068				
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Fund Distribution	03/21/2018	07/21/2020	166,072							166,072	166,072				
000000-00-0	GenNx360 Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	05/12/2014	08/19/2020	556,118							556,118	556,118				
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Fund Distribution	10/01/2015	07/02/2020	62,411							62,411	62,411				
000000-00-0	Golden Gate Capital Opportunity Fund, L.P.	Grand Cayman	CYM	Fund Distribution	08/26/2020	09/16/2020	79,834							79,834	79,834				
000000-00-0	Graham Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/21/2016	09/29/2020	2,479,124							2,479,124	2,479,124				
000000-00-0	Graham Partners V, L.P.	Wilmington	DE	Fund Distribution	11/06/2019	08/20/2020	490,102							490,102	490,102				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	07/10/2020	188,564							188,564	188,564				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	08/18/2020	261,563							261,563	261,563				
000000-00-0	H.I.G. Bayside Debt & LBO Fund II, LP	Wilmington	DE	Fund Distribution	06/17/2008	09/30/2020	545,089							545,089	545,089				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	07/14/2020	3,711,503							3,711,503	3,711,503				
000000-00-0	Harvest Partners VI, L.P.	Wilmington	DE	Fund Distribution	11/28/2011	09/15/2020	1,349,534							1,349,534	1,349,534				
000000-00-0	Horizon Roads Pty Ltd	Sydney	AUS	Fund Distribution	10/18/2011	08/14/2020	382,216						161,027	543,244	382,216	(161,027)		(161,027)	
000000-00-0	ICV Partners III, LP	Wilmington	DE	Fund Distribution	04/17/2014	08/03/2020	7,692							7,692	7,692				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	09/30/2020	73,273							73,273	73,273				
000000-00-0	Kelso Fund VIII	Wilmington	DE	Fund Distribution	11/29/2007	09/29/2020	94,683							94,683	94,683				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	08/12/2020	242,882							242,882	242,882				
000000-00-0	Kofile Group Holdings, LP	Wilmington	DE	Fund Distribution	01/29/2020	09/30/2020	481,712							481,712	481,712				
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Fund Distribution	05/30/2018	08/21/2020	221,502							221,502	221,502				
000000-00-0	LS Power Equity Partners II, L.P.	Wilmington	DE	Fund Distribution	06/27/2007	07/21/2020	515,318							515,318	515,318				
000000-00-0	Landed Educator Retention Fund	Dover	DE	Fund Distribution	10/21/2019	09/30/2020	396,612							396,612	396,612				
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	Fund Distribution	12/28/2017	09/10/2020	1,112,283							1,112,283	1,112,283				
000000-00-0	LeapFrog Financial Inclusion Fund	Port Louis	MUS	Fund Distribution	10/19/2010	09/29/2020	87,960							87,960	87,960				
000000-00-0	Lime Rock Partners VI, L.P.	Dover	DE	Fund Distribution	08/26/2020	09/25/2020	21,551							21,551	21,551				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	08/26/2020	739,720							739,720	739,720				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	07/13/2020	1,296							1,296	1,296				
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Fund Distribution	09/06/2013	09/29/2020	205,159							205,159	205,159				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	09/29/2020	92,110							92,110	92,110				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	09/29/2020	116,884							116,884	116,884				
000000-00-0	Marble Ridge LP	Dover	DE	Fund Distribution	09/25/2020	09/22/2020	1,440,678							1,440,678	1,440,678				
000000-00-0	MidOcean Partners V, LP	Wilmington	DE	Fund Distribution	04/26/2018	07/29/2020	35,748							35,748	35,748				
000000-00-0	Mithril II LP	Wilmington	DE	Fund Distribution	07/09/2020	08/25/2020	36,538							36,538	36,538				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	08/13/2020	(3,545,199)							(3,545,199)	(3,545,199)				
000000-00-0	New Mountain Partners III, LP	Wilmington	DE	Fund Distribution	03/18/2008	08/27/2020	4,500,804							4,500,804	4,500,804				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	09/16/2020	3,511,800							3,511,800	3,511,800				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	09/21/2020	557,668							557,668	557,668				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	09/30/2020	208,487							208,487	208,487				
000000-00-0	PC Creekside Village, LLC	Newark	DE	Fund Distribution	06/01/2020	08/14/2020	58,900							58,900	58,900				
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Fund Distribution	02/13/2015	07/13/2020	65,906						2,312	68,218	65,906	(2,312)		(2,312)	
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Fund Distribution	05/06/2014	07/17/2020	3,624,936							3,624,936	3,624,936				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	08/12/2020	911,480							911,480	911,480				
000000-00-0	Pitango Venture Capital Fund IV, L.P.	George Town	CYM	Fund Distribution	06/25/2004	07/29/2020	7,416,312							7,416,312	7,416,312				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	09/16/2020	274,430							274,430	274,430				
000000-00-0	Providence Equity Partners VI, L.P.	Wilmington	DE	Fund Distribution	03/16/2007	08/21/2020	1,830,296							1,830,296	1,830,296				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	07/24/2020	5,874,687							5,874,687	5,874,687				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	09/08/2020	281,882							281,882	281,882				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	08/06/2020	22,804							22,804	22,804				
000000-00-0	Quadria Capital Fund L.P.	George Town	CYM	Fund Distribution	06/19/2015	09/23/2020	4,236,006							4,236,006	4,236,006				
000000-00-0	RedBird Series 2019, LP	Wilmington	DE	Fund Distribution	09/17/2020	09/17/2020	838,846							838,846	838,846				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	09/24/2020	18,174							18,174	18,174				
000000-00-0	Resolute Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/07/2018	08/14/2020	88,153							88,153	88,153				
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Fund Distribution	11/30/2015	09/04/2020	2,455,114							2,455,114	2,455,114				

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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	Riverside Strategic Capital Fund I, L.P.	Wilmington	DE	Fund Distribution	10/20/2015	09/25/2020	17,573							17,573	17,573				
000000-00-0	RWC European Focus Fund Inc.	George Town	CYM	Fund Distribution	04/24/2020	08/19/2020	1,490,428							1,490,428	1,490,428				
000000-00-0	SW Ingredients Blocker LLC	Wilmington	DE	Fund Distribution	07/02/2018	09/29/2020	519,237							519,237	519,237				
000000-00-0	Star America Infrastructure Fund II, LP	Dover	DE	Fund Distribution	06/23/2020	08/21/2020	125,938							125,938	125,938				
000000-00-0	Stonepeak Global Renewables Fund	Wilmington	DE	Fund Distribution	05/19/2020	09/25/2020	2,084,973							2,084,973	2,084,973				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	09/24/2020	1,772							1,772	1,772				
000000-00-0	TA XII-A, L.P.	Wilmington	DE	Fund Distribution	08/26/2020	09/04/2020	103,573							103,573	103,573				
000000-00-0	Taiyo Hinata Fund, L.P.	Wilmington	DE	Fund Distribution	03/01/2020	09/08/2020	16,532,572							16,532,572	16,532,572				
000000-00-0	TPG Partners VI, LP	Wilmington	DE	Fund Distribution	04/17/2008	09/30/2020	794,707							794,707	794,707				
000000-00-0	TZP Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	08/25/2020	115,644							115,644	115,644				
000000-00-0	TZP Small Cap Partners I, L.P.	Wilmington	DE	Fund Distribution	07/01/2020	09/03/2020	58,620							58,620	58,620				
000000-00-0	Terra Firma Capital Partners III, L.P.	St. Peter Port		Fund Distribution	03/27/2007	08/21/2020	2,169,849						321,873	2,491,723	2,169,849	(321,873)		(321,873)	
000000-00-0	Trident VIII, LP	Grand Cayman	CYM	Fund Distribution	04/08/2020	09/29/2020	353,720							353,720	353,720				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Fund Distribution	05/01/2013	09/28/2020	2,606,584							2,606,584	2,606,584				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	08/19/2020	113,953							113,953	113,953				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	07/14/2020	1,656,940							1,656,940	1,656,940				
000000-00-0	Tybourne Long Opportunities (US) Fund	Wilmington	DE	Fund Distribution	03/01/2020	08/17/2020	8,216,284							8,216,284	8,216,284				
000000-00-0	Upfront IV, L.P.	Wilmington	DE	Fund Distribution	07/24/2020	09/10/2020	128,546							128,546	128,546				
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Fund Distribution	07/08/2020	09/10/2020	64,458							64,458	64,458				
000000-00-0	ValueAct Spring Partners, L.P.	Wilmington	DE	Fund Distribution	09/25/2020	09/16/2020	4,845,000							4,845,000	4,845,000				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	09/08/2020	725,495							725,495	725,495				
000000-00-0	Vestar Capital Partners V, L.P.	George Town	CYM	Fund Distribution	12/19/2005	08/03/2020	100,363							100,363	100,363				
000000-00-0	WPP Tropicale Holdings, LLC	Wilmington	DE	Fund Distribution	01/10/2020	09/29/2020	369,426							369,426	369,426				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	09/29/2020	1,705,500							1,705,500	1,705,500				
000000-00-0	Wellspring Capital Partners VI, L.P.	Ugland House	CYM	Fund Distribution	04/27/2018	09/28/2020	168,763							168,763	168,763				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	07/30/2020	1,518,636							1,518,636	1,518,636				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	07/20/2020	242,478							242,478	242,478				
000000-00-0	ZMC II, L.P.	Wilmington	DE	Fund Distribution	09/03/2014	09/22/2020	3,126,852							3,126,852	3,126,852				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							149,275,711						482,451	149,758,163	149,275,711	(482,451)		(482,451)	
000000-00-0	Infra Alpha, LLC	Wilmington	DE	Fund Distribution	12/21/2010	09/01/2020	416,075							416,075	416,075				
000000-00-0	730 Power Development LLC	Wilmington	DE	Fund Distribution	12/24/2014	07/01/2020	800,000							800,000	800,000				
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	09/25/2020	553,651,964							553,651,964	553,651,964				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	07/31/2020	23,828							23,828	23,828				
2099999. Joint Venture Interests - Common Stock - Affiliated							554,891,867							554,891,867	554,891,867				
000000-00-0	Activum SG Fund VI L.P.	Channel Islands	JEY	Fund Distribution	07/23/2020	09/14/2020	39,026						(209)	38,817	39,026	209		209	
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	07/31/2016	09/30/2020	475,813							475,813	475,813				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	07/01/2020	27,022							27,022	27,022				
000000-00-0	Bain Capital Real Estate Fund I	Dover	DE	Fund Distribution	08/26/2020	09/24/2020	61,265							61,265	61,265				
000000-00-0	CPCR Opportunity Fund II	New York	NY	Liquidation	07/31/2016	07/31/2020	5,049	(5,049)				(5,049)							5,048
000000-00-0	Community Reinvestments Partners II, LP	Wilmington	DE	Fund Distribution	07/31/2016	09/30/2020	263,343							263,343	263,343				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	08/03/2020	226,423							226,423	226,423				
000000-00-0	Enterprise Preservation Fund IV, LLC	Columbia	MD	Fund Distribution	08/10/2020	09/01/2020	17,571							17,571	17,571				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	07/31/2020	23,840							23,840	23,840				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/27/2017	07/31/2020	36,464							36,464	36,464				
000000-00-0	Hines European Development	Wilmington	DE	Fund Distribution	06/23/2017	08/07/2020	4,400,175						(220,597)	4,179,579	4,400,175	220,597		220,597	
000000-00-0	IMT Capital Fund III, LP	Dover	DE	Fund Distribution	08/26/2020	08/28/2020	19,439							19,439	19,439				
000000-00-0	IMT Capital Fund IV, L.P.	Dover	DE	Fund Distribution	08/26/2020	08/28/2020	136,508							136,508	136,508				
000000-00-0	IMT Capital Fund V, L.P.	Dover	DE	Fund Distribution	08/26/2020	08/28/2020	38,327							38,327	38,327				
000000-00-0	Northwood Real Estate Partners LP Series II	Wilmington	DE	Fund Distribution	07/31/2020	08/10/2020	38,025							38,025	38,025				
000000-00-0	Rose Affordable Housing Preservation Fund V, L.P.	Dover	DE	Fund Distribution	11/22/2019	09/09/2020	99,542							99,542	99,542				
000000-00-0	Stonelake Opportunity Partners IV, LP	Dover	DE	Fund Distribution	08/26/2020	09/29/2020	801,527							801,527	801,527				
000000-00-0	TCI Real Estate Partners Fund II L.P.	Dover	DE	Fund Distribution	07/28/2020	09/25/2020	110,003							110,003	110,003				

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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	TCI Real Estate Partners Fund III L.P.	Dover	DE	Fund Distribution	07/28/2020	09/25/2020	13,001							13,001	13,001				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							6,832,363	(5,049)				(5,049)	(220,806)	6,606,509	6,827,314	220,806		220,806	5,048
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	09/30/2020	20,032,988							20,032,988	20,032,988				
000000-00-0	485 Properties LLC	N/A	DE	TIAA	12/17/1997	09/30/2020	69,750							69,750	69,750				
000000-00-0	Western A Midwest TN LLC	N/A	DE	TIAA	10/04/2019	09/30/2020		(2,500)				(2,500)							
000000-00-0	U.S. Cities Multifamily Fund LP	Various		Various	10/01/2019	09/30/2020	(236,288)							(236,288)	(236,288)				
000000-00-0	U.S. Cities Industrial Fund LP	Various		Various	01/31/2020	09/30/2020	1,197,898							1,197,898	1,197,898				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	09/30/2020	556,856							556,856	556,856				
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	09/30/2020	(29,141)							(29,141)	(29,141)				
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Fund Distribution	12/17/2013	07/14/2020	850,000							850,000	850,000				
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA	09/26/2014	09/30/2020		72,350				72,350							
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	09/30/2020	(6,144,490)							(6,144,490)	(6,144,490)				
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA	10/08/2015	09/30/2020	1,673,947							1,673,947	1,673,947				
000000-00-0	TGA Japan Holdings, LLC	N/A	DE	TIAA	08/10/2016	09/30/2020	236							236	236				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	09/30/2020	960,110							960,110	960,110				
000000-00-0	TGA APAC Fund Holdings, LLC	N/A	DE	TIAA	07/20/2017	09/30/2020	(1,537,785)							(1,537,785)	(1,537,785)				
000000-00-0	Casa Student Housing Fund Holdings, LLC	N/A	DE	TIAA	10/08/2014	09/30/2020	307,021							307,021	307,021				
000000-00-0	TGA MS Self Storage Investor Member, LLC	N/A	DE	TIAA	09/14/2018	09/30/2020	1,350,000							1,350,000	1,350,000				
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA	12/11/2018	09/30/2020	7,711,594							7,711,594	7,711,594				
000000-00-0	TGA The Warehouse at CH Investor Member LLC	N/A	DE	TIAA	10/01/2019	09/30/2020	341,000							341,000	341,000				
000000-00-0	TGA Maryland Farms Holding LLC	N/A	DE	TIAA	02/25/2020	09/30/2020	1,506,015							1,506,015	1,506,015				
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA	07/27/2011	09/30/2020	842,916							842,916	842,916				
000000-00-0	Western A East Mezz LLC	N/A	DE	TIAA	10/04/2019	09/30/2020		(2,500)				(2,500)							
2299999. Joint Venture Interests - Real Estate - Affiliated							29,452,627	67,350				67,350		29,452,627	29,452,627				
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	09/30/2020	1,710,610							1,710,610	1,710,610				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	09/25/2020	23,483							23,483	23,483				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	07/31/2016	09/17/2020	85,572							85,572	85,572				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	07/31/2016	09/17/2020	74,662							74,662	74,662				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							1,894,327							1,894,327	1,894,327				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	07/28/2020	18,094						1,260	19,354	18,094	(1,260)		(1,260)	
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	09/28/2020	85,291,671							85,291,671	85,291,671				
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							85,309,765						1,260	85,311,025	85,309,765	(1,260)		(1,260)	
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	08/07/2020	502,038							502,038	502,038				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	07/31/2020	271,038							271,038	271,038				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	08/31/2020	630,936							630,936	630,936				
000000-00-0	Clearwater Capital Partners Fund IV, L.P.	George Town	CYM	Fund Distribution	12/29/2011	09/14/2020	250,000							250,000	250,000				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	08/06/2020	209,309							209,309	209,309				
000000-00-0	FNMA (RES. DUE 4/25/20)	District of Columbia	DC	Fund Distribution	12/31/1990	07/31/2020	(238)							(238)	(238)				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	09/29/2020	211,632							211,632	211,632				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	08/07/2020	1,796,217							1,796,217	1,796,217				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	09/30/2020	1,292,549							1,292,549	1,292,549				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	07/13/2020	111,081							111,081	111,081				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	09/25/2020	453,333							453,333	453,333				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	09/03/2020	4,317,888							4,317,888	4,317,888				
000000-00-0	Upfront Ventures III (GRP)	Wilmington	DE	Fund Distribution	03/18/2008	08/04/2020	27,368							27,368	27,368				
2599999. Joint Venture Interests - Other - Unaffiliated							10,073,151							10,073,151	10,073,151				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	08/17/2020	(318,285)							(318,285)	(318,285)				
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	Fund Distribution	01/28/2009	09/02/2020	973,971							973,971	973,971				

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	Nuveen High Yield Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	07/24/2020	717,348							717,348	717,348				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	07/24/2020	183,487							183,487	183,487				
2699999. Joint Venture Interests - Other - Affiliated							1,556,521							1,556,521	1,556,521				
4899999. Total - Unaffiliated							168,075,552	(5,049)				(5,049)	261,645	168,332,150	168,070,503	(261,645)		(261,645)	5,048
4999999. Total - Affiliated							706,210,780	67,350				67,350	1,260	706,212,040	706,210,780	(1,260)		(1,260)	
5099999 - Totals							874,286,332	62,301				62,301	262,905	874,544,190	874,281,283	(262,905)		(262,905)	5,048

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		09/21/2020	WELLS FARGO		9,592,542	9,358,578	25,411	1
3617JF-MA-9	GN BL3053 4.330% 05/15/35		09/21/2020	WELLS FARGO		5,265,610	5,149,741	13,816	1
3617Q8-L5-9	GNMA POOL BX3948 3.000% 08/15/45		07/22/2020	KEYBANC CAPITAL MARKETS		103,778,895	95,710,500	215,349	1
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		07/30/2020	Tax Free Exchange		308,434,423	308,434,423	829,860	1
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		09/01/2020	Interest Capitalization		104,464	104,464		1
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		08/01/2020	Interest Capitalization		131,163	131,163		1
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		09/01/2020	Interest Capitalization		154,255	154,255		1
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		09/01/2020	Interest Capitalization		342,255	342,255		1
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		09/01/2020	Interest Capitalization		258,961	258,961		1
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		09/01/2020	Interest Capitalization		264,889	264,889		1
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		09/01/2020	Interest Capitalization		254,499	254,499		1
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		09/01/2020	Interest Capitalization		111,931	111,931		1
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		09/01/2020	Interest Capitalization		291,856	291,856		1
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		09/01/2020	Interest Capitalization		116,743	116,743		1
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		09/01/2020	Interest Capitalization		100,059	100,059		1
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		09/01/2020	Interest Capitalization		345,106	345,106		1
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		09/01/2020	Interest Capitalization		250,211	250,211		1
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		09/01/2020	Interest Capitalization		218,615	218,615		1
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		09/01/2020	Interest Capitalization		111,402	111,402		1
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		09/01/2020	Interest Capitalization		1,265	1,265		1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		08/01/2020	Interest Capitalization		280,835	280,835		1
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		09/01/2020	Interest Capitalization		152,027	152,027		1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		07/01/2020	Interest Capitalization		40,292	40,292		1
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		09/01/2020	Interest Capitalization		402,761	402,761		1
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		09/01/2020	Interest Capitalization		637,575	637,575		1
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		09/01/2020	Interest Capitalization		437,915	437,915		1
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		09/01/2020	Interest Capitalization		341,124	341,124		1
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		09/01/2020	Interest Capitalization		248,557	248,557		1
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		09/01/2020	Interest Capitalization		240,413	240,413		1
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		09/01/2020	Interest Capitalization		455,664	455,664		1
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		09/01/2020	Interest Capitalization		296,937	296,937		1
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		09/01/2020	Interest Capitalization		168,395	168,395		1
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		09/01/2020	Interest Capitalization		226,022	226,022		1
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		09/01/2020	Interest Capitalization		115,833	115,833		1
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		09/01/2020	Interest Capitalization		143,312	143,312		1
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		09/01/2020	Interest Capitalization		156,997	156,997		1
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		09/01/2020	Interest Capitalization		603,076	603,076		1
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		09/01/2020	Interest Capitalization		257,593	257,593		1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		08/01/2020	Interest Capitalization		214,203	214,203		1
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		09/01/2020	Interest Capitalization		218,985	218,985		1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		07/01/2020	Interest Capitalization		71,395	71,395		1
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		09/01/2020	Interest Capitalization		144,685	144,685		1
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		09/01/2020	Interest Capitalization		299,947	299,947		1
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		09/01/2020	Interest Capitalization		86,594	86,594		1
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		09/01/2020	Interest Capitalization		197,640	197,640		1
38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		09/01/2020	Interest Capitalization		427,588	427,588		1
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		09/01/2020	Interest Capitalization		221,653	221,653		1
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		09/01/2020	Interest Capitalization		231,806	231,806		1
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		09/01/2020	Interest Capitalization		604,463	604,463		1
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		09/01/2020	Interest Capitalization		287,917	287,917		1
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		09/01/2020	Interest Capitalization		1,090,264	1,090,264		1
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		09/01/2020	Interest Capitalization		268,820	268,820		1
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		09/01/2020	Interest Capitalization		102,646	102,646		1
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		09/01/2020	Interest Capitalization		140,995	140,995		1
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		09/01/2020	Interest Capitalization		180,881	180,881		1
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		09/01/2020	Interest Capitalization		132,491	132,491		1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		08/01/2020	Interest Capitalization		107,500	107,500		1
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		09/01/2020	Interest Capitalization		108,007	108,007		1
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		09/01/2020	Interest Capitalization		159,472	159,472		1
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		09/01/2020	Interest Capitalization		131,353	131,353		1
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		09/01/2020	Interest Capitalization		124,870	124,870		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		09/01/2020	Interest Capitalization		93,095	93,095		1
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		09/01/2020	Interest Capitalization		77,682	77,682		1
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		09/01/2020	Interest Capitalization		657,661	657,661		1
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		09/01/2020	Interest Capitalization		326,677	326,677		1
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		09/01/2020	Interest Capitalization		87,391	87,391		1
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		09/01/2020	Interest Capitalization		142,627	142,627		1
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		09/01/2020	Interest Capitalization		193,264	193,264		1
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		09/01/2020	Interest Capitalization		126,307	126,307		1
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		09/01/2020	Interest Capitalization		403,835	403,835		1
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		09/01/2020	Interest Capitalization		306,335	306,335		1
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		09/01/2020	Interest Capitalization		137,077	137,077		1
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		09/01/2020	Interest Capitalization		107,246	107,246		1
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		09/01/2020	Interest Capitalization		120,977	120,977		1
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2020	Interest Capitalization		112,078	112,078		1
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		09/01/2020	Interest Capitalization		173,158	173,158		1
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		09/01/2020	Interest Capitalization		200,837	200,837		1
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		09/01/2020	Interest Capitalization		389,497	389,497		1
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		09/01/2020	Interest Capitalization		173,381	173,381		1
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		09/01/2020	Interest Capitalization		139,401	139,401		1
38379Y-AX-6	GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44		09/01/2020	Interest Capitalization		102,586	102,586		1
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		09/01/2020	Interest Capitalization		160,542	160,542		1
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		09/01/2020	Interest Capitalization		103,291	103,291		1
38380G-KT-0	GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47		09/01/2020	Interest Capitalization		80,640	80,640		1
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		09/01/2020	Interest Capitalization		108,528	108,528		1
38381B-E5-9	GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48		09/01/2020	Interest Capitalization		21,227	21,227		1
912810-SQ-2	WI TREASURY SEC 1.125% 08/15/40		09/15/2020	Various		711,357,218	718,649,000	485,162	1
91282C-AE-1	US TREASURY N B 0.625% 08/15/30		08/19/2020	WELLS FARGO		15,936,250	16,000,000	1,359	1
0599999. Subtotal - Bonds - U.S. Governments						1,172,727,455	1,171,664,759	1,570,957	XXX
040114-HS-2	REPUBLIC OF ARGENTINA 0.125% 07/09/30	D	08/28/2020	Taxable Exchange		16,815,602	32,257,621		5FE
040114-HT-0	REPUBLIC OF ARGENTINA 0.125% 07/09/35	D	08/28/2020	Taxable Exchange		7,222,624	15,248,127		5FE
040114-HX-1	REPUBLIC OF ARGENTINA 1.000% 07/09/29	D	08/28/2020	Taxable Exchange		1,173,628	2,131,850		5FE
085209-AG-9	GOVT OF BERMUDA SERIES 144A 2.375% 08/20/30	D	08/17/2020	HSBC SECURITIES USA INC		5,483,687	5,490,000		1FE
1099999. Subtotal - Bonds - All Other Governments						30,695,541	55,127,598		XXX
64949*-AA-8	NYC DHS NY FULTON RE-ENTRY FA SR-SEC 3.850% 09/15/42		09/15/2020	WELLS FARGO		4,442,271	4,400,000		1Z
U7S64K-AA-8	PLENARY JUSTICE MIAMI SR-UNSEC 3.697% 12/31/53		07/01/2020	PLENARY JUSTICE MIAMI		3,288,506	3,288,506		5GI
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,730,777	7,688,506		XXX
088632-DC-5	BI ST DEV AGY OF THE MO IL MET SERIES B 2.929% 10/01/40		07/08/2020	RBC DAIN RAUSCHER INC.		5,250,000	5,250,000		1FE
088632-DD-3	BI ST DEV AGY OF THE MO IL MET SERIES B 2.979% 10/01/42		07/08/2020	RBC DAIN RAUSCHER INC.		5,000,000	5,000,000		1FE
13032U-WS-3	CALIFORNIA ST HLTH FACS FING A SERIES B 3.737% 06/01/47		09/25/2020	BARCLAYS BANK PLC		50,000,000	50,000,000		1FE
16772P-CX-2	CHICAGO IL TRANSIT AUTH SALES SERIES B 3.912% 12/01/40		08/28/2020	GOLDMAN SACHS & COMPANY		8,775,000	8,775,000		1FE
20754W-AB-1	FANNIE MAE CAS SERIES 2020-R02 CLASS 2M2 144A 2.148% 01/25/40		07/28/2020	Various		6,630,938	7,000,000	3,211	4FE
235036-6Z-8	DALLAS FORT WORTH TX INTERNATI SERIES C 3.089% 11/01/40		07/31/2020	MORGAN STANLEY & CO. INC.		23,585,000	23,585,000		1FE
270618-GR-6	E BATON ROUGE PARISH LA SWR CO SERIES B 1.693% 02/01/30		07/31/2020	JP MORGAN SECURITIES		280,000	280,000		1FE
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		09/01/2020	Interest Capitalization		969,058	969,058		1
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		09/01/2020	Interest Capitalization		167,288	167,288		1
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		09/01/2020	Interest Capitalization		278,969	278,969		1
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		08/01/2020	Interest Capitalization		83,594	83,594		1
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		09/01/2020	Interest Capitalization		190,025	190,025		1
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		09/01/2020	Interest Capitalization		157,858	157,858		1
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		09/01/2020	Interest Capitalization		134,198	134,198		1
3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		09/01/2020	Interest Capitalization		1,244,160	1,244,160		1
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		09/01/2020	Interest Capitalization		116,811	116,811		1
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		09/01/2020	Interest Capitalization		140,222	140,222		1
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		09/01/2020	Interest Capitalization		211,236	211,236		1
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		09/01/2020	Interest Capitalization		380,983	380,983		1
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		09/01/2020	Interest Capitalization		1,217,931	1,217,931		1
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		09/01/2020	Interest Capitalization		138,559	138,559		1
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		09/01/2020	Interest Capitalization		278,611	278,611		1
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		09/01/2020	Interest Capitalization		1,660,854	1,660,854		1
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		09/01/2020	Interest Capitalization		369,884	369,884		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		09/01/2020	Interest Capitalization		400,393	400,393		1
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		09/01/2020	Interest Capitalization		302,016	302,016		1
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		09/01/2020	Interest Capitalization		138,348	138,348		1
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		09/01/2020	Interest Capitalization		145,385	145,385		1
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		09/01/2020	Interest Capitalization		478,844	478,844		1
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		09/01/2020	Interest Capitalization		198,277	198,277		1
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		09/01/2020	Interest Capitalization		460,303	460,303		1
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		09/01/2020	Interest Capitalization		492,121	492,121		1
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		09/01/2020	Interest Capitalization		193,249	193,249		1
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		09/01/2020	Interest Capitalization		111,996	111,996		1
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		09/01/2020	Interest Capitalization		91,424	91,424		1
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		09/01/2020	Interest Capitalization		384,797	384,797		1
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		09/01/2020	Interest Capitalization		348,502	348,502		1
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		09/01/2020	Interest Capitalization		129,734	129,734		1
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		09/01/2020	Interest Capitalization		247,652	247,652		1
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2020	Interest Capitalization		228,421	228,421		1
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		09/01/2020	Interest Capitalization		117,057	117,057		1
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		09/01/2020	Interest Capitalization		566,553	566,553		1
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		09/01/2020	Interest Capitalization		189,128	189,128		1
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		09/01/2020	Interest Capitalization		216,337	216,337		1
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		09/01/2020	Interest Capitalization		125,050	125,050		1
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		09/01/2020	Interest Capitalization		244,202	244,202		1
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		09/01/2020	Interest Capitalization		131,981	131,981		1
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		09/01/2020	Interest Capitalization		93,227	93,227		1
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2020	Interest Capitalization		124,497	124,497		1
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		09/01/2020	Interest Capitalization		236,383	236,383		1
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		09/01/2020	Interest Capitalization		192,087	192,087		1
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		09/01/2020	Interest Capitalization		96,952	96,952		1
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2020	Interest Capitalization		231,309	231,309		1
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		09/01/2020	Interest Capitalization		228,025	228,025		1
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		09/01/2020	Interest Capitalization		323,926	323,926		1
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		09/01/2020	Interest Capitalization		277,501	277,501		1
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		09/01/2020	Interest Capitalization		190,880	190,880		1
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		09/01/2020	Interest Capitalization		475,485	475,485		1
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		09/01/2020	Interest Capitalization		225,466	225,466		1
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		09/01/2020	Interest Capitalization		113,062	113,062		1
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		09/01/2020	Interest Capitalization		267,632	267,632		1
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		09/01/2020	Interest Capitalization		111,280	111,280		1
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		09/01/2020	Interest Capitalization		133,521	133,521		1
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		09/01/2020	Interest Capitalization		144,266	144,266		1
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		09/01/2020	Interest Capitalization		259,958	259,958		1
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		09/01/2020	Interest Capitalization		315,139	315,139		1
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		09/01/2020	Interest Capitalization		263,625	263,625		1
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		09/01/2020	Interest Capitalization		326,229	326,229		1
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		09/01/2020	Interest Capitalization		250,269	250,269		1
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		09/01/2020	Interest Capitalization		453,211	453,211		1
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		09/01/2020	Interest Capitalization		296,311	296,311		1
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		09/01/2020	Interest Capitalization		85,701	85,701		1
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		09/01/2020	Interest Capitalization		396,756	396,756		1
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		08/01/2020	Interest Capitalization		221,851	221,851		1
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		09/01/2020	Interest Capitalization		366,262	366,262		1
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		09/01/2020	Interest Capitalization		242,698	242,698		1
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		09/01/2020	Interest Capitalization		353,949	353,949		1
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		09/01/2020	Interest Capitalization		442,262	442,262		1
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		09/01/2020	Interest Capitalization		121,696	121,696		1
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		09/01/2020	Interest Capitalization		176,733	176,733		1
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		09/01/2020	Interest Capitalization		148,882	148,882		1
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		09/01/2020	Interest Capitalization		159,385	159,385		1
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		09/01/2020	Interest Capitalization		175,421	175,421		1
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		09/01/2020	Interest Capitalization		237,995	237,995		1
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		09/01/2020	Interest Capitalization		171,566	171,566		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		09/01/2020	Interest Capitalization		335,480	335,480		1
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		09/01/2020	Interest Capitalization		428,009	428,009		1
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		09/01/2020	Interest Capitalization		249,369	249,369		1
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		09/01/2020	Interest Capitalization		185,899	185,899		1
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		09/01/2020	Interest Capitalization		530,211	530,211		1
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		09/01/2020	Interest Capitalization		230,514	230,514		1
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		09/01/2020	Interest Capitalization		262,339	262,339		1
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		09/01/2020	Interest Capitalization		107,600	107,600		1
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		09/01/2020	Interest Capitalization		243,068	243,068		1
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		09/01/2020	Interest Capitalization		329,714	329,714		1
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		09/01/2020	Interest Capitalization		201,322	201,322		1
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		09/01/2020	Interest Capitalization		299,531	299,531		1
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		09/01/2020	Interest Capitalization		167,882	167,882		1
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		09/01/2020	Interest Capitalization		156,538	156,538		1
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		09/01/2020	Interest Capitalization		185,494	185,494		1
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		09/01/2020	Interest Capitalization		156,982	156,982		1
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		09/01/2020	Interest Capitalization		162,445	162,445		1
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		09/01/2020	Interest Capitalization		120,856	120,856		1
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		09/01/2020	Interest Capitalization		129,869	129,869		1
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		09/01/2020	Interest Capitalization		189,539	189,539		1
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		09/01/2020	Interest Capitalization		115,161	115,161		1
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		09/01/2020	Interest Capitalization		83,959	83,959		1
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		09/01/2020	Interest Capitalization		168,895	168,895		1
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		324,720	324,720		1
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		09/01/2020	Interest Capitalization		662,534	662,534		1
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		183,670	183,670		1
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		182,115	182,115		1
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		113,547	113,547		1
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		158,116	158,116		1
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		241,127	241,127		1
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		09/01/2020	Interest Capitalization		119,228	119,228		1
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		480,917	480,917		1
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		207,712	207,712		1
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		92,722	92,722		1
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		272,584	272,584		1
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		09/01/2020	Interest Capitalization		83,085	83,085		1
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2020	Interest Capitalization		395,147	395,147		1
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		09/01/2020	Interest Capitalization		141,871	141,871		1
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		09/01/2020	Interest Capitalization		139,448	139,448		1
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		09/01/2020	Interest Capitalization		363,056	363,056		1
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		09/01/2020	Interest Capitalization		231,808	231,808		1
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		09/01/2020	Interest Capitalization		117,848	117,848		1
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		09/01/2020	Interest Capitalization		113,831	113,831		1
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		09/01/2020	Interest Capitalization		140,039	140,039		1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		09/01/2020	Interest Capitalization		80,632	80,632		1
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		09/01/2020	Interest Capitalization		153,547	153,547		1
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		09/01/2020	Interest Capitalization		101,398	101,398		1
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		09/01/2020	Interest Capitalization		264,292	264,292		1
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		09/01/2020	Interest Capitalization		208,053	208,053		1
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		09/01/2020	Interest Capitalization		95,588	95,588		1
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		09/01/2020	Interest Capitalization		222,655	222,655		1
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		09/01/2020	Interest Capitalization		386,019	386,019		1
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		09/01/2020	Interest Capitalization		313,279	313,279		1
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		09/01/2020	Interest Capitalization		111,959	111,959		1
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		07/01/2020	Interest Capitalization		92,989	92,989		1
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		09/01/2020	Interest Capitalization		424,640	424,640		1
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		09/01/2020	Interest Capitalization		616,225	616,225		1
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		09/01/2020	Interest Capitalization		346,398	346,398		1
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		09/01/2020	Interest Capitalization		181,344	181,344		1
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		09/01/2020	Interest Capitalization		123,945	123,945		1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		09/01/2020	Interest Capitalization		383,013	383,013		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		09/01/2020	Interest Capitalization		274,852	274,852		1
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		09/01/2020	Interest Capitalization		418,089	418,089		1
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		09/01/2020	Interest Capitalization		336,950	336,950		1
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		09/01/2020	Interest Capitalization		148,801	148,801		1
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		09/01/2020	Interest Capitalization		210,777	210,777		1
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		09/01/2020	Interest Capitalization		131,138	131,138		1
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		09/01/2020	Interest Capitalization		190,398	190,398		1
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		09/01/2020	Interest Capitalization		378,170	378,170		1
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		09/01/2020	Interest Capitalization		256,660	256,660		1
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		09/01/2020	Interest Capitalization		95,670	95,670		1
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		09/01/2020	Interest Capitalization		165,578	165,578		1
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		09/01/2020	Interest Capitalization		100,877	100,877		1
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		09/01/2020	Interest Capitalization		508,778	508,778		1
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		09/01/2020	Interest Capitalization		281,386	281,386		1
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		09/01/2020	Interest Capitalization		499,257	499,257		1
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		09/01/2020	Interest Capitalization		322,615	322,615		1
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		09/01/2020	Interest Capitalization		224,829	224,829		1
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		09/01/2020	Interest Capitalization		453,274	453,274		1
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		09/01/2020	Interest Capitalization		223,995	223,995		1
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		09/01/2020	Interest Capitalization		252,454	252,454		1
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		09/01/2020	Interest Capitalization		111,752	111,752		1
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		09/01/2020	Interest Capitalization		302,317	302,317		1
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		09/01/2020	Interest Capitalization		410,810	410,810		1
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		09/01/2020	Interest Capitalization		565,318	565,318		1
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		09/01/2020	Interest Capitalization		91,583	91,583		1
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		09/01/2020	Interest Capitalization		146,348	146,348		1
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2020	Interest Capitalization		222,269	222,269		1
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		09/01/2020	Interest Capitalization		243,280	243,280		1
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		09/01/2020	Interest Capitalization		248,126	248,126		1
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		09/01/2020	Interest Capitalization		195,553	195,553		1
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		09/01/2020	Interest Capitalization		269,534	269,534		1
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		09/01/2020	Interest Capitalization		97,910	97,910		1
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		09/01/2020	Interest Capitalization		154,882	154,882		1
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		09/01/2020	Interest Capitalization		188,902	188,902		1
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		09/01/2020	Interest Capitalization		264,450	264,450		1
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		09/01/2020	Interest Capitalization		154,433	154,433		1
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		09/01/2020	Interest Capitalization		81,085	81,085		1
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		09/01/2020	Interest Capitalization		132,134	132,134		1
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		09/01/2020	Interest Capitalization		137,661	137,661		1
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		09/01/2020	Interest Capitalization		128,824	128,824		1
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		09/01/2020	Interest Capitalization		89,771	89,771		1
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		09/01/2020	Interest Capitalization		194,639	194,639		1
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		09/01/2020	Interest Capitalization		179,211	179,211		1
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		09/01/2020	Interest Capitalization		216,130	216,130		1
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		09/01/2020	Interest Capitalization		143,717	143,717		1
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		09/01/2020	Interest Capitalization		202,776	202,776		1
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		09/01/2020	Interest Capitalization		483,557	483,557		1
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		09/01/2020	Interest Capitalization		163,317	163,317		1
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		09/01/2020	Interest Capitalization		301,335	301,335		1
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		09/01/2020	Interest Capitalization		91,789	91,789		1
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		09/01/2020	Interest Capitalization		124,978	124,978		1
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		09/01/2020	Interest Capitalization		125,470	125,470		1
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		09/01/2020	Interest Capitalization		20,621	20,621		1
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		09/01/2020	Interest Capitalization		310,372	310,372		1
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		09/01/2020	Interest Capitalization		588,106	588,106		1
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		09/01/2020	Interest Capitalization		183,237	183,237		1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		09/01/2020	Interest Capitalization		274,734	274,734		1
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		09/01/2020	Interest Capitalization		213,225	213,225		1
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		09/01/2020	Interest Capitalization		117,630	117,630		1
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		09/01/2020	Interest Capitalization		205,403	205,403		1
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		09/01/2020	Interest Capitalization		128,282	128,282		1

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		09/01/2020	Interest Capitalization		152,109	152,109		1
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		09/01/2020	Interest Capitalization		78,743	78,743		1
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		09/01/2020	Interest Capitalization		501,005	501,005		1
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		09/01/2020	Interest Capitalization		99,174	99,174		1
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		09/01/2020	Interest Capitalization		201,128	201,128		1
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		09/01/2020	Interest Capitalization		244,886	244,886		1
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		09/01/2020	Interest Capitalization		98,598	98,598		1
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		09/01/2020	Interest Capitalization		491,100	491,100		1
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		09/01/2020	Interest Capitalization		120,647	120,647		1
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		09/01/2020	Interest Capitalization		197,196	197,196		1
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		09/01/2020	Interest Capitalization		136,707	136,707		1
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		09/01/2020	Interest Capitalization		167,270	167,270		1
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		09/01/2020	Interest Capitalization		129,626	129,626		1
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		09/01/2020	Interest Capitalization		312,756	312,756		1
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		09/01/2020	Interest Capitalization		163,992	163,992		1
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		09/01/2020	Interest Capitalization		402,791	402,791		1
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		09/01/2020	Interest Capitalization		685,377	685,377		1
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		09/01/2020	Interest Capitalization		184,402	184,402		1
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		09/01/2020	Interest Capitalization		199,245	199,245		1
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		09/01/2020	Interest Capitalization		216,893	216,893		1
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		09/01/2020	Interest Capitalization		98,313	98,313		1
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		09/01/2020	Interest Capitalization		122,934	122,934		1
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		09/01/2020	Interest Capitalization		473,314	473,314		1
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		09/01/2020	Interest Capitalization		207,682	207,682		1
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		09/01/2020	Interest Capitalization		659,973	659,973		1
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		09/01/2020	Interest Capitalization		149,086	149,086		1
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		09/01/2020	Interest Capitalization		156,840	156,840		1
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		09/01/2020	Interest Capitalization		148,562	148,562		1
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		09/01/2020	Interest Capitalization		183,229	183,229		1
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		09/01/2020	Interest Capitalization		167,864	167,864		1
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		09/01/2020	Interest Capitalization		103,971	103,971		1
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		09/01/2020	Interest Capitalization		125,451	125,451		1
3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		09/01/2020	Interest Capitalization		115,643	115,643		1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		09/01/2020	Interest Capitalization		170,976	170,976		1
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		09/01/2020	Interest Capitalization		134,914	134,914		1
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		09/01/2020	Interest Capitalization		123,999	123,999		1
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/01/2020	Interest Capitalization		250,529	250,529		1
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		09/01/2020	Interest Capitalization		172,218	172,218		1
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		09/01/2020	Interest Capitalization		125,976	125,976		1
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		09/01/2020	Interest Capitalization		177,749	177,749		1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		09/01/2020	Interest Capitalization		89,963	89,963		1
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		09/01/2020	Interest Capitalization		443,770	443,770		1
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		09/01/2020	Interest Capitalization		19,627	19,627		1
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		09/01/2020	Interest Capitalization		267,497	267,497		1
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		09/01/2020	Interest Capitalization		202,297	202,297		1
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		09/01/2020	Interest Capitalization		206,732	206,732		1
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A 2.154% 07/01/30		09/03/2020	BANK OF AMERICA		4,010,000	4,010,000		1FE
35563M-AH-9	STACR SERIES 2019-HQA1 CLASS M2 144A 2.498% 02/25/49		08/19/2020	BARCLAYS BANK PLC		1,284,121	1,304,504	2,284	4FE
35564M-AH-8	STACR 2019-HQA2 M2 EXCH FLT 2.198% 04/25/49		07/08/2020	WELLS FARGO		2,208,144	2,285,272	2,128	4FE
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.206% 07/25/49		09/03/2020	Various		2,564,825	2,684,954	4,349	3FE
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.206% 07/25/49		09/25/2020	Interest Capitalization					3FE
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.198% 11/25/49		09/22/2020	CREDIT SUISSE SECURITIES US LL		3,713,922	3,763,316	6,978	4FE
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.198% 11/25/49		09/25/2020	Interest Capitalization					4FE
35565K-AH-1	FREDDIE MAC STACR SERIES 2020-DNA2 CLASS M2 144A 1.998% 02/25/50		09/11/2020	Various		17,424,273	17,949,000	19,280	3FE
414009-PU-8	HARRIS CNTY TX CULTURAL EDU FA 2.301% 07/01/35		07/24/2020	JP MORGAN SECURITIES		5,345,000	5,345,000		1FE
45204F-ED-3	ILLINOIS ST FIN AUTH REVENUE SERIES C 3.510% 05/15/41		09/18/2020	JP MORGAN SECURITIES		36,400,000	36,400,000		1FE
546395-V6-8	LOUISIANA ST PUBLIC FACS AUTH SERIES B 2.282% 06/01/30		07/24/2020	BANK OF AMERICA		16,350,000	16,350,000		1FE
64990G-Y5-5	NEW YORK ST DORM AUTH REVENUES 2.562% 07/01/34		07/15/2020	SIEBERT BRANDFORD SHANK LLC		17,000,000	17,000,000		1FE
64990G-Y6-3	NEW YORK ST DORM AUTH REVENUES 2.592% 07/01/35		07/15/2020	SIEBERT BRANDFORD SHANK LLC		13,440,000	13,440,000		1FE
64990G-Y7-1	NEW YORK ST DORM AUTH REVENUES 2.985% 07/01/40		07/15/2020	SIEBERT BRANDFORD SHANK LLC		33,815,000	33,815,000		1FE
717893-R9-4	PHILADELPHIA PA WTR & WSTWTR SERIES B 2.134% 11/01/32		07/23/2020	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		1FE

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717893-S2-8	PHILADELPHIA PA WTR & WSTWTR SERIES B 2.234% 11/01/33		07/23/2020	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		1FE
717893-S3-6	PHILADELPHIA PA WTR & WSTWTR SERIES B 2.334% 11/01/34		07/23/2020	CITIGROUP GLOBAL MARKETS INC		1,000,000	1,000,000		1FE
74442C-CE-2	PUBLIC FIN AUTH WI HOSP REVENU SERIES B 3.340% 06/01/50		09/24/2020	BANK OF AMERICA		83,725,000	83,725,000		1FE
881182-BS-7	TERREBONNE LA LEVEE & CONSV DI SERIES A 3.131% 06/01/39		08/27/2020	RAYMOND JAMES		6,400,000	6,400,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						406,589,182	407,750,005	38,230	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		07/16/2020	Interest Capitalization		14,380	14,380		5FE
001055-AR-3	AFLAC INC SR UNSEC 4.000% 10/15/46		08/12/2020	Various		16,011,052	13,055,000	157,882	1FE
00152*-AA-4	AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22		07/01/2020	Interest Capitalization		123,493	123,493		5
00152@-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		07/01/2020	Interest Capitalization		74,491	74,491		5
00175P-AB-9	AMN HEALTHCARE INC SERIES 144A 4.625% 10/01/27		08/10/2020	SUNTRUST CAPITAL MARKETS		1,338,250	1,325,000	22,470	3FE
00206R-KE-1	AT&T INC 3.300% 02/01/52		07/27/2020	DEUTSCHE BANK SECURITIES INCOR		41,151,119	41,175,000		2FE
00206R-MC-3	AT&T INC SERIES 144A 3.500% 09/15/53		09/14/2020	Taxable Exchange		16,545,620	16,686,656		2FE
00206R-MD-1	AT&T INC SERIES 144A 3.550% 09/15/55		09/14/2020	Taxable Exchange		1,302,383	1,310,537		2FE
00507V-AQ-2	ACTIVISION BLIZZARD 2.500% 09/15/50		08/14/2020	Various		33,572,016	33,830,000	3,794	2FE
00851G-AA-1	AGREE LP 2.900% 10/01/30		08/12/2020	WELLS FARGO		5,770,784	5,775,000		2FE
009158-BA-3	AIR PRODUCTS & CHEMICALS 2.800% 05/15/50		08/24/2020	GOLDMAN SACHS & COMPANY		5,463,500	5,000,000	45,111	1FE
015271-AV-1	ALEXANDRIA REAL ESTATE E 1.875% 02/01/33		07/29/2020	JP MORGAN SECURITIES		1,122,885	1,125,000		2FE
02079K-AF-4	ALPHABET INC 2.050% 08/15/50		08/27/2020	Various		71,818,312	73,325,000	19,224	1FE
02079K-AG-2	ALPHABET INC 2.250% 08/15/60		08/14/2020	MORGAN STANLEY & CO. INC.		38,519,358	39,400,000	8,125	1FE
025932-AL-8	AMERICAN FINANCIAL GROUP SR UNSEC 4.500% 06/15/47		08/12/2020	GOLDMAN SACHS & COMPANY		5,675,600	5,000,000	36,875	2FE
026874-DA-2	AMERICAN INTL GROUP SR UNSEC 4.500% 07/16/44		07/08/2020	WELLS FARGO		22,970,795	19,059,000	413,283	2FE
026874-DC-8	AMERICAN INTL GROUP SR UNSEC 3.875% 01/15/35		08/12/2020	GOLDMAN SACHS & COMPANY		4,701,840	4,000,000	12,486	2FE
026874-DE-4	AMERICAN INTL GROUP 4.700% 07/10/35		07/07/2020	Various		21,995,689	17,562,000	410,414	2FE
026874-DR-5	AMERICAN INTL GROUP 3.400% 06/30/30		08/12/2020	Various		14,439,280	13,000,000	81,128	2FE
03027X-BD-1	AMERICAN TOWER CORP 3.100% 06/15/50		09/23/2020	CITIGROUP GLOBAL MARKETS INC		14,862,419	14,575,000	144,333	2FE
03027X-BG-4	AMERICAN TOWER CORP 1.875% 10/15/30		09/23/2020	CITIGROUP GLOBAL MARKETS INC		2,513,739	2,525,000		2FE
037833-DQ-0	APPLE INC 2.950% 09/11/49		08/12/2020	GOLDMAN SACHS & COMPANY		3,411,480	3,000,000	37,613	1FE
037833-DW-7	APPLE INC 2.650% 05/11/50		08/12/2020	GOLDMAN SACHS & COMPANY		4,338,680	4,000,000	27,383	1FE
037833-DZ-0	APPLE INC 2.400% 08/20/50		08/13/2020	JP MORGAN SECURITIES		63,898,153	64,075,000		1FE
037833-EA-4	APPLE INC 2.550% 08/20/60		08/13/2020	JP MORGAN SECURITIES		67,892,771	68,625,000		1FE
038779-AB-0	ARBYS FUNDING LLC SERIES 2020-1A CLASS A2 144A 3.237% 07/30/50		07/23/2020	BARCLAYS BANK PLC		7,500,000	7,500,000		2FE
040555-DB-7	ARIZONA PUBLIC SERVICE 3.350% 05/15/50		08/12/2020	Various		17,139,850	15,000,000	88,403	1FE
040555-DC-5	ARIZONA PUBLIC SERVICE 2.650% 09/15/50		09/18/2020	Various		29,950,400	30,000,000	4,049	1FE
049560-AS-4	ATMOS ENERGY CORP 3.375% 09/15/49		08/12/2020	GOLDMAN SACHS & COMPANY		3,614,340	3,000,000	41,906	1FE
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		09/23/2020	CREDIT AGRICOLE		1,518,366	1,525,000		1FE
053332-BA-9	AUTOZONE INC 1.650% 01/15/31		08/04/2020	JP MORGAN SECURITIES		2,342,856	2,350,000		2FE
053499-AL-3	AVAYA INC SERIES 144A 6.125% 09/15/28		09/11/2020	JP MORGAN SECURITIES		9,450,000	9,450,000		4FE
05352T-AA-7	AVANTOR FUNDING INC SERIES 144A 4.625% 07/15/28		07/08/2020	Various		22,106,250	22,000,000		4FE
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28		08/12/2020	GOLDMAN SACHS & COMPANY		3,454,290	3,000,000	41,325	2FE
054561-AM-7	AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48		08/12/2020	GOLDMAN SACHS & COMPANY		6,254,300	5,000,000	79,167	2FE
05526D-BR-5	BAT CAPITAL CORP 2.259% 03/25/28		09/25/2020	Various		21,314,900	21,300,000	2,510	2FE
05526D-BS-3	BAT CAPITAL CORP 2.726% 03/25/31		09/22/2020	DEUTSCHE BANK SECURITIES INCOR		19,675,000	19,675,000		2FE
059500-AF-5	BACM 2006-3 AM CSTR AFC SEQ 5.857% 07/10/44		08/01/2020	Interest Capitalization					4FM
092174-AA-9	BLACK KNIGHT INFOSERV LL SERIES 144A 3.625% 09/01/28		08/12/2020	BANK OF AMERICA		2,805,000	2,805,000		4FE
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		07/01/2020	HUNTINGTON BANK		16,029,867	16,029,867		1FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC SERIES 144A 3.875% 09/01/28		08/12/2020	BANK OF AMERICA		3,562,000	3,562,000		3FE
10805@-AA-2	BRIDGE INVESTMENT GROUP LLC 3.900% 07/22/25		07/22/2020	DEUTSCHE BANK SECURITIES		21,000,000	21,000,000		1PL
10805@-AB-0	BRIDGE INV GROUP LLC SR-UNSEC 4.150% 07/22/27		07/22/2020	DEUTSCHE BANK SECURITIES		35,000,000	35,000,000		1PL
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI 3.200% 06/15/26		07/15/2020	Tax Free Exchange		7,383,021	7,400,000	19,733	1FE
110122-CP-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.400% 07/26/29		07/15/2020	Tax Free Exchange		25,065,711	25,225,000	402,619	1FE
110122-CQ-9	BRISTOL MYERS SQUIBB CO SERIES WI 4.125% 06/15/39		07/15/2020	Tax Free Exchange		6,977,236	7,000,000	24,063	1FE
110122-DB-1	BRISTOL MYERS SQUIBB CO SERIES WI 3.625% 05/15/24		07/14/2020	Tax Free Exchange		2,614,796	2,500,000	14,852	1FE
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25		07/15/2020	Tax Free Exchange		82,693,703	77,525,000	1,251,706	1FE
110122-DD-7	BRISTOL MYERS SQUIBB CO SERIES WI 3.450% 11/15/27		07/15/2020	Tax Free Exchange		32,222,126	30,600,000	175,950	1FE
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28		07/15/2020	Tax Free Exchange		34,756,687	32,000,000	502,667	1FE
11135F-AL-5	BROADCOM INC SERIES WI 4.110% 09/15/28		08/07/2020	Tax Free Exchange		6,043,733	6,051,000	52,503	2FE
11135F-AQ-4	BROADCOM INC SERIES WI 4.150% 11/15/30		08/07/2020	Tax Free Exchange		8,415,850	8,425,000	86,438	2FE
125523-BR-0	CIGNA CORP NEW GLBL NT 3.900% 02/15/22		07/15/2020	Tax Free Exchange		3,175,029	3,100,000	50,375	2FE
125523-CB-4	CIGNA CORP NEW GLBL NT 3.400% 03/01/27		07/14/2020	Tax Free Exchange		64,900,258	63,300,000	795,118	2FE
12563L-AN-7	CLI FUNDING LLC SERIES 2020-1A CLASS A 144A 2.080% 09/18/45		08/27/2020	BANK OF AMERICA		9,995,393	10,000,000		1FE
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		07/01/2020	Interest Capitalization		388,183	388,183		5GI

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
12601@-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		09/10/2020	Interest Capitalization		382,812	382,812		2
126117-AW-0	CNA FINANCIAL CORP 2.050% 08/15/30		08/12/2020	Various		13,951,303	13,975,000		2FE
12710@-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		07/15/2020	NEWMARK REALTY CAPITAL		2,225,271	2,225,271		1
12715@-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 07/31/40		09/15/2020	CB RICHARD ELLIS		23,005,000	23,005,000		1
12721*-AA-1	EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52		09/10/2020	Interest Capitalization		58,078	58,078		1
12723*-AA-9	ALBANY MEDICAL CENTER CTL PT SR-UNSEC 4.070% 04/15/46		09/15/2020	AXIOM CAPITAL		4,663,816	4,663,816		1Z
12725@-AA-5	PUGET SOUND ENERGY PUYALLUP C SR-SEC 2.900% 09/15/41		07/01/2020	CB RICHARD ELLIS		61,800,000	61,800,000		2Z
12726#-AA-2	PUGET SOUND ENERGY KENT CTL P SR-SEC 2.850% 09/15/41		07/01/2020	CB RICHARD ELLIS		44,100,000	44,100,000		2Z
12727*-AA-5	COUNTY OF RIVERSIDE PS CTL PT SR-SEC 3.500% 06/15/51		07/16/2020	KEYSTONE MORTGAGE		20,385,000	20,385,000		1Z
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		09/15/2020	BOSTONIA GLOBAL SECURTIES LLC		4,477,697	4,477,697		1FE
12727@-AA-3	CTL PT TR SER 2020-VA TERRE HA SR-UNSEC 3.750% 11/15/41		09/15/2020	Interest Capitalization		55,690	55,690		1FE
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		07/01/2020	DONNA LOCASCIO		18,503,641	18,503,641		1Z
12807C-AA-1	CAL FUNDING IV LTD SERIES 2020-1A CLASS A 144A 2.220% 09/25/45		09/01/2020	WELLS FARGO		5,998,645	6,000,000		1FE
14075@-AA-7	SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik 11.000% 06/15/24		07/01/2020	Interest Capitalization		525,160	525,160		5
14918A-AD-1	CATHOLIC HEALTH SERVICES SERIES 2020 3.368% 07/01/50		08/26/2020	MORGAN STANLEY & CO. INC.		63,000,000	63,000,000		1FE
15135B-AW-1	CENTENE CORP 3.000% 10/15/30		09/23/2020	BANK OF AMERICA		19,250,000	19,250,000		3FE
15189Y-AF-3	CENTERPOINT ENERGY RES 1.750% 10/01/30		09/23/2020	JP MORGAN SECURITIES		1,149,368	1,150,000		2FE
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		09/01/2020	Interest Capitalization		1,443	1,443		1FM
166756-AH-9	CHEVRON USA INC 2.343% 08/12/50		08/10/2020	CITIGROUP GLOBAL MARKETS INC		2,100,000	2,100,000		1FE
191216-CX-6	COCA COLA CO THE 2.600% 06/01/50		08/13/2020	GOLDMAN SACHS & COMPANY		15,740,150	15,000,000	113,750	1FE
20030N-DP-3	COMCAST CORP 2.450% 08/15/52		08/11/2020	WELLS FARGO		34,723,500	35,000,000		1FE
210518-CZ-7	CONSUMERS ENERGY CO 1ST MORTG 3.250% 08/15/46		08/12/2020	GOLDMAN SACHS & COMPANY		3,564,900	3,000,000	48,479	1FE
210518-DJ-2	CONSUMERS ENERGY CO 2.500% 05/01/60		09/11/2020	CREDIT SUISSE SECURITIES US LL		9,758,300	10,000,000	84,722	1FE
219350-BP-9	CORNING INC 3.900% 11/15/49		08/12/2020	GOLDMAN SACHS & COMPANY		5,967,250	5,000,000	48,208	2FE
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30		09/10/2020	WELLS FARGO		697,823	700,000		2FE
22966R-AG-1	CUBESMART LP 2.000% 02/15/31		09/29/2020	WELLS FARGO		17,115,034	17,275,000		2FE
23157#-AK-5	CURTISS WRIGHT CORP J-SR-UNSEC 3.100% 08/13/30		08/13/2020	BANK OF AMERICA SECURITIES LLC		13,000,000	13,000,000		2Z
23157#-AL-3	CURTISS WRIGHT CORP K-SR-UNSEC 3.200% 08/13/32		08/13/2020	BANK OF AMERICA SECURITIES LLC		29,000,000	29,000,000		2Z
233063-AZ-9	DEUTSCHE BANK COMMERCIAL MO SERIES 2020-C9 CLASS AM 2.340% 09/15/53		08/20/2020	DEUTSCHE BANK SECURITIES INCOR		11,329,765	11,000,000	19,305	1FE
23317H-AE-2	SITE CENTERS CORP SR UNSEC 4.250% 02/01/26		07/08/2020	SUNTRUST CAPITAL MARKETS		4,959,522	4,867,000	91,358	2FE
235851-AV-4	DANAHER CORP 2.600% 10/01/50		09/30/2020	Various		33,690,900	34,000,000		2FE
254683-CC-7	DISCOVER CARD EXECUTION NOTE SERIES 2017-A7 CLASS A7 0.512% 04/15/25		07/09/2020	BARCLAYS BANK PLC		5,073,441	5,060,000	2,144	1FE
25470D-BK-4	DISCOVERY COMMUNICATIONS SERIES 144A 4.000% 09/15/55		09/16/2020	Taxable Exchange		4,028,473	3,951,928		2FE
25858*-AB-6	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38		07/01/2020	Interest Capitalization		(1,328,232)	(1,328,232)		2PL
260543-DC-4	DOW CHEMICAL CO THE 2.100% 11/15/30		08/17/2020	SUMITOMO MITSUI FINANCIAL GRP		24,794,000	25,000,000		2FE
26442U-AK-0	DUKE ENERGY PROGRESS LLC 2.500% 08/15/50		08/17/2020	CITIGROUP GLOBAL MARKETS INC		14,915,250	15,000,000		1FE
27409L-AE-3	EAST OHIO GAS CO THE SERIES 144A 3.000% 06/15/50		07/22/2020	CITIGROUP GLOBAL MARKETS INC		5,463,300	5,000,000	15,833	1FE
278865-BG-4	ECOLAB INC 2.125% 08/15/50		08/13/2020	Various		32,943,217	33,700,000	2,597	1FE
29089Q-AC-9	EMERGENT BIOSOLUTIONS SERIES 144A 3.875% 08/15/28		08/04/2020	WELLS FARGO		2,625,000	2,625,000		3FE
291011-BM-5	EMERSON ELECTRIC CO 2.750% 10/15/50		08/12/2020	GOLDMAN SACHS & COMPANY		5,399,800	5,000,000	40,104	1FE
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A 1.776% 03/17/31		09/29/2020	Various		2,606,540	2,600,000	1,381	1FE
29248H-AC-7	EMPOWER FINANCE 2020 LP SERIES 144A 3.075% 09/17/51		09/14/2020	GOLDMAN SACHS & COMPANY		11,155,000	11,155,000		1FE
29261A-AB-6	ENCOMPASS HEALTH CORP 4.750% 02/01/30		09/30/2020	BARCLAYS BANK PLC		2,035,000	2,000,000	16,097	4FE
29364W-BD-9	ENTERGY LOUISIANA LLC 2.900% 03/15/51		08/12/2020	GOLDMAN SACHS & COMPANY		5,645,250	5,000,000	63,639	1FE
29365T-AK-0	ENTERGY TEXAS INC 1.750% 03/15/31		09/28/2020	BANK OF AMERICA		2,939,085	2,950,000		2FE
29366M-AB-4	ENTERGY ARKANSAS LLC 2.650% 06/15/51		09/18/2020	Various		29,680,079	29,575,000	8,097	1FE
29379V-BX-0	ENTERPRISE PRODUCTS OPER 2.800% 01/31/30		07/30/2020	JP MORGAN SECURITIES		1,527,757	1,425,000	776	2FE
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		08/01/2020	Interest Capitalization		1,562	1,562		1FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.340% 07/25/34		08/01/2020	Interest Capitalization		6,644	6,644		1FM
29670G-AE-2	ESSENTIAL UTLITIES INC 3.351% 04/15/50		07/08/2020	RBC DAIN RAUSCHER INC.		10,845,900	10,000,000	79,121	2FE
30036F-AA-9	EVERGY KANSAS CENTRAL 3.450% 04/15/50		09/18/2020	Various		15,329,280	13,000,000	192,146	1FE
313747-AX-5	FEDERAL REALTY INVESTMEN SR UNSEC 3.625% 08/01/46		08/18/2020	WELLS FARGO		2,052,760	2,000,000	3,826	1FE
313747-BA-4	FEDERAL REALTY INVESTMEN 3.500% 06/01/30		08/18/2020	BARCLAYS BANK PLC		5,448,600	5,000,000	48,125	1FE
31429#-AA-2	FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35		07/15/2020	WATERWAY CAPITAL		9,756,191	9,756,191		2
341081-FX-0	FLORIDA POWER & LIGHT CO 3.150% 10/01/49		08/12/2020	GOLDMAN SACHS & COMPANY		3,622,290	3,000,000	34,913	1FE
34490@-AD-6	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.330% 10/05/32		08/20/2020	BANK AMERICA LEASING & CAPITAL		40,000,000	40,000,000		1FE
34490@-AE-4	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.530% 10/05/35		08/20/2020	BANK AMERICA LEASING & CAPITAL		20,000,000	20,000,000		1FE
34490@-AF-1	NAT FOOTBALL LEAGUE TRUST XI SR-UNSEC 3.850% 10/05/40		08/20/2020	BANK AMERICA LEASING & CAPITAL		13,000,000	13,000,000		1FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		09/15/2020	NEWMARK REALTY CAPITAL		30,059,242	30,059,242		1
35563K-AH-3	STACR 2019-DNA1 M2 EXCH FLT 2.798% 01/25/49		07/10/2020	CREDIT SUISSE SECURITIES US LL		522,368	536,450	803	3FE
35563K-AH-3	STACR 2019-DNA1 M2 EXCH FLT 2.798% 01/25/49		07/27/2020	Interest Capitalization					3FE

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35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		09/09/2020	FEDERAL HOME LOAN MORTGAGE COR		51,456,821	51,456,821		1Z
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53		08/15/2020	Interest Capitalization		10,977	10,977		1PL
36242D-SS-3	GSAA 2005-1 AF4 STEP AFC AS 5.013% 11/25/34		09/01/2020	Interest Capitalization		21,607	21,607		1FM
36255*-AC-0	GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62		07/15/2020	Interest Capitalization		676,042	676,042		1PL
36255*-AD-8	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		07/15/2020	Interest Capitalization		10,850	10,850		1PL
36255*-AE-6	GSS FINANCING 2019A SR-UNSEC 4.000% 12/15/62		07/15/2020	Interest Capitalization		56,346	56,346		1PL
36255*-AF-3	GSS FINANCING 2019A SR-UNSEC 4.200% 12/15/62		07/15/2020	Interest Capitalization		13,586	13,586		1Z
36255*-AG-1	GSS FINANCING 2019A SR-UNSEC 4.450% 12/15/62		07/15/2020	Interest Capitalization		5,283	5,283		1PL
36255*-AH-9	GSS FINANCING 2019A SR-UNSEC 4.650% 12/15/62		07/15/2020	Interest Capitalization		629	629		1Z
36257@-AA-0	GSW ARENA HOLDING COMPANY 4.150% 06/30/30		09/09/2020	GOLDMAN SACHS CAPITAL MARKETS		31,000,000	31,000,000		2PL
366651-AE-7	GARTNER INC SERIES 144A 3.750% 10/01/30		09/14/2020	JP MORGAN SECURITIES		6,200,000	6,200,000		3FE
37231*-AA-1	AERO 3-INC. SUB-UNSEC 10%Cash 2%PIK 12.000% 06/23/25		07/01/2020	Interest Capitalization		76,216	76,216		5
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		07/01/2020	Interest Capitalization		86,281	86,281		5
375558-BS-1	GILEAD SCIENCES INC 2.600% 10/01/40		09/24/2020	Various		31,761,281	31,875,000		1FE
375558-BT-9	GILEAD SCIENCES INC 2.800% 10/01/50		09/23/2020	WELLS FARGO		23,462,176	23,600,000		1FE
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30		09/23/2020	BARCLAYS BANK PLC		1,895,459	1,900,000		1FE
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		08/18/2020	BANK OF AMERICA		37,158,740	37,225,000		2FE
38148Y-AA-6	GOLDMAN SACHS GROUP INC SR UNSEC 4.017% 10/31/38		08/12/2020	GOLDMAN SACHS & COMPANY		4,880,200	4,000,000	46,419	2FE
38869A-AC-1	GRAPHIC PACKAGING INTERN SERIES 144A 3.500% 03/01/29		08/14/2020	BANK OF AMERICA		5,000,000	5,000,000		3FE
38991#-AA-5	GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23		07/01/2020	Interest Capitalization		182,739	182,739		5GI
398905-AN-9	GROUP 1 AUTOMOTIVE INC SERIES 144A 4.000% 08/15/28		08/06/2020	JP MORGAN SECURITIES		6,189,634	6,150,000		3FE
40439H-AC-3	HIN TIMESHARE TRUST 2020 A SERIES 2020-A CLASS C 144A 3.420% 10/09/39		09/04/2020	BANK OF AMERICA		999,869	1,000,000		2FE
40471#-AA-0	HY CITE CORPORATION 14.000% 12/20/24		07/01/2020	Interest Capitalization		9,722	9,722		5
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 3.600% 08/19/49		08/12/2020	Various		12,462,990	11,000,000	172,200	2FE
418751-AD-5	HAT HOLDINGS I LLC HAT SERIES 144A 3.750% 09/15/30		08/18/2020	MORGAN STANLEY & CO. INC.		13,785,750	13,925,000		3FE
421946-AK-0	HEALTHCARE REALTY TRUST SR UNSEC 3.625% 01/15/28		07/07/2020	ROBERT W. BAIRD & COMPANY INC		4,570,738	4,290,000	75,164	2FE
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		07/20/2020	WELLS FARGO		5,109,954	5,196,000	42,954	2FE
421946-AM-6	HEALTHCARE REALTY TRUST 2.050% 03/15/31		09/18/2020	JP MORGAN SECURITIES		8,331,876	8,400,000		2FE
42210#-AB-0	HD PERRIS ADD ON HD CALIF DFD SR-SEC 3.700% 04/30/40		07/29/2020	(HD PERRIS ADD ON) HD CALIF DF		3,487,285	3,487,285		1Z
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30		07/09/2020	WELLS FARGO		7,378,320	7,100,000	90,486	2FE
42225U-AH-7	HEALTHCARE TRUST OF AMER 2.000% 03/15/31		09/14/2020	WELLS FARGO		31,618,725	31,875,000		2FE
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		08/12/2020	GOLDMAN SACHS & COMPANY		5,355,000	5,000,000	20,365	2FE
42689#-AA-4	HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25		07/01/2020	Interest Capitalization		146,828	146,828		5
42690*-AA-5	HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25		07/01/2020	Interest Capitalization		182,317	182,317		5
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		08/15/2020	Interest Capitalization		36,062	36,062		1PL
431282-AT-9	HIGHWOODS REALTY LP 2.600% 02/01/31		07/30/2020	WELLS FARGO		19,146,370	19,225,000		2FE
436440-AP-6	HOLOGIC INC SERIES 144A 3.250% 02/15/29		09/14/2020	GOLDMAN SACHS & COMPANY		10,425,000	10,425,000		3FE
43722*-AA-5	HOME DEPOT SOUTH WINDSOR HOME SR-SEC 3.370% 10/15/40		08/17/2020	WATERWAY CAPITAL		7,343,389	7,343,389		1
438516-CA-2	HONEYWELL INTERNATIONAL 2.800% 06/01/50		08/12/2020	GOLDMAN SACHS & COMPANY		4,578,920	4,000,000	26,756	1FE
44409M-AC-0	HUDSON PACIFIC PROPERTIE 3.250% 01/15/30		07/17/2020	WELLS FARGO		10,604,790	10,500,000	5,688	2FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.571% 01/01/24		07/01/2020	Interest Capitalization		(10,625)	(10,625)		1FE
45866F-AP-9	INTERCONTINENTALEXCHANGE 2.650% 09/15/40		08/17/2020	WELLS FARGO		38,958,270	39,225,000		2FE
45866F-AQ-7	INTERCONTINENTALEXCHANGE 3.000% 09/15/60		08/17/2020	WELLS FARGO		49,492,000	50,000,000		2FE
45873#-AA-3	INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23		07/01/2020	Interest Capitalization		527,643	527,643		5GI
46591U-AA-9	JCAP 2020-1-LLC SR-UNSEC 4.250% 08/06/50		08/14/2020	STIFEL NICOLAUS & CO.		11,305,284	11,305,284		1PL
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 10/25/20		07/01/2020	Interest Capitalization					1FM
466313-AK-9	JABIL INC 3.000% 01/15/31		07/31/2020	Various		38,765,401	38,950,000	5,250	2FE
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 10% cash 1% PIK 11.000% 09/22/21		07/01/2020	Interest Capitalization		444,101	444,101		5
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		07/01/2020	Interest Capitalization		128,006	128,006		5
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		07/10/2020	JG WENTWORTH XLIV LLC		5,500,931	5,500,931		1Z
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC SERIES 2019-C 3.700% 08/09/38		07/01/2020	Interest Capitalization		(23,278)	(23,278)		1Z
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB A11 PIK 14.000% 12/04/23		07/01/2020	Interest Capitalization		232,485	232,485		5GI
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		07/01/2020	Interest Capitalization		343,390	343,390		5GI
478160-CS-1	JOHNSON & JOHNSON 2.250% 09/01/50		08/20/2020	JP MORGAN SECURITIES		24,282,685	24,500,000		1FE
482760-AB-0	KSN-1 HLDGS-LP SR-UNSEC 4.025% 01/08/55		08/17/2020	GUGGENHEIM SECURITIES		13,072,546	13,072,546		1Z
482760-AC-8	KSN-1 HLDGS-LP SR-UNSEC 4.050% 01/08/55		09/15/2020	GUGGENHEIM SECURITIES		3,695,857	3,695,857		4Z
48717#-AA-7	VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42		09/15/2020	NEWMARK REALTY CAPITAL		10,516,190	10,516,190		1
49224*-AA-5	KERN CMNTY COLLEGE DIST CTL PT SR-SEC 3.312% 12/15/41		07/01/2020	MESIROW FINANCIAL				(9,200)	1FE
49427R-AQ-5	KILROY REALTY LP 2.500% 11/15/32		08/03/2020	BANK OF AMERICA		19,872,800	20,000,000		2FE
49446R-AW-9	KIMCO REALTY CORP 2.700% 10/01/30		07/07/2020	WELLS FARGO		29,862,900	30,000,000		2FE
497210-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		07/01/2020	Interest Capitalization		435,983	435,983		5GI

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 15.000% 01/31/21		07/01/2020	Interest Capitalization		876,379	876,379		5GI
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		07/01/2020	Various		(18,670)			5
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		07/01/2020	Interest Capitalization		1,901,622	1,901,622		5
53079E-BJ-2	LIBERTY MUTUAL GROUP INC SERIES 144A 3.951% 10/15/50		08/12/2020	Various		21,815,402	19,300,000	201,688	2FE
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A 2.050% 09/15/30		09/18/2020	Various		27,421,350	27,500,000		2FE
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		07/01/2020	Interest Capitalization		883,712	883,712		5
55316T-AA-7	MFT TRUST SERIES 2020-B6 CLASS A 144A 3.392% 08/10/40		08/18/2020	DEUTSCHE BANK SECURITIES INCOR		4,266,361	4,250,000	10,412	1FE
55336V-BQ-2	MPLX LP 2.650% 08/15/30		08/11/2020	RBC DAIN RAUSCHER INC.		4,521,063	4,525,000		2FE
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22		08/05/2020	Interest Capitalization		2,217,574	2,217,574		5GI
563136-AE-0	MANHATTAN WEST SERIES 2020-OMW CLASS B 144A 2.413% 09/10/39		08/17/2020	DEUTSCHE BANK SECURITIES INCOR		6,602,846	6,500,000	11,759	1FE
563136-AG-5	MANHATTAN WEST SERIES 2020-OMW CLASS C 144A 2.413% 09/10/39		08/17/2020	DEUTSCHE BANK SECURITIES INCOR		8,361,988	8,500,000	15,377	1FE
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		07/01/2020	Interest Capitalization		412,981	412,981		5GI
575767-AQ-1	MASS MUTUAL LIFE INS CO SERIES 144A 3.375% 04/15/50		09/25/2020	Various		31,230,500	30,000,000	434,063	1FE
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		09/30/2020	Interest Capitalization		26,010	26,010		5
58472#-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		07/01/2020	Interest Capitalization		631,491	631,491		5
58843*-AE-9	MERCHANTS AUTOMOTIVE GROUP INC SR-UNSEC 4.375% 07/31/25		07/31/2020	MERCHANTS AUTOMOTIVE GROUP INC		20,000,000	20,000,000		2PL
58933Y-BB-0	MERCK & CO INC 2.450% 06/24/50		08/12/2020	GOLDMAN SACHS & COMPANY		5,288,200	5,000,000	17,014	1FE
591721-AB-1	METROPARK-ISELIN-NJ-SUB NOTE SR-SEC 6.538% 08/15/55		08/27/2020	MESIROW FINANCIAL		12,724,445	13,330,371		2Z
59183*-AA-3	METROPARK-ISELIN NJ-SR NT LEA SR-SEC 4.356% 08/15/55		08/27/2020	MESIROW FINANCIAL		40,900,001	41,529,231		1Z
609207-AW-5	MONDELEZ INTERNATIONAL 2.625% 09/04/50		09/30/2020	Various		26,425,773	27,025,000	43,424	2FE
609207-AX-3	MONDELEZ INTERNATIONAL 1.500% 02/04/31		09/02/2020	U.S. BANCORP INVESTMENTS INC		769,591	775,000		2FE
609207-AY-1	MONDELEZ INTERNATIONAL 1.875% 10/15/32		09/30/2020	BARCLAYS BANK PLC		3,566,599	3,575,000		2FE
620076-BT-5	MOTOROLA SOLUTIONS INC 2.300% 11/15/30		08/10/2020	GOLDMAN SACHS & COMPANY		29,341,788	29,400,000		2FE
623115-AF-9	MT SINAI HOSPITAL SERIES 2020 3.391% 07/01/50		09/16/2020	CITIGROUP GLOBAL MARKETS INC		67,310,000	67,310,000		1FE
62883*-AC-6	NATF AMERICA LLC SR-UNSEC 4.250% 09/30/25		09/30/2020	TD SECURITIES		62,500,000	62,500,000		1Z
62898@-AA-1	NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC 11.250% 08/01/22		07/01/2020	Interest Capitalization		34,592	34,592		5
62927#-AT-3	NFL VENTURES-L.P. SR-UNSEC 3.420% 04/15/45		09/02/2020	BANK AMERICA LEASING & CAPITAL		30,000,000	30,000,000		1FE
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		09/30/2020	Interest Capitalization		111,313	111,313		5GI
644188-BF-0	NEW ENGLAND POWER CO SR UNSEC 3.800% 12/05/47		08/12/2020	GOLDMAN SACHS & COMPANY		6,105,950	5,000,000	36,417	1FE
646025-D*-4	NEW JERSEY RESOURCES CORP SR-UNSEC 3.500% 07/23/30		07/23/2020	WELLS FARGO		25,000,000	25,000,000		2Z
646025-D@-2	NEW JERSEY RESOURCES CORP SR-UNSEC 3.600% 07/23/32		07/23/2020	WELLS FARGO		75,000,000	75,000,000		2Z
646025-E*-3	NEW JERSEY RESOURCES CORP D-SR-UNSEC 3.250% 09/01/33		09/01/2020	MIHUZO		23,000,000	23,000,000		2Z
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 10%Cash 1%PIK 11.000% 06/05/25		07/01/2020	Interest Capitalization		583,876	583,876		4
666807-BJ-0	NORTHROP GRUMMAN CORP SR UNSEC 3.850% 04/15/45		08/14/2020	MORGAN STANLEY & CO. INC.		11,977,300	10,000,000	131,542	2FE
67079B-AE-0	NUTRITION & BIOSCIENCES SERIES 144A 3.268% 11/15/40		09/18/2020	Various		15,405,291	15,150,000	5,447	2FE
67097#-AA-7	OFP 2020-SENIOR NOTES GROUND L SR-UNSEC 4.213% 04/15/55		09/15/2020	Interest Capitalization		70,365	70,365		1Z
674003-B#-4	OAKTREE CAPITAL MGMT-L.P. SR-UNSEC 0.000% 07/22/30		07/22/2020	JP MORGAN SECURITIES		33,000,000	33,000,000		1FE
676477-AD-4	OCEANVIEW MORTGAGE LOAN TRUST 3.285% 05/28/50		09/18/2020	WELLS FARGO		3,418,234	3,415,000	10,331	1FE
677050-AP-1	OGLETHORPE POWER CORP SERIES 144A 3.750% 08/01/50		08/17/2020	MITSUBISHI UFJ SECURITIES USA		14,779,800	15,000,000		2FE
68233J-BR-4	ONCOR ELECTRIC DELIVERY SERIES WI 3.100% 09/15/49		08/12/2020	GOLDMAN SACHS & COMPANY		3,478,050	3,000,000	38,492	1FE
68233J-BU-7	ONCOR ELECTRIC DELIVERY 2.750% 05/15/30		08/12/2020	Tax Free Exchange		4,570,226	4,575,000	49,626	1FE
68233J-BV-5	ONCOR ELECTRIC DELIVERY 3.700% 05/15/50		08/11/2020	Tax Free Exchange		4,312,450	4,325,000	62,676	1FE
682441-AB-6	ONEAMERICA FINL PARTNERS SERIES 144A 4.250% 10/15/50		09/14/2020	GOLDMAN SACHS & COMPANY		6,951,560	7,000,000		1FE
682696-AA-7	ONEMAIN FINANCIAL ISSUANCE TR SERIES 2020-2A CLASS A 144A 1.750% 09/14/35		08/13/2020	CITIGROUP GLOBAL MARKETS INC		12,498,933	12,500,000		1FE
68355@-AA-4	OPELIKA ENERGY PARTNERS, LLC 3.500% 09/25/50		09/29/2020	RAYMOND JAMES		75,239,385	75,239,385		1Z
68902V-AA-5	OTIS WORLDWIDE CORP SERIES 144A 3.112% 02/15/40		08/12/2020	GOLDMAN SACHS & COMPANY		4,456,520	4,000,000	57,745	2FE
68902V-AB-3	OTIS WORLDWIDE CORP SERIES 144A 3.362% 02/15/50		08/19/2020	BARCLAYS BANK PLC		11,331,400	10,000,000	5,603	2FE
68902V-AL-1	OTIS WORLDWIDE CORP SERIES WI 3.112% 02/15/40		09/04/2020	Tax Free Exchange		43,476,160	43,500,000	71,446	2FE
68902V-AM-9	OTIS WORLDWIDE CORP SERIES WI 3.362% 02/15/50		09/04/2020	Tax Free Exchange		25,217,336	23,725,000	42,097	2FE
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		07/01/2020	Interest Capitalization		(100,518)	(100,518)		1PL
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		07/01/2020	Interest Capitalization		(201,037)	(201,037)		1PL
69402#-AA-3	PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22		07/01/2020	Interest Capitalization		51,423	51,423		5GI
69410*-AK-5	PACEWELL 3-LLC A-7-SR-UNSEC 4.100% 05/01/51		09/30/2020	GUGGENHEIM SECURITIES		50,000,000	50,000,000		1Z
69418*-AC-5	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.350% 12/15/51		07/23/2020	STIFEL NICOLAUS & CO.		5,000,000	5,000,000		1Z
694476-AE-2	PACIFIC LIFECORP SERIES 144A 3.350% 09/15/50		09/25/2020	Various		63,148,592	63,225,000	9,431	1FE
695114-CX-4	PACIFICORP 3.300% 03/15/51		09/18/2020	BANK OF AMERICA		11,467,100	10,000,000	6,417	1FE
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC ALL PIK 12.750% 12/30/21		07/01/2020	Interest Capitalization		1,021,373	1,021,373		5GI
701094-AL-8	PARKER-HANNIFIN CORP SR UNSEC 4.100% 03/01/47		08/12/2020	GOLDMAN SACHS & COMPANY		6,214,250	5,000,000	92,819	2FE
702158-AA-0	PARTSTAT-GE 2020 I SUPPLY AGR SR-SEC 3.780% 10/15/30		08/26/2020	Wavecrest		6,312,500	6,250,000		2Z
70339P-AA-7	PATTERN ENERGY OP LP PAT SERIES 144A 4.500% 08/15/28		07/15/2020	RBC DAIN RAUSCHER INC.		4,329,375	4,300,000		3FE
713448-EP-9	PEPSICO INC 2.875% 10/15/49		08/12/2020	GOLDMAN SACHS & COMPANY		4,532,400	4,000,000	38,014	1FE

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71427Q-AB-4	PERNOD RIC INTL FIN LLC SERIES 144A 1.625% 04/01/31		09/28/2020	BANK OF AMERICA		4,957,900	5,000,000		2FE
71427Q-AC-2	PERNOD RIC INTL FIN LLC SERIES 144A 2.750% 10/01/50		09/30/2020	Various		32,857,140	33,600,000	458	2FE
716808-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		07/08/2020	PETROS PACE FINANCE 2018-2 SUB		72,185,768	69,452,994		1Z
717081-FA-6	PFIZER INC 2.700% 05/28/50		08/24/2020	JP MORGAN SECURITIES		10,658,300	10,000,000	66,000	1FE
722844-AA-5	PINE STREET TRUST I SECURED 4.572% 02/15/29		08/12/2020	GOLDMAN SACHS & COMPANY		2,329,060	2,000,000	45,466	2FE
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/19/26		07/01/2020	Interest Capitalization		153,550	153,550		5
74005P-BS-2	PRAXAIR INC 2.000% 08/10/50		08/11/2020	Various		19,882,013	20,250,000	1,667	1FE
74166M-AF-3	PRIME SECSRVC BRW FINANC SERIES 144A 3.375% 08/31/27		08/06/2020	DEUTSCHE BANK SECURITIES INCOR		9,549,000	9,549,000		3FE
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A 1.500% 08/27/30		08/20/2020	GOLDMAN SACHS & COMPANY		1,490,865	1,500,000		1FE
74275#-AA-7	PRISA II LHC, LLC 3.470% 11/17/28		09/28/2020	JP MORGAN SECURITIES		20,000,000	20,000,000		2Z
74275#-AB-5	PRISA II LHC, LLC SR-UNSEC 3.650% 11/17/30		09/28/2020	JP MORGAN SECURITIES		25,000,000	25,000,000		2Z
74432Q-BH-4	PRUDENTIAL FINANCIAL INC 3.700% 10/01/50		08/18/2020	WELLS FARGO		26,110,000	26,110,000		2FE
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SERIES MTN 3.700% 03/13/51		08/12/2020	GOLDMAN SACHS & COMPANY		4,725,880	4,000,000	62,078	1FE
744538-AD-1	PUB SVC NEW HAMP SERIES U 2.400% 09/01/50		08/12/2020	WELLS FARGO		29,745,600	30,000,000		1FE
74456Q-CE-4	PUBLIC SERVICE ELECTRIC SERIES MTN 2.050% 08/01/50		08/13/2020	Various		39,918,336	40,600,000	6,492	1FE
74759B-AF-0	QTS REALTY TRUST INC SERIES 144A 3.875% 10/01/28		09/23/2020	GOLDMAN SACHS & COMPANY		4,825,000	4,825,000		3FE
74992*-AF-2	RXR REALTY LLC SR-UNSEC 5.250% 07/17/25		07/16/2020	GOLDMAN SACHS CAPITAL MARKETS		65,000,000	65,000,000		2Z
759351-AN-9	REINSURANCE GRP OF AMER SR UNSEC 3.900% 05/15/29		08/12/2020	GOLDMAN SACHS & COMPANY		3,414,480	3,000,000	28,925	2FE
759351-AP-4	REINSURANCE GRP OF AMER 3.150% 06/15/30		08/12/2020	GOLDMAN SACHS & COMPANY		5,432,850	5,000,000	28,438	2FE
760759-AW-0	REPUBLIC SERVICES INC 3.050% 03/01/50		08/24/2020	Various		16,858,623	15,400,000	222,106	2FE
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		08/18/2020	BANK OF AMERICA		2,495,975	2,500,000		2FE
78403D-AP-5	SBA TOWER TRUST SERIES 144A 1.884% 01/15/26		07/08/2020	BARCLAYS BANK PLC		10,596,000	10,596,000		1FE
78403D-AR-1	SBA TOWER TRUST SERIES 144A 2.328% 01/15/28		07/08/2020	BARCLAYS BANK PLC		18,858,000	18,858,000		1FE
78434#-AA-6	TRINITY HEALTH MICHIGAN SC HE SR-SEC 3.630% 05/15/36		09/15/2020	QUADCAPITAL ADVISORS LLC		5,603,000	5,603,000		1Z
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		07/01/0220	Interest Capitalization		703,702	703,702		5
81371S-AB-5	SECURED RIGHTS TO CASH COLLATE 4.940% 05/15/50		08/03/2020	GUGGENHEIM CAPITAL MARKETS LLC		31,994,618	32,000,000		4Z
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		08/03/2020	CREDIT SUISSE SECURITIES US LL		499,938	500,000		2FE
838518-F#-0	SOUTH JERSEY INDUSTRIES INC 3.910% 07/30/30		07/30/2020	BANK OF AMERICA SECURITIES LLC		60,000,000	60,000,000		2Z
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR-UNSEC 3.790% 07/14/30		07/14/2020	RBC CAPITAL MARKETS		16,000,000	16,000,000		2FE
863667-AZ-4	STRYKER CORP 2.900% 06/15/50		08/12/2020	GOLDMAN SACHS & COMPANY		5,399,750	5,000,000	28,194	2FE
87320*-AF-7	TWAIN FDG I LLC A-6-SR-UNSEC 4.375% 03/31/46		07/31/2020	DIRECT		17,361,667	17,361,667		1Z
88105#-AA-3	TERRAFORM PHOENIX I, LLC SR-UNSEC 3.380% 12/31/43		09/22/2020	NATIXIS		50,000,000	50,000,000		2Z
88315L-AG-3	TEXTAINER MARINE CONTAINERS L SERIES 2020-2A CLASS A 144A 2.100% 09/20/45		09/08/2020	WELLS FARGO		5,998,214	6,000,000		1FE
883203-CC-3	TEXTRON INC 2.450% 03/15/31		08/04/2020	CITIGROUP GLOBAL MARKETS INC		20,191,304	20,200,000	340	2FE
89389D-A*-6	TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25		07/01/2020	Interest Capitalization		71,405	71,405		5
89393#-AA-2	TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26		07/01/2020	Interest Capitalization		329,400	329,400		3Z
89417E-AQ-2	TRAVELERS COS INC 2.550% 04/27/50		08/13/2020	Various		13,631,780	13,000,000	100,654	1FE
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		08/14/2020	QUADCAPITAL ADVISORS LLC		2,850,000	2,850,000		1
89680H-AA-0	TRITON CONTAINER FINANCE LLC SERIES 2020-1A CLASS A 144A 2.110% 09/20/45		08/25/2020	RBC DAIN RAUSCHER INC.		29,994,405	30,000,000		1FE
91159H-JA-9	US BANCORP SERIES MTN 1.375% 07/22/30		07/16/2020	U.S. BANCORP INVESTMENTS INC		7,451,925	7,500,000		1FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		09/15/2020	Interest Capitalization		1,704	1,704		6*
91752*-AA-7	CLEARWAY UTAH SOLAR UTAH SOLA SR-SEC 3.590% 12/31/36		09/01/2020	CITIGROUP GLOBAL MARKETS INC		60,000,000	60,000,000		2Z
92343V-FL-3	VERIZON COMMUNICATIONS 1.500% 09/18/30		09/16/2020	BANK OF AMERICA		3,096,559	3,100,000		2FE
92826C-AQ-5	VISA INC 2.000% 08/15/50		09/25/2020	Various		129,919,502	132,150,000	23,611	1FE
929160-AZ-2	VULCAN MATERIALS CO 3.500% 06/01/30		07/10/2020	RBC DAIN RAUSCHER INC.		11,046,850	10,000,000	53,958	2FE
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		09/15/2020	Interest Capitalization		34,421	34,421		1FE
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC 3.250% 08/15/26		07/08/2020	WELLS FARGO		1,469,259	1,473,000	19,282	2FE
96221Q-AK-9	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS C 4.845% 12/15/46		07/01/2020	BTIG L.L.C.				184	1FM
96337@-AB-6	WHISTLER PIPELINE 7.000% 06/30/31		07/01/2020	Various			500,000		2Z
Z00072-66-2	KOFILE-INC. SUB-UNSEC 10.000% 07/24/26		07/01/2020	Interest Capitalization		99,609	99,609		4Z
Z00073-56-1	MARCO APE OPCO HLDGS-LLC SUB-UNSEC 11.250% 09/02/26		07/01/2020	Interest Capitalization		21,341	21,341		4Z
Z00074-60-1	INTERFACE SECURITY SYSS LLC SR-UNSEC 14.000% 06/30/23		07/31/2020	Interest Capitalization		23,453	23,453		4Z
Z00075-91-3	JGW IX LLC SR-UNSEC 4.000% 09/15/46		09/18/2020	JGW IX LLC		14,086,667	14,086,667		1Z
Z00076-34-1	HASA-INC SUB-UNSEC 10.750% 01/16/26		07/16/2020	HASA		12,803,700	13,065,000		4Z
Z00076-90-3	APEX ANALYTIX-LLC SUB-UNSEC 12.750% 08/18/27		08/18/2020	APE		18,176,250	18,500,000		4Z
Z04799-55-7	COCA COLA CO THE 2.500% 03/15/51		09/14/2020	JP MORGAN SECURITIES		25,169,505	25,325,000		1FE
00909D-AA-1	AIR CANADA 2020 2A PTT SERIES 144A 5.250% 10/01/30	A	09/09/2020	CITIGROUP GLOBAL MARKETS INC		2,750,000	2,750,000		1FE
00909U-AA-3	AIR CANADA 2020 2B PTT SERIES 144A 9.000% 04/01/27	A	09/09/2020	CITIGROUP GLOBAL MARKETS INC		1,750,000	1,750,000		2FE
136375-CZ-3	CANADIAN NATL RAILWAY 2.450% 05/01/50	A	09/18/2020	GOLDMAN SACHS & COMPANY		5,525,982	5,400,000	51,818	1FE
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A 3.750% 08/01/25	A	08/17/2020	BARCLAYS BANK PLC		2,675,000	2,675,000		3FE
775109-BP-5	ROGERS COMMUNICATIONS IN 3.700% 11/15/49	A	09/17/2020	Various		12,117,159	10,375,000	119,145	2FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
C0237#-AA-6	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23		08/31/2020	Interest Capitalization		1,326,173	1,326,173		5GI
C0237#-AB-4	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 11.250% 06/16/23		08/31/2020	Interest Capitalization		167,896	167,896		5GI
C0237#-AC-2	ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 11.250% 06/16/23		08/31/2020	Interest Capitalization		38,626	38,626		5GI
C0237#-AD-0	ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/16/23		08/31/2020	Interest Capitalization		84,549	84,549		5GI
Z00074-26-2	ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15.000% 06/15/23		08/31/2020	Interest Capitalization		67,968	67,968		5GI
XS2238-79-2	MEDTRONIC GLOBAL HLDINGS 1.375% 10/15/40	B	09/29/2020	Various		17,714,194	17,497,500	659	1FE
XS2238-79-2	MEDTRONIC GLOBAL HLDINGS 1.625% 10/15/50	B	09/29/2020	Various		39,801,349	39,676,200	1,871	1FE
00652M-AG-7	ADANI PORTS AND SPECIAL SERIES 144A 4.200% 08/04/27	D	07/28/2020	BARCLAYS BANK PLC		12,500,000	12,500,000		2FE
034863-AX-8	ANGLO AMERICAN CAPITAL SERIES 144A 2.625% 09/10/30	D	09/08/2020	GOLDMAN SACHS & COMPANY		20,562,213	20,750,000		2FE
03512T-AE-1	ANGLOGOLD HOLDINGS PLC 3.750% 10/01/30	D	09/29/2020	Various		14,825,327	14,775,000		3FE
03939A-AA-5	ARCH CAPITAL GROUP LTD 3.635% 06/30/50	D	07/15/2020	WELLS FARGO		10,971,000	10,000,000	17,165	2FE
046353-AX-6	ASTRAZENECA PLC 2.125% 08/06/50	D	08/11/2020	Various		36,894,689	37,725,000	6,198	2FE
05523R-AE-7	BAE SYSTEMS PLC SERIES 144A 3.000% 09/15/50	D	09/08/2020	BARCLAYS BANK PLC		14,780,550	15,000,000		2FE
05523R-AF-4	BAE SYSTEMS PLC SERIES 144A 1.900% 02/15/31	D	09/08/2020	RBC DAIN RAUSCHER INC.		2,381,568	2,400,000		2FE
05533U-AD-0	BBVA BANCOMER SA TEXAS SR UNSEC 4.375% 04/10/24	D	07/22/2020	BANK OF AMERICA		2,140,000	2,000,000	25,278	2FE
09659T-2B-6	BNP PARIBAS SERIES 144A 2.588% 08/12/35	D	08/05/2020	BNP PARIBAS		89,000,000	89,000,000		2FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	09/15/2020	Interest Capitalization		1,042,961	1,042,961		2
225401-AP-3	CREDIT SUISSE GROUP AG SERIES 144A 3.810% 04/01/31	D	08/12/2020	GOLDMAN SACHS & COMPANY		4,709,240	4,000,000	61,978	2FE
251566-AA-3	DEUTSCHE TELEKOM AG SERIES 144A 3.625% 01/21/50	D	08/12/2020	GOLDMAN SACHS & COMPANY		4,728,040	4,000,000	9,264	2FE
26876F-AC-6	ENN ENERGY HOLDINGS LTD SERIES 144A 2.625% 09/17/30	D	09/10/2020	HSBC SECURITIES USA INC		8,924,760	9,000,000		2FE
29082H-AC-6	EMBRAER NETHERLANDS FINA SERIES 144A 6.950% 01/17/28	D	09/10/2020	MORGAN STANLEY & CO. INC.		2,069,398	2,075,000		3FE
33938X-AB-1	FLEX LTD 4.875% 05/12/30	D	08/13/2020	SUMITOMO MITSUI FINANCIAL GRP		22,972,600	20,000,000	257,292	2FE
358070-AB-6	FRESNILLO PLC SERIES 144A 4.250% 10/02/50	D	09/29/2020	CITIGROUP GLOBAL MARKETS INC		4,385,724	4,475,000		2FE
36320U-AN-0	GALAXY CLO LTD SERIES 2018-27A CLASS B2R 144A 2.402% 05/16/31	D	08/31/2020	RBC DAIN RAUSCHER INC.		15,000,000	15,000,000	48,918	6*
43761A-D#-0	HOMESERVE PLC SR-UNSEC 3.340% 08/20/27	D	08/20/2020	LLOYDS		45,000,000	45,000,000		2Z
456472-AB-5	INDUSTRIAS PENOLES SAB D SR UNSEC 4.150% 09/12/29	D	07/30/2020	BANK OF AMERICA		2,226,546	2,100,000	34,860	2FE
49836A-AB-0	KLABIN AUSTRIA GMBH SERIES 144A 7.000% 04/03/49	D	07/28/2020	BANK OF AMERICA		1,171,500	1,100,000	25,025	3FE
55818M-BG-2	MADISON PARK FUNDING LTD SERIES 2012-10A CLASS BR2 144A 2.058% 01/20/29	D	08/17/2020	JP MORGAN SECURITIES		994,500	1,000,000	1,726	1FE
606822-BU-7	MITSUBISHI UFJ FIN GRP 2.048% 07/17/30	D	07/13/2020	MITSUBISHI UFJ SECURITIES USA		50,350,000	50,350,000		1FE
60687Y-BH-1	MIZUHO FINANCIAL GROUP 2.201% 07/10/31	D	07/06/2020	MIZUHO SECURITIES USA INC.		50,000,000	50,000,000		1FE
632525-AU-5	NATIONAL AUSTRALIA BANK SERIES 144A 2.332% 08/21/30	D	08/17/2020	JP MORGAN SECURITIES		45,300,000	45,300,000		2FE
67098U-AA-3	OAK HILL CREDIT PARTNERS SERIES 2020-6A CLASS A1 144A 1.922% 07/20/31	D	07/01/2020	BANK OF AMERICA		7,500,000	7,500,000		1FE
67591Y-AN-9	OCTAGON INVESTMENT PARTNERS SERIES 2018-1A CLASS A3BR 144A 2.390% 07/20/30	D	08/20/2020	BANK OF AMERICA		5,000,000	5,000,000		1FE
69356J-A@-2	PG RECEIVABLES FINANCE LP SR-UNSEC 4.459% 02/20/26	D	09/02/2020	GUGGENHEIM SECURITIES		62,500,000	62,500,000		1Z
759470-AY-3	RELIANCE INDUSTRIES LTD 5.400% 02/14/22	D	08/21/2020	Tax Free Exchange		20,006,688	20,000,000	21,000	2FE
78081B-AD-5	ROYALTY PHARMA PLC SERIES 144A 2.200% 09/02/30	D	08/24/2020	Various		28,175,900	28,750,000		2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50	D	08/14/2020	MORGAN STANLEY & CO. INC.		10,541,200	10,000,000	34,396	2FE
874060-BC-9	TAKEDA PHARMACEUTICAL 1.375% 07/09/32	B	07/06/2020	Various		22,765,119	22,578,500		2FE
874060-BE-5	TAKEDA PHARMACEUTICAL 2.000% 07/09/40	B	07/07/2020	Various		20,923,257	20,910,175		2FE
87938W-AV-5	TELEFONICA EMISIONES SAU 4.665% 03/06/38	D	08/12/2020	Various		25,752,360	21,000,000	403,523	2FE
88034Q-AC-1	TENGIZCHEVROIL FIN CO IN SERIES 144A 3.250% 08/15/30	D	07/15/2020	JP MORGAN SECURITIES		8,904,510	9,000,000		2FE
91532B-BE-7	UPLAND CLO LTD SERIES 2016-1A CLASS A1B2 144A 1.842% 04/20/31	D	08/11/2020	MITSUBISHI UFJ SECURITIES USA		25,000,000	25,000,000		1FE
92857W-BU-3	VODAFONE GROUP PLC 4.250% 09/17/50	D	08/12/2020	GOLDMAN SACHS & COMPANY		4,875,280	4,000,000	69,417	2FE
G6428#-AF-7	NETWORK HOMES LTD SR-UNSEC 2.630% 07/24/35	B	07/24/2020	MITSUBISHI UFJ SECURITIES USA		40,766,150	40,766,150		1FE
G6428#-AG-5	NETWORK HOMES LTD SR-UNSEC 2.860% 07/24/40	B	07/24/2020	MITSUBISHI UFJ SECURITIES USA		40,769,500	40,769,500		1FE
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	07/29/2020	SUMITOMO BANK LTD. NEW YORK		1,310,035	1,310,035		2PL
Y7123S-AY-4	BANK MANDIRI PT SERIES EMTN 3.750% 04/11/24	D	07/23/2020	CITIGROUP GLOBAL MARKETS INC		7,312,500	7,000,000	75,208	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,137,223,924	5,073,583,782	9,789,445	XXX
70213B-AC-5	PARTNERRE FINANCE B LLC HYB 3.925% 10/01/50		09/17/2020	WELLS FARGO		24,750,000	24,750,000		2FE
06326B-AA-7	BANK LEUMI LE ISRAEL SERIES 144A 3.275% 01/29/31	D	07/22/2020	MORGAN STANLEY & CO. INC.		2,979,375	3,000,000	47,760	2FE
4899999. Subtotal - Bonds - Hybrid Securities						27,729,375	27,750,000	47,760	XXX
87287*-AA-9	TC UK RE Holdings I LLC FIXED INTEREST LOAN A 6.500% 06/17/23		07/01/2020	Interest Capitalization		557,473	557,473		5GI
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						557,473	557,473		XXX
001648-42-3	NDC INTERMEDIATE HOLDINGS LLC NDC INTERMEDIATE HOLDINGS LLC 02/01/22		07/24/2020	No Broker		2,468,750	2,500,000		3Z
001630-56-1	COUNTRY FRESH HLDGS LLC Super Senior Term Loan 06/01/22		07/01/2020	Interest Capitalization		1,563	1,563		4Z
001630-56-0	COUNTRY FRESH HLDGS LLC Delayed Draw Tem Loan 06/01/22		09/17/2020	No Broker		475,349	485,049		5Z
001651-05-9	SPECTRIO LLC Term Loan B 09/15/23		08/10/2020	DIRECT		4,836,647	4,885,502		4Z
001612-34-8	NJEYE LLC New Term Loan 09/16/24		07/01/2020	Various		(5,918,857)	(5,978,643)		2Z
001612-34-8	NJEYE LLC New Term Loan 09/16/24		07/01/2020	Tax Free Exchange		5,978,643	5,978,643		2Z
001647-76-8	SYNDIGO LLC Fourth Amendment Incremental T 10/24/24		07/30/2020	DIRECT		6,714,686	6,782,511		4Z

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

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001652-23-6	A&R LOGISTICS HOLDINGS INC Tranche 5 Incremental Term Loa 05/05/25		08/17/2020	DIRECT		6,944,444	6,944,444		4Z
001658-10-7	ONS MSO LLC 2020 Incremental Term Loan 07/08/25		09/11/2020	DIRECT		3,312,529	3,345,989		4Z
001648-97-1	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		08/04/2020	DIRECT		16,278,654	16,570,930		3Z
001648-97-1	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		08/04/2020	Tax Free Exchange		39,412,996	39,609,221		3Z
001652-95-2	APEX ANALYTIX LLC Term Loan 08/18/26		08/18/2020	DIRECT		13,662,000	13,800,000		4Z
001656-04-0	MEDBIO LLC TERM LOANN A 08/31/26		08/31/2020	DIRECT		19,565,217	19,565,217		4Z
001659-47-1	WARRIOR ACQUISITION INC Initial Term Loan 09/16/26		09/16/2020	DIRECT		11,285,714	11,428,571		4Z
001659-55-1	WARRIOR ACQUISITION Revolver 09/16/26		09/22/2020	No Broker		474,000	480,000		4Z
001661-07-1	GABRIEL PATNERS LLC Closing Date Term Loan 09/21/26		09/21/2020	DIRECT		12,733,610	12,862,233		4Z
001662-14-5	CORNERSTONE ADVISORS OF ARIZON Initial Term Loan 09/24/26		09/24/2020	DIRECT		13,612,500	13,750,000		4Z
001661-18-7	World 50 Inc Incremental Term Loan 01/01/30		09/22/2020	DIRECT		8,646,098	8,777,765		4Z
00173@-AA-7	AMC BUYER LLC Delayed Draw Term Loan 11/01/24		09/22/2020	No Broker		442,601	442,601		2PL
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		07/01/2020	Interest Capitalization		263,965	263,965		5
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		08/31/2020	Interest Capitalization		51,824	51,824		3PL
02152#-AB-4	Alternative Logistics Technolo Revolver 02/24/26		09/24/2020	Interest Capitalization		29,046	29,046		3PL
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP Delayed Draw Term Loan 04/01/26		07/20/2020	No Broker		818,000	818,000		3PL
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		07/22/2020	Interest Capitalization		613,994	613,994		3PL
11132V-AQ-2	BROADSTREET PARTNERS INC 01/27/27		08/04/2020	RBC DAIN RAUSCHER INC.		3,136,000	3,200,000		4FE
20007*-AE-1	Comar Holding Company LLC First Amendment Delayed Draw T 06/18/24		07/31/2020	No Broker		456,671	461,284		3PL
20467@-AA-0	Complex Legal Services Inc Revolver 02/07/25		09/28/2020	No Broker		550,000	550,000		3PL
21720*-AA-3	COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25		07/01/2020	Interest Capitalization		60,326	60,326		5
22750J-AC-8	CROSS FINANCIAL CORP 08/19/27		08/19/2020	JP MORGAN SECURITIES		3,465,000	3,500,000		4FE
24022B-AB-5	DAYTONA HLDG CO LLC First Lien Delayed Draw Term L 04/01/26		07/01/2020	Interest Capitalization		49,768	49,768		2PL
269248-AA-4	E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24		07/01/2020	Interest Capitalization		401,917	401,917		5GI
34323*-AA-7	FLORIDA VEG INVS LLC SUB-UNSEC 12.000% 01/26/26		07/01/2020	Interest Capitalization		116,636	116,636		4Z
34965#-AA-6	Fortune International LLC Revolver 01/17/25		07/03/2020	No Broker		2,619,048	2,619,048		2PL
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		07/15/2020	No Broker		82,500	83,333		2PL
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		09/28/2020	No Broker		600,000	600,000		3PL
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		07/01/2020	Tax Free Exchange		2,462,371	2,462,371		3PL
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		09/15/2020	No Broker		24,674,250	25,050,000		3PL
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		07/01/2020	CHURCHILL ASSET MGMT/AGENCY		2,998,952	3,029,244		2PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		09/03/2020	No Broker		2,922,047	2,949,153		4PL
64802#-AA-0	New Pharm-Olam Holdings LLC Revolver 06/19/23		08/13/2020	No Broker		87,268	87,268		4PL
65960C-AB-0	NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24		08/14/2020	No Broker		2,700,000	2,700,000		4PL
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		07/01/2020	Interest Capitalization		32,757	32,757		4PL
81722K-AC-6	CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25		07/01/2020	Interest Capitalization		428,698	428,698		5PL
81722K-AD-4	CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25		07/01/2020	Interest Capitalization		40,515	40,515		5PL
83174#-AB-8	SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22		09/14/2020	No Broker		171,493	171,493		3PL
88023H-AD-2	TEMPO ACQUISITION LLC 10/01/26		08/28/2020	Tax Free Exchange		17,052,108	17,077,992		4FE
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		07/08/2020	No Broker		510,204	510,204		4PL
90372@-AA-7	US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/01/24		07/02/2020	Interest Capitalization		174,744	174,744		2PL
92974#-AA-3	WHCG MGMT-LLC SUB-UNSEC 10/31/24		07/01/2020	Interest Capitalization		80,124	80,124		4Z
BL3415-24-9	RYAN SPECIALTY GROUP LLC 07/23/27		07/23/2020	JP MORGAN SECURITIES		3,275,125	3,325,000		4FE
BL3425-25-5	MILANO ACQUISITION CORP 08/17/27		08/17/2020	JP MORGAN SECURITIES		14,355,000	14,500,000		4FE
BL3430-31-3	PLAZE INC 08/03/26		08/27/2020	GENERAL ELECTRIC CO		8,323,250	8,450,000		2FE
BL3443-08-4	VIRGIN MEDIA BRISTOL LLC 01/10/29		09/10/2020	JP MORGAN SECURITIES		26,521,125	26,925,000		3FE
BL3445-79-0	REYNOLDS GROUP HOLDINGS INC 02/16/26		09/17/2020	CREDIT SUISSE SECURITIES US LL		1,920,188	1,925,000		4FE
BL3450-45-1	HYLAND SOFTWARE INC 07/01/24		09/25/2020	CREDIT SUISSE SECURITIES US LL		3,362,344	3,375,000		4FE
BL3450-64-2	SOPHIA LP 09/23/27		09/23/2020	BANK OF AMERICA		16,500,313	16,625,000		4FE
BL3450-86-5	GLOBAL MEDICAL RESPONSE INC 09/24/25		09/24/2020	KKR CORPORATE LENDING LLC		9,800,000	10,000,000		4FE
BL3453-77-8	ALERA GROUP INTERMEDIATE 08/01/25		09/25/2020	JP MORGAN SECURITIES		3,283,000	3,350,000		4FE
C86658-AA-2	COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23		09/30/2020	Interest Capitalization		125,988	125,988		5PL
Z00069-93-2	SPECIALIST RESOURCES GLOBAL IN Initial Delayed Draw Term Loan 09/23/25		08/06/2020	No Broker		4,797,000	4,797,000		2Z
BL3423-91-2	CAMELOT FINANCE SA 10/31/26	C	09/22/2020	CITIGROUP GLOBAL MARKETS INC		6,029,971	6,060,000		4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						326,870,674	329,903,288		XXX
8399997. Total - Bonds - Part 3						7,110,124,401	7,074,025,411	11,446,392	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						7,110,124,401	7,074,025,411	11,446,392	XXX
886313-20-4	TIAA CHURCHILL MIDDLE MARKET C CLO I		07/06/2020	WELLS FARGO	5,000,000.000	5,000,000	0.00		6*
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,000,000	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
025932-86-4	AMERICAN FINANCIAL GROUP		09/08/2020	WELLS FARGO	1,000,000.000	25,000,000	0.00		2FE
084423-88-8	BERKLEY WR CORPORATION		09/16/2020	MORGAN STANLEY & CO. INC.	1,000,000.000	25,000,000	0.00		2FE
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						50,000,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						55,000,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						55,000,000	XXX		XXX
67079X-10-2	NUVEEN INVESTMENTS NUVEEN DYNAMIC MUN OPPORTUNITI		07/01/2020	BFDS BROKER	6,667.000	100,005			
87245P-61-9	T-C MONEY MARKET ADVISOR CLASS FD # 3482		07/31/2020	CONVERSION	16.130	16			
87245R-46-6	TIAA- CREF S/T BOND INDEX FUND FUND # 2797		08/31/2020	CONVERSION	0.974	10			
87249N-69-3	TIAA CREF LFCY INDX 2065 RET TIAA CREF LFCY INDX 2065		09/30/2020	BFDS BROKER	50,000.000	500,000			
87249N-71-9	TIAA CREF LFCY INDX 2065 PRM		09/30/2020	BFDS BROKER	50,000.000	500,000			
87249N-72-7	TIAA CREF LFCY INDX 2065 INS		09/30/2020	BFDS BROKER	350,000.000	3,500,000			
87249N-73-5	TIAA CREF LFCY INDX 2065 ADV		09/30/2020	BFDS BROKER	50,000.000	500,000			
87249N-74-3	TIAA CREF LIFECYCLE 2065 RTR		09/30/2020	BFDS BROKER	50,000.000	500,000			
87249N-75-0	TIAA CREF LIFECYCLE 2065 PRE		09/30/2020	BFDS BROKER	50,000.000	500,000			
87249N-76-8	TIAA CREF LIFCYCLE 2065 INS		09/30/2020	BFDS BROKER	350,000.000	3,500,000			
87249N-77-6	TIAA CREF LIFCYCLE 2065 ADV		09/30/2020	BFDS BROKER	50,000.000	500,000			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/30/2020	FEDERAL HOME LOAN BANK	16,531,830.000	1,653,183,000			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,663,283,031	XXX		XXX
001635-96-7	PHARM-OLAM INTERNATIONAL LLC Common Shares		07/01/2020	DIRECT	1,015.000	1,015			
88637@-10-4	TIAA-CREF Tuition Financing, LLC		09/30/2020	ISSUER	1.000	10,000,000			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,001,015	XXX		XXX
62869#-10-6	MYVEST CORPORATION		09/30/2020	CAPITAL CONTRIBUTION	0.000	407,512			
68062#-10-8	OLEUM HOLDING COMPANY, INC.		09/30/2020	CAPITAL CONTRIBUTION	0.000	303,826			
60407*-10-3	ND Properties, Inc.		06/30/2020	Issuer	68.000	11,905,518			
87226@-10-3	T-C Europe Holding, Inc.		06/30/2020	Issuer	1.000	79,060			
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						12,695,916	XXX		XXX
67073H-40-0	NUVEEN INVESTMENTS Nuveen Core Impact Bd Mng Acc		07/09/2020	BFDS BROKER	1,000,000.000	10,000,000			
9699999. Subtotal - Closed-End Funds						10,000,000	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,695,979,962	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,695,979,962	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,750,979,962	XXX		XXX
9999999 - Totals						8,861,104,363	XXX	11,446,392	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
				Redemption 100.0000																	
02265Q-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		08/21/2020			364,436	364,436	364,436	364,436						364,436				9,471	08/21/2021	1.
	VESSEL MANAGEMENT SERVIC US GOVT GUARANT																				
228027-AA-6	3.432% 08/15/36		08/15/2020	Call 100.0000		90,000	90,000	90,000	90,000						90,000				3,089	08/15/2036	1.
	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43																				
311995-E2-6	7.430% 05/01/23		07/08/2020	Paydown		145	217	211	409	65	(259)		(194)		216		(71)	(71)	6	05/01/2023	6*
36177N-5L-0	GN 794450 2.710% 12/15/29		09/01/2020	Paydown		1,067,293	1,067,293	1,067,293	1,067,293						1,067,293				19,286	12/15/2029	1.
36179A-SR-8	GN AC1428 2.690% 06/15/33		09/01/2020	Paydown		945,351	945,351	911,156	918,328		27,022		27,022		945,351				16,957	06/15/2033	1.
36179D-B8-2	GN AC3663 2.490% 06/15/35		09/01/2020	Paydown		1,550,860	1,550,860	1,498,519	1,508,967		41,894		41,894		1,550,860				25,749	06/15/2035	1.
3617A0-WA-0	GN A00641 3.130% 07/15/35		09/01/2020	Paydown		1,236,104	1,236,104	1,236,104	1,236,104						1,236,104				25,800	07/15/2035	1.
3617AC-CP-3	GNMA POOL BA0078 4.010% 03/15/44		09/01/2020	Paydown		374,759	374,759	423,228			(66,394)		(66,394)		374,759				10,978	03/15/2044	1.
3617BU-DK-2	GN BE1006 3.625% 01/15/43		09/01/2020	Paydown		119,951	119,951	122,950	122,739		(2,788)		(2,788)		119,951				2,900	01/15/2043	1.
361708-L5-9	GNMA POOL BX3948 3.000% 08/15/45		09/01/2020	Paydown		205,741	205,741	223,085			(17,344)		(17,344)		205,741				514	08/15/2045	1.
36180K-2K-6	GN AD7978 3.920% 05/15/33		09/01/2020	Paydown		143,585	143,585	143,288	143,304		281		281		143,585				3,753	05/15/2033	1.
36180U-Q4-4	GN AE2275 3.500% 01/15/32		09/01/2020	Paydown		264,397	264,397	254,999	257,688		6,709		6,709		264,397				6,171	01/15/2032	1.
36180W-E5-0	GN AE3756 4.900% 07/15/55		09/01/2020	Paydown		13,147	13,147	15,132	14,986		(1,840)		(1,840)		13,147				430	07/15/2055	1.
36180W-E6-8	GN AE3757 4.250% 01/15/39		09/01/2020	Paydown		154,430	154,430	154,913	154,769		(339)		(339)		154,430				4,377	01/15/2039	1.
36180W-EZ-4	GN AE3752 4.400% 09/15/50		09/01/2020	Paydown		34,008	34,008	35,381	35,295		(1,288)		(1,288)		34,008				998	09/15/2050	1.
36181D-XS-0	GN AE9689 4.600% 05/15/55		07/01/2020	Paydown		13,256,589	13,256,589	13,256,589	13,256,589						13,256,589				1,018,548	05/15/2055	1.
36181R-5Z-4	GN AF9864 4.250% 09/15/38		09/01/2020	Paydown		1,872,963	1,872,963	1,875,693	1,843,468		(2,729)		(2,729)		1,872,963				52,457	09/15/2038	1.
36181R-6A-8	GN AF9865 4.000% 03/15/34		09/01/2020	Paydown		522,823	522,823	533,279	530,313		(7,491)		(7,491)		522,823				13,946	03/15/2034	1.
36181R-6C-4	GN AF9867 4.740% 03/15/41		09/01/2020	Paydown		313,017	313,017	341,137	338,162		(25,145)		(25,145)		313,017				9,895	03/15/2041	1.
36181R-6E-0	GN AF9869 4.700% 03/15/41		09/01/2020	Paydown		125,739	125,739	134,629	133,716		(7,978)		(7,978)		125,739				3,941	03/15/2041	1.
36189E-PN-0	GN AP6729 4.450% 03/15/41		09/01/2020	Paydown		49,831	49,831	53,820	53,392		(3,561)		(3,561)		49,831				1,479	03/15/2041	1.
36189Y-XN-7	GN AO7885 3.470% 06/15/39		08/17/2020	Various		101,550,628	93,379,889	102,998,382	101,523,919		(223,655)		(223,655)		101,300,264		250,364	250,364	2,124,185	06/15/2039	1.
36194T-4T-0	GN AU6234 4.000% 04/15/37		09/01/2020	Paydown		471,100	471,100	507,243	502,155		(31,054)		(31,054)		471,100				12,566	04/15/2037	1.
36195W-XJ-2	GN AW7881 3.970% 02/15/37		09/01/2020	Paydown		801,071	801,071	853,141	845,789		(44,718)		(44,718)		801,071				21,208	02/15/2037	1.
36196L-LV-1	GN AX8440 3.340% 07/15/44		07/01/2020	Paydown		7,962,778	7,962,778	7,962,778	6,669,191						7,962,778				140,022	07/15/2044	1.
36196L-LV-1	GN AX8440 3.340% 07/15/44		07/30/2020	Tax Free Exchange		308,434,423	308,434,423	308,434,423	258,327,953						308,434,423				6,253,566	07/15/2044	1.
36196L-LW-9	GNMA POOL AX8441 3.340% 07/15/44		09/01/2020	Paydown		1,355,101	1,355,101	1,355,101							1,355,101				5,660	07/15/2044	1.
36202E-UR-8	G2 4192 4.500% 07/20/38		09/01/2020	Paydown		405,497	405,497	395,549	396,005		9,492		9,492		405,497				11,613	07/20/2038	1.
36202F-W3-6	G2 5166 3.000% 09/20/26		09/01/2020	Paydown		2,252	2,252	2,378	2,342		(90)		(90)		2,252				45	09/20/2026	1.
3620A2-UH-7	GN 717084 4.500% 05/15/39		09/01/2020	Paydown		729,332	729,332	744,944	744,074		(14,743)		(14,743)		729,332				22,117	05/15/2039	1.
3620AN-RW-2	GN 735001 4.000% 01/15/29		09/01/2020	Paydown		267,141	267,141	269,144	268,062		(921)		(921)		267,141				7,126	01/15/2029	1.
3620AS-VD-8	GN 738712 3.000% 09/15/26		09/01/2020	Paydown		14,929	14,929	15,638	15,443		(514)		(514)		14,929				295	09/15/2026	1.
3620C1-JZ-0	GN 745580 3.280% 06/15/39		09/01/2020	Paydown		209,064	209,064	191,648	194,474		14,589		14,589		209,064				4,573	06/15/2039	1.
36230M-ER-4	GN 752844 4.310% 05/15/29		09/01/2020	Paydown		128,679	128,679	128,679	128,679						128,679				3,699	05/15/2029	1.
36230M-ET-0	GN 752846 5.850% 07/15/38		09/01/2020	Paydown		1,706,135	1,706,135	1,706,135	1,705,832		303		303		1,706,135				66,568	07/15/2038	1.
36230M-EW-3	GN 752849 5.375% 02/15/37		09/01/2020	Paydown		378,735	378,735	378,735	378,735						378,735				13,577	02/15/2037	1.
36230M-FL-6	GN 752871 3.850% 07/15/36		09/01/2020	Paydown		27,931	27,931	27,232	27,379		552		552		27,931				717	07/15/2036	1.
36230M-FN-2	GN 752873 4.450% 07/15/38		09/01/2020	Paydown		213,719	213,719	213,719	213,719						213,719				6,342	07/15/2038	1.
36241K-AB-4	GN 781802 4.500% 12/15/33		09/01/2020	Paydown		130,550	130,550	127,144	127,423		3,127		3,127		130,550				3,866	12/15/2033	1.
36241K-WE-4	G2 782445 4.500% 10/20/38		09/01/2020	Paydown		284,866	284,866	270,089	270,685		14,181		14,181		284,866				8,412	10/20/2038	1.
36290W-J6-0	GN 619585 4.500% 09/15/33		09/01/2020	Paydown		39,542	39,542	38,510	38,607		935		935		39,542				1,186	09/15/2033	1.
36290Y-U3-0	GN 621702 4.500% 10/15/33		09/01/2020	Paydown		19,398	19,398	18,892	18,936		462		462		19,398				639	10/15/2033	1.
36296A-E4-2	GN 685155 6.350% 11/15/49		09/01/2020	Paydown		19,577	19,577	19,722	19,698		(121)		(121)		19,577				829	11/15/2049	1.
36296K-DL-3	GN 693207 6.400% 01/15/37		09/01/2020	Paydown		5,345,670	5,345,670	5,345,670	5,345,670						5,345,670				228,189	01/15/2037	1.
	GATE CAPITAL CAYMAN TWO US GOVT GUARANT			Redemption 100.0000																	
367333-AD-3	2.637% 12/02/21		09/02/2020			186,177	186,177	186,177	186,177						186,177				3,682	12/02/2021	1.
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		09/01/2020	Paydown		1,299,221	1,299,221	1,332,108	1,303,947		(4,726)		(4,726)		1,299,221				42,945	08/16/2039	1.
	GNR 2009-68 NP EXCH PAC-1-11 5.000%																				
38373A-WF-9	08/20/39		09/01/2020	Paydown		683,962	683,962	694,649	684,947		(985)		(985)		683,962				22,264	08/20/2039	1.
	GNR 2004-78 ZB CSTR DLY Z SEQ 5.589%																				
38373M-MC-1	09/16/46		09/01/2020	Paydown		51,819	51,819	50,370	51,116		703		703		51,819				1,925	09/16/2046	1.
	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 4.964%																				
38373M-NF-3	12/16/44		09/01/2020	Paydown		10,628	10,628	10,309	10,290		338		338		10,628				354	12/16/2044	1.
	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46																				
38373M-PD-6			09/01/2020	Paydown		4,764	4,764	4,764	4,764						4,764				166	12/16/2046	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.358% 04/16/47		09/01/2020	Paydown		53,608	53,608	53,608	53,608						53,608				1,916	04/16/2047	1
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		09/01/2020	Paydown		23,759	23,759	23,038	23,509		249		249		23,759				808	05/16/2046	1
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.759% 12/16/47		09/01/2020	Paydown		17,651	17,651	12,942	15,306		2,344		2,344		17,651				445	12/16/2047	1
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.224% 12/16/45		09/01/2020	Paydown		2,363,006	2,363,006	2,079,446	2,271,295		91,712		91,712		2,363,006				82,188	12/16/2045	1
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.583% 11/16/45		09/01/2020	Paydown		1,996,349	1,996,349	1,924,274	1,938,118		58,231		58,231		1,996,349				64,944	11/16/2045	1
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		09/01/2020	Paydown		1,539,896	1,539,896	996,601	1,299,871		240,025		240,025		1,539,896				35,485	05/16/2046	1
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		09/01/2020	Paydown		122,296	122,296	112,997	118,814		3,482		3,482		122,296				4,126	04/16/2046	1
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		09/01/2020	Paydown		88,103	88,103	77,186	81,236		6,867		6,867		88,103				2,728	08/16/2046	1
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		09/01/2020	Paydown		12,597	12,597	11,572	12,181		416		416		12,597				420	02/16/2048	1
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		09/01/2020	Paydown		954,676	954,676	950,645	950,771		3,905		3,905		954,676				34,294	04/16/2033	1
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		09/01/2020	Paydown		1,125,080	1,125,080	1,137,737	1,125,080						1,125,080				40,244	04/16/2033	1
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		09/01/2020	Paydown		365,778	365,778	365,606	365,526		251		251		365,778				13,080	05/16/2033	1
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		09/01/2020	Paydown		449,830	449,830	460,092	452,412		(2,582)		(2,582)		449,830				14,549	06/20/2033	1
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		09/01/2020	Paydown		1,023,684	1,023,684	1,030,977	1,023,786		(102)		(102)		1,023,684				33,450	06/20/2033	1
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		09/01/2020	Paydown		357,846	357,846	370,595	359,880		(2,034)		(2,034)		357,846				12,716	05/16/2033	1
38373R-KW-8	GNR 2001-30 Z Z SEQ 7.000% 06/20/31		08/01/2020	Paydown		521,680	521,680	488,260	514,298		7,382		7,382		521,680				26,140	06/20/2031	1
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		09/01/2020	Paydown		1,149,421	1,149,421	1,165,944	1,152,959		(3,537)		(3,537)		1,149,421				41,649	04/16/2033	1
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		09/01/2020	Paydown		752,271	752,271	756,150	752,134		137		137		752,271				26,518	03/16/2033	1
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		09/01/2020	Paydown		465,267	465,267	474,500	466,872		(1,605)		(1,605)		465,267				16,591	02/20/2033	1
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		09/01/2020	Paydown		65,891	65,891	57,531	62,904		2,987		2,987		65,891				1,902	03/20/2033	1
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		09/01/2020	Paydown		572,855	572,855	566,768	570,186		2,669		2,669		572,855				20,612	03/20/2033	1
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		09/01/2020	Paydown		775,587	775,587	772,112	772,231		3,356		3,356		775,587				28,817	04/16/2033	1
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		09/01/2020	Paydown		159,144	159,144	157,851	158,310		834		834		159,144				6,403	06/20/2032	1
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		09/01/2020	Paydown		1,884,640	1,884,640	1,890,621	1,884,640						1,884,640				68,104	01/16/2033	1
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		09/01/2020	Paydown		303,510	303,510	297,615	298,016		5,495		5,495		303,510				10,948	12/20/2032	1
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		09/01/2020	Paydown		619,841	619,841	615,280	615,524		4,318		4,318		619,841				22,981	12/16/2032	1
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.298% 11/16/42		09/01/2020	Paydown		4,793	4,793	4,882	4,821		(28)		(28)		4,793				201	11/16/2042	1
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		09/01/2020	Paydown		867,280	867,280	856,032	863,146		4,134		4,134		867,280				31,314	01/16/2033	1
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		09/01/2020	Paydown		155,543	155,543	154,644	154,840		704		704		155,543				5,618	01/20/2033	1
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		09/01/2020	Paydown		916,752	916,752	922,482	916,800		(48)		(48)		916,752				32,207	01/16/2033	1
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		09/01/2020	Paydown		354,442	354,442	357,211	354,442						354,442				13,025	06/16/2033	1
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		09/01/2020	Paydown		208,306	208,306	209,152	208,306						208,306				7,581	07/16/2033	1
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		09/01/2020	Paydown		1,009,107	1,009,107	1,022,757	1,010,018		(911)		(911)		1,009,107				33,018	06/20/2033	1
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		09/01/2020	Paydown		838,046	838,046	782,526	822,340		15,706		15,706		838,046				27,588	08/20/2033	1
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		09/01/2020	Paydown		1,126,819	1,126,819	1,138,439	1,131,684		(4,865)		(4,865)		1,126,819				33,103	10/20/2033	1
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		09/01/2020	Paydown		486,146	486,146	395,753	468,442		17,704		17,704		486,146				17,425	09/20/2033	1
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		09/01/2020	Paydown		1,695,452	1,695,452	1,555,047	1,655,783		39,669		39,669		1,695,452				54,561	10/20/2033	1
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		09/01/2020	Paydown		576,880	576,880	559,574	571,174		5,706		5,706		576,880				20,837	10/20/2033	1
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33		09/01/2020	Paydown		874,932	874,932	881,494	874,499		433		433		874,932				31,386	09/20/2033	1
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		09/01/2020	Paydown		586,421	586,421	577,341	577,849		8,572		8,572		586,421				20,962	10/20/2033	1
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		09/01/2020	Paydown		566,297	566,297	551,254	562,177		4,120		4,120		566,297				20,428	09/16/2033	1
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		09/01/2020	Paydown		738,474	738,474	681,242	721,732		16,742		16,742		738,474				24,231	10/20/2033	1
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		09/01/2020	Paydown		1,110,964	1,110,964	1,093,474	1,094,462		16,502		16,502		1,110,964				39,366	10/20/2033	1
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		09/01/2020	Paydown		1,062,218	1,062,218	1,108,026	1,070,078		(7,860)		(7,860)		1,062,218				42,010	04/20/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2008-30 PE EXCH PAC-1-11 5.500%																				
38374D-V2-2	04/20/38		09/01/2020	Paydown		251,230	251,230	257,785	252,702		(1,472)		(1,472)		251,230				9,085	04/20/2038	1.
	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33																				
38374E-BV-8			09/01/2020	Paydown		1,169,882	1,169,882	1,172,441	1,169,882						1,169,882				40,910	11/20/2033	1.
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		09/01/2020	Paydown		1,636,539	1,636,539	1,648,813	1,641,803		(5,264)		(5,264)		1,636,539				47,272	12/16/2033	1.
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		09/01/2020	Paydown		1,573,951	1,573,951	1,414,220	1,531,426		42,526		42,526		1,573,951				56,031	11/20/2033	1.
	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33																				
38374E-JS-7			09/01/2020	Paydown		608,833	608,833	604,219	604,424		4,409		4,409		608,833				21,689	11/20/2033	1.
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		09/01/2020	Paydown		1,106,840	1,106,840	1,015,526	1,084,305		22,535		22,535		1,106,840				39,218	11/20/2033	1.
	GNR 2003-107 MD EXCH PAC-1-11 5.500%																				
38374E-LR-6	11/16/33		09/01/2020	Paydown		674,278	674,278	667,763	668,104		6,174		6,174		674,278				25,033	11/16/2033	1.
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		09/01/2020	Paydown		814,921	814,921	804,766	805,323		9,598		9,598		814,921				28,946	11/20/2033	1.
	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33																				
38374E-VB-0			09/01/2020	Paydown		2,236,032	2,236,032	2,051,559	2,185,899		50,132		50,132		2,236,032				73,620	11/20/2033	1.
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		09/01/2020	Paydown		46,496	46,496	46,496	46,496						46,496				1,602	03/16/2046	1.
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		09/01/2020	Paydown		1,593,999	1,593,999	1,497,200	1,565,927		28,072		28,072		1,593,999				51,255	04/16/2034	1.
38374F-LL-6	GNR 2004-14 KH PAC-11 5.000% 02/20/34		09/01/2020	Paydown		721,795	721,795	679,840	709,550		12,245		12,245		721,795				23,814	02/20/2034	1.
	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34																				
38374F-SA-3			09/01/2020	Paydown		506,170	506,170	516,135	508,139		(1,969)		(1,969)		506,170				16,473	02/16/2034	1.
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		09/01/2020	Paydown		678,654	678,654	668,401	668,996		9,658		9,658		678,654				21,927	03/20/2034	1.
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		09/01/2020	Paydown		995,155	995,155	988,935	991,698		3,457		3,457		995,155				33,248	04/16/2034	1.
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		09/01/2020	Paydown		729,775	729,775	719,969	725,683		4,092		4,092		729,775				25,908	05/20/2034	1.
	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34																				
38374H-3Y-4			09/01/2020	Paydown		133,955	133,955	135,169	134,097		(143)		(143)		133,955				4,700	09/20/2034	1.
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		09/01/2020	Paydown		676,648	676,648	657,195	670,767		5,881		5,881		676,648				23,744	09/16/2034	1.
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		09/01/2020	Paydown		529,625	529,625	534,259	529,719		(94)		(94)		529,625				18,854	09/20/2034	1.
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		09/01/2020	Paydown		549,904	549,904	546,150	546,304		3,600		3,600		549,904				19,413	08/20/2034	1.
	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34																				
38374J-EE-2			09/01/2020	Paydown		669,312	669,312	663,874	666,451		2,861		2,861		669,312				23,636	09/20/2034	1.
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		09/01/2020	Paydown		2,780,235	2,780,235	2,595,148	2,739,873		40,361		40,361		2,780,235				89,789	07/20/2034	1.
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		09/01/2020	Paydown		414,158	414,158	403,538	404,098		10,060		10,060		414,158				13,319	10/20/2034	1.
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		09/01/2020	Paydown		808,320	808,320	806,930	806,836		1,483		1,483		808,320				28,974	11/20/2034	1.
	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34																				
38374J-PV-2			09/01/2020	Paydown		397,945	397,945	397,198	397,127		818		818		397,945				14,155	10/20/2034	1.
	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35																				
38374K-3N-1			09/01/2020	Paydown		458,082	458,082	465,240	459,183		(1,100)		(1,100)		458,082				16,332	04/16/2035	1.
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		09/01/2020	Paydown		2,006,694	2,006,694	1,979,102	1,993,642		13,052		13,052		2,006,694				63,720	03/20/2035	1.
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		09/01/2020	Paydown		751,880	751,880	695,314	736,378		15,502		15,502		751,880				24,117	01/20/2035	1.
	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35																				
38374L-EA-5			09/01/2020	Paydown		561,579	561,579	569,542	562,872		(1,293)		(1,293)		561,579				20,019	05/20/2035	1.
	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35																				
38374L-RC-7			09/01/2020	Paydown		910,962	910,962	908,685	908,673		2,289		2,289		910,962				29,206	06/20/2035	1.
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		09/01/2020	Paydown		346,274	346,274	347,423	346,274						346,274				12,291	09/20/2035	1.
	GNR 2005-79 E CSTR DLY SEQ 4.521% 12/16/47																				
38374M-AE-9			09/01/2020	Paydown		65,477	65,477	65,477	65,477						65,477				1,975	12/16/2047	1.
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		09/01/2020	Paydown		2,001,975	2,001,975	1,966,200	1,986,801		15,175		15,175		2,001,975				64,320	09/20/2035	1.
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		09/01/2020	Paydown		122,351	122,351	108,881	114,589		7,761		7,761		122,351				3,426	09/16/2045	1.
38374N-8A-8	GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40		08/01/2020	Paydown		633,736	633,736	632,586	632,550		1,186		1,186		633,736				21,788	04/16/2040	1.
	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46																				
38374N-8B-6			09/01/2020	Paydown		55,936	55,936	55,533	55,161		425		425		55,936				755	11/16/2046	1.
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		09/01/2020	Paydown		276,205	276,205	274,651	275,132		1,073		1,073		276,205				8,196	02/16/2039	1.
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		09/01/2020	Paydown		1,257,520	1,257,520	1,298,389	1,271,629		(14,109)		(14,109)		1,257,520				45,217	02/20/2039	1.
	GNR 2009-11 PB EXCH PAC-1-11 5.000%																				
38374T-JY-1	02/20/39		09/01/2020	Paydown		406,844	406,844	414,917	407,611		(767)		(767)		406,844				13,305	02/20/2039	1.
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		09/01/2020	Paydown		3,016,640	3,016,640	3,062,597	3,036,908		(20,267)		(20,267)		3,016,640				87,620	04/16/2039	1.
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		09/01/2020	Paydown		5,188,827	5,188,827	5,123,967	5,162,366		26,462		26,462		5,188,827				156,104	04/16/2039	1.
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		09/01/2020	Paydown		2,323,727	2,323,727	2,309,930	2,313,151		10,576		10,576		2,323,727				68,567	05/20/2039	1.
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		09/01/2020	Paydown		319,805	319,805	316,257	317,620		2,185		2,185		319,805				9,550	05/16/2039	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2009-46 PJ EXCH PAC-1-11 4.500%																				
38374U-S9-3	06/20/39		09/01/2020	Paydown		1,277,743	1,277,743	1,268,160	1,268,439		9,303		9,303		1,277,743				37,597	06/20/2039	1
38374Y-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		09/01/2020	Paydown		1,793,250	1,793,250	1,734,549	1,773,058		20,192		20,192		1,793,250				52,727	06/20/2039	1
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		09/01/2020	Paydown		2,142,772	2,142,772	2,181,610	2,170,507		(27,735)		(27,735)		2,142,772				62,997	03/20/2039	1
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		09/01/2020	Paydown		1,534,715	1,534,715	1,514,678	1,525,763		8,953		8,953		1,534,715				50,039	07/20/2039	1
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		09/01/2020	Paydown		1,528,770	1,528,770	1,538,803	1,528,071		699		699		1,528,770				49,287	07/20/2039	1
	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39																				
38374X-PE-9			09/01/2020	Paydown		1,732,978	1,732,978	1,743,809	1,733,175		(198)		(198)		1,732,978				51,172	03/20/2039	1
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		09/01/2020	Paydown		1,665,655	1,665,655	1,654,203	1,656,505		9,149		9,149		1,665,655				48,528	04/16/2039	1
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		09/01/2020	Paydown		2,019,582	2,019,582	2,035,360	2,022,172		(2,590)		(2,590)		2,019,582				60,297	04/20/2039	1
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		09/01/2020	Paydown		4,263,424	4,263,424	4,252,454	4,253,669		9,756		9,756		4,263,424				124,040	04/16/2039	1
38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.500% 07/20/40		09/01/2020	Paydown		211,742	211,742	221,800	214,691		(2,948)		(2,948)		211,742				7,146	07/20/2040	1
38374Y-E2-5	GNR 2010-87 LD PAC-1-11 4.500% 07/20/40		09/01/2020	Paydown		3,469,744	3,469,744	3,586,847	3,499,926		(30,182)		(30,182)		3,469,744				105,052	07/20/2040	1
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		09/01/2020	Paydown		378,222	378,222	394,060	383,711		(5,488)		(5,488)		378,222				11,534	07/20/2040	1
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		09/01/2020	Paydown		4,469,289	4,469,289	4,572,642	4,500,861		(31,572)		(31,572)		4,469,289				130,775	07/20/2040	1
	GNR 2010-85 PE EXCH PAC-1-11 4.500%																				
38374Y-US-0	07/20/40		09/01/2020	Paydown		2,855,784	2,855,784	2,945,027	2,875,419		(19,635)		(19,635)		2,855,784				82,783	07/20/2040	1
	GNR 2010-85 ME EXCH PAC-1-11 4.500%																				
38374Y-VE-0	07/20/40		09/01/2020	Paydown		3,423,744	3,423,744	3,540,900	3,447,628		(23,884)		(23,884)		3,423,744				100,303	07/20/2040	1
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		09/01/2020	Paydown		5,198,806	5,198,806	5,373,859	5,244,385		(45,579)		(45,579)		5,198,806				153,140	07/20/2040	1
38375A-FR-0	GNR 2009-122 ME EXCH 4.500% 12/20/39		09/01/2020	Paydown		3,142,172	3,142,172	3,033,516	3,115,853		26,320		26,320		3,142,172				92,977	12/20/2039	1
38375C-SE-1	GNR 2012-48 DE PAC-11 3.500% 04/20/42		09/01/2020	Paydown		401,302	401,302	420,693	410,659		(9,357)		(9,357)		401,302				10,280	04/20/2042	1
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		09/01/2020	Paydown		263,626	263,626	269,887	264,416		(790)		(790)		263,626				8,771	07/16/2023	1
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		09/01/2020	Paydown		353,864	353,864	352,980	352,959		906		906		353,864				11,509	10/20/2038	1
	GNR 2008-61 NB EXCH PAC-1-11 5.500%																				
38375D-KB-3	07/20/38		09/01/2020	Paydown		334,374	334,374	345,032	336,607		(2,233)		(2,233)		334,374				12,044	07/20/2038	1
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		09/01/2020	Paydown		2,981,458	2,981,458	2,862,432	2,903,951		77,506		77,506		2,981,458				81,642	05/16/2046	1
38375J-KY-0	GNR 2007-4 D CSTR SEQ 5.270% 08/16/40		09/01/2020	Paydown		440,886	440,886	436,370	439,684		1,202		1,202		440,886				14,014	08/16/2040	1
	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37																				
38375J-R4-9			09/01/2020	Paydown		235,983	235,983	243,375	238,951		(2,969)		(2,969)		235,983				7,799	05/16/2037	1
	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37																				
38375P-MQ-1			09/01/2020	Paydown		114,408	114,408	113,335	113,705		703		703		114,408				3,132	12/20/2037	1
	GNR 2008-50 NB EXCH PAC-1-11 5.500%																				
38375Q-YH-6	06/16/38		09/01/2020	Paydown		535,372	535,372	555,721	537,875		(2,503)		(2,503)		535,372				19,356	06/16/2038	1
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		09/01/2020	Paydown		635,513	635,513	664,011	641,606		(6,094)		(6,094)		635,513				24,513	08/20/2038	1
	GNR 2008-88 GW EXCH PAC-1-11 5.000%																				
38375Y-JZ-9	10/20/38		09/01/2020	Paydown		239,211	239,211	238,015	238,083		1,128		1,128		239,211				7,872	10/20/2038	1
	GNR 2008-79 DA EXCH PAC-1-11 5.000%																				
38375Y-NV-0	09/20/38		09/01/2020	Paydown		291,762	291,762	290,303	290,336		1,426		1,426		291,762				9,380	09/20/2038	1
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		09/01/2020	Paydown		873,199	873,199	900,487	874,571		(1,372)		(1,372)		873,199				28,343	08/20/2038	1
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		09/01/2020	Paydown		1,587,119	1,587,119	1,732,633	1,630,555		(43,437)		(43,437)		1,587,119				51,952	08/20/2039	1
	GNR 2009-89 PV EXCH PAC-1-11 5.000%																				
38376C-3H-0	10/20/39		09/01/2020	Paydown		1,579,338	1,579,338	1,603,028	1,582,516		(3,178)		(3,178)		1,579,338				51,673	10/20/2039	1
38376C-AW-9	GNR 2009-83 KM PAC-1-11 5.000% 09/20/39		09/01/2020	Paydown		1,224,897	1,224,897	1,243,653	1,227,244		(2,347)		(2,347)		1,224,897				40,140	09/20/2039	1
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		09/01/2020	Paydown		2,456,361	2,456,361	2,533,506	2,477,213		(20,853)		(20,853)		2,456,361				80,565	06/20/2039	1
38376C-QS-1	GNR 2009-77 CP PAC-1-11 5.000% 09/20/39		09/01/2020	Paydown		1,929,945	1,929,945	1,977,816	1,938,423		(8,479)		(8,479)		1,929,945				63,244	09/20/2039	1
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		09/01/2020	Paydown		1,149,581	1,149,581	1,156,406	1,149,155		426		426		1,149,581				37,395	09/20/2039	1
	GNR 2009-79 ME EXCH PAC-1-11 5.000%																				
38376C-XM-6	09/20/39		09/01/2020	Paydown		693,003	693,003	700,691	693,942		(939)		(939)		693,003				22,669	09/20/2039	1
38376E-CN-3	GNR 2009-88 MD PAC-11 5.000% 10/20/39		09/01/2020	Paydown		2,103,723	2,103,723	2,170,450	2,117,406		(13,684)		(13,684)		2,103,723				68,980	10/20/2039	1
38376E-S8-9	GNR 2009-109 LN PAC-1-11 5.000% 11/20/39		09/01/2020	Paydown		3,040,360	3,040,360	3,055,562	3,038,060		2,300		2,300		3,040,360				98,974	11/20/2039	1
	GNR 2009-108 WY EXCH PAC-1-11 5.000%																				
38376E-TL-9	11/20/39		09/01/2020	Paydown		5,556,044	5,556,044	5,611,604	5,560,757		(4,713)		(4,713)		5,556,044				184,705	11/20/2039	1
38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5.000% 11/20/39		09/01/2020	Paydown		3,121,375	3,121,375	3,211,114	3,138,948		(17,573)		(17,573)		3,121,375				106,493	11/20/2039	1
	GNR 2009-61 PE EXCH PAC-1-11 5.000%																				
38376F-GE-6	08/16/39		09/01/2020	Paydown		1,523,046	1,523,046	1,533,279	1,523,519		(473)		(473)		1,523,046				48,026	08/16/2039	1
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		09/01/2020	Paydown		2,656,042	2,656,042	2,627,822	2,643,863		12,179		12,179		2,656,042				86,406	08/20/2039	1
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		09/01/2020	Paydown		685,773	685,773	691,559	686,473		(700)		(700)		685,773				22,350	09/20/2039	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
38376J-PA-6	GNR 2009-101 LN PAC-1-11 5.000% 11/20/39		09/01/2020	Paydown		2,097,633	2,097,633	2,157,284	2,109,450		(11,817)		(11,817)		2,097,633				68,768	11/20/2039	1
38376J-VE-1	GNR 2009-103 KE EXCH PAC-1 5.000% 11/20/39		09/01/2020	Paydown		4,366,734	4,366,734	4,430,870	4,374,426		(7,693)		(7,693)		4,366,734				142,265	11/20/2039	1
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		09/01/2020	Paydown		837,277	837,277	828,905	833,185		4,092		4,092		837,277				24,799	11/20/2039	1
38376K-EY-3	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39		09/01/2020	Paydown		3,360,843	3,360,843	3,443,945	3,374,185		(13,342)		(13,342)		3,360,843				110,135	10/20/2039	1
38376K-FJ-5	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% 10/16/39		09/01/2020	Paydown		1,038,470	1,038,470	1,042,989	1,037,906		564		564		1,038,470				36,289	10/16/2039	1
38376K-TZ-4	GNR 2009-87 CG EXCH PAC-1-11 5.000% 10/20/39		09/01/2020	Paydown		2,490,801	2,490,801	2,537,892	2,499,284		(8,483)		(8,483)		2,490,801				81,650	10/20/2039	1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		09/01/2020	Paydown		300,390	300,390	293,077	295,209		2,694		2,694		300,390				3,739	08/16/2039	1
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		09/01/2020	Paydown		2,095,024	2,095,024	2,111,392	2,097,364		(2,340)		(2,340)		2,095,024				61,700	07/20/2040	1
38376L-MA-4	GNR 2011-83 PB PAC-1-11 4.000% 06/20/41		09/01/2020	Paydown		54,376	54,376	51,953	53,389		988		988		54,376				1,631	06/20/2041	1
38376P-2T-6	GNR 2009-124 LU EXCH PAC-1-11 5.000% 12/20/39		09/01/2020	Paydown		2,417,426	2,417,426	2,426,869	2,415,387		2,039		2,039		2,417,426				79,267	12/20/2039	1
38376P-4G-2	GNR 2009-127 PB PAC-1-11 5.000% 12/20/39		09/01/2020	Paydown		1,682,767	1,682,767	1,705,906	1,686,341		(3,573)		(3,573)		1,682,767				60,145	12/20/2039	1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		09/01/2020	Paydown		2,025,018	2,025,018	1,972,930	2,001,987		20,686		20,686		2,025,018				20,736	12/20/2039	1
38376P-MF-4	GNR 2009-118 WP PAC-1-11 4.500% 12/20/39		09/01/2020	Paydown		3,190,128	3,190,128	3,151,698	3,174,050		16,077		16,077		3,190,128				94,398	12/20/2039	1
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		09/01/2020	Paydown		1,181,713	1,181,713	1,078,602	1,148,245		33,468		33,468		1,181,713				34,939	12/20/2039	1
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		09/01/2020	Paydown		6,625,245	6,625,245	6,492,704	6,572,933		52,311		52,311		6,625,245				186,995	01/20/2040	1
38376T-GV-8	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40		09/01/2020	Paydown		3,199,467	3,199,467	3,109,107	3,168,213		31,254		31,254		3,199,467				93,907	01/20/2040	1
38376T-JC-7	GNR 2010-3 HP PAC-1-11 5.000% 01/20/40		09/01/2020	Paydown		4,343,096	4,343,096	4,383,676	4,346,220		(3,124)		(3,124)		4,343,096				140,555	01/20/2040	1
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		09/01/2020	Paydown		3,227,651	3,227,651	2,943,903	3,132,339		95,312		95,312		3,227,651				95,189	12/20/2039	1
38376T-VP-4	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40		09/01/2020	Paydown		3,207,326	3,207,326	3,233,887	3,209,239		(1,913)		(1,913)		3,207,326				104,230	01/16/2040	1
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		09/01/2020	Paydown		2,534,988	2,534,988	2,325,751	2,468,619		66,369		66,369		2,534,988				74,938	01/20/2040	1
38376V-3W-5	GNR 2010-19 PB EXCH PAC-1-11 5.000% 02/20/40		09/01/2020	Paydown		2,347,920	2,347,920	2,387,632	2,359,050		(11,130)		(11,130)		2,347,920				75,666	02/20/2040	1
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		09/01/2020	Paydown		2,190,636	2,190,636	2,138,391	2,171,257		19,380		19,380		2,190,636				58,121	02/20/2040	1
38376V-B7-1	GNR 2010-17 PN EXCH PAC-1-11 4.500% 02/16/40		09/01/2020	Paydown		2,315,649	2,315,649	2,220,128	2,287,773		27,876		27,876		2,315,649				65,802	02/16/2040	1
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		09/01/2020	Paydown		1,600,709	1,600,709	1,540,683	1,581,166		19,544		19,544		1,600,709				46,878	02/16/2040	1
38376V-E5-2	GNR 2010-23 BP PAC-1-11 4.500% 02/20/40		09/01/2020	Paydown		3,301,594	3,301,594	3,161,277	3,258,340		43,254		43,254		3,301,594				97,066	02/20/2040	1
38376V-FA-0	GNR 2010-20 NW EXCH AD PAC-1-11 5.000% 02/20/40		09/01/2020	Paydown		510,658	510,658	526,297	514,817		(4,159)		(4,159)		510,658				16,742	02/20/2040	1
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		09/01/2020	Paydown		1,274,790	1,274,790	1,159,874	1,235,959		38,831		38,831		1,274,790				37,478	02/20/2040	1
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		09/01/2020	Paydown		1,103,423	1,103,423	993,622	1,063,277		40,147		40,147		1,103,423				32,281	03/20/2040	1
38376W-D8-5	GNR 2010-35 JY PAC-1-11 4.500% 03/20/40		09/01/2020	Paydown		1,208,949	1,208,949	1,157,568	1,190,966		17,983		17,983		1,208,949				36,568	03/20/2040	1
38376W-FT-7	GNR 2010-14 DG EXCH PAC-1-11 4.500% 02/20/40		09/01/2020	Paydown		2,048,607	2,048,607	1,981,707	2,024,985		23,622		23,622		2,048,607				59,974	02/20/2040	1
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		09/01/2020	Paydown		5,135,067	5,135,067	4,771,091	5,012,392		122,675		122,675		5,135,067				149,147	02/20/2040	1
38376X-2R-3	GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40		09/01/2020	Paydown		1,578,511	1,578,511	1,627,346	1,589,866		(11,356)		(11,356)		1,578,511				51,517	04/20/2040	1
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		09/01/2020	Paydown		2,000,766	2,000,766	2,000,141	1,998,974		1,792		1,792		2,000,766				57,839	04/16/2040	1
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		09/01/2020	Paydown		3,076,719	3,076,719	2,913,268	3,018,663		58,056		58,056		3,076,719				90,453	03/20/2040	1
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		09/01/2020	Paydown		2,154,535	2,154,535	2,095,519	2,131,778		22,757		22,757		2,154,535				69,256	03/20/2040	1
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		09/01/2020	Paydown		1,673,809	1,673,809	1,648,090	1,662,612		11,197		11,197		1,673,809				13,326	03/20/2040	1
38376X-SE-4	GNR 2010-29 PE EXCH PAC-1-11 4.500% 03/20/40		09/01/2020	Paydown		2,459,983	2,459,983	2,351,878	2,426,322		33,661		33,661		2,459,983				72,009	03/20/2040	1
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		09/01/2020	Paydown		1,920,337	1,920,337	1,879,043	1,904,197		16,140		16,140		1,920,337				62,046	03/20/2040	1
38376X-XJ-7	GNR 2010-30 MU EXCH PAC-1-11 4.500% 03/20/40		09/01/2020	Paydown		1,373,440	1,373,440	1,382,561	1,373,898		(457)		(457)		1,373,440				40,441	03/20/2040	1
38376X-Y9-8	GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40		09/01/2020	Paydown		1,888,746	1,888,746	1,937,735	1,902,468		(13,722)		(13,722)		1,888,746				57,188	04/16/2040	1
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		09/01/2020	Paydown		1,474,054	1,474,054	1,467,144	1,469,886		4,168		4,168		1,474,054				44,048	04/16/2040	1
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		09/01/2020	Paydown		780,829	780,829	772,533	776,698		4,131		4,131		780,829				22,925	03/20/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2010-46 HY EXCH AD PAC-1-11 5.000%																				
38376Y-EQ-0	04/16/40		09/01/2020	Paydown		3,264,447	3,264,447	3,305,125	3,272,620		(8,173)		(8,173)		3,264,447				103,738	04/16/2040	1.
	GNR 2010-46 CY EXCH PAC-1-11 5.000%																				
38376Y-FK-2	04/20/40		09/01/2020	Paydown		122,974	122,974	124,088	123,196		(222)		(222)		122,974				4,612	04/20/2040	1.
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		09/01/2020	Paydown		963,987	963,987	1,060,876	991,776		(27,788)		(27,788)		963,987				28,272	04/20/2040	1.
	GNR 2010-47 PE EXCH PAC-1-11 4.500%																				
38376Y-S4-4	04/20/40		09/01/2020	Paydown		6,592,229	6,592,229	6,318,239	6,497,492		94,737		94,737		6,592,229				190,871	04/20/2040	1.
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		09/01/2020	Paydown		3,297,027	3,297,027	3,190,963	3,259,419		37,608		37,608		3,297,027				106,070	04/20/2040	1.
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		09/01/2020	Paydown		3,981,497	3,981,497	3,894,402	3,944,766		36,731		36,731		3,981,497				117,898	04/20/2040	1.
	GNR 2010-43 PD EXCH PAC-1-11 4.500%																				
38376Y-YL-9	04/20/40		09/01/2020	Paydown		3,283,545	3,283,545	3,174,777	3,242,825		40,720		40,720		3,283,545				95,060	04/20/2040	1.
38377D-EE-2	GNR 2010-99 NJ SC PAC-11 4.000% 07/20/40		09/01/2020	Paydown		1,931,239	1,931,239	1,930,937	1,929,044		2,195		2,195		1,931,239				50,358	07/20/2040	1.
	GNR 2010-99 QL EXCH PAC-1-11 4.000%																				
38377D-HH-2	08/20/40		09/01/2020	Paydown		5,266,657	5,266,657	5,246,907	5,253,167		13,490		13,490		5,266,657				137,663	08/20/2040	1.
	GNR 2010-104 PC EXCH PAC-11 4.500% 08/20/40																				
38377D-YD-2			09/01/2020	Paydown		439,478	439,478	450,740	442,201		(2,722)		(2,722)		439,478				14,832	08/20/2040	1.
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		09/01/2020	Paydown		711,669	711,669	738,357	719,117		(7,448)		(7,448)		711,669				21,815	05/16/2040	1.
38377E-AN-4	GNR 2010-41 MQ PAC-1-11 4.500% 04/20/40		09/01/2020	Paydown		1,793,393	1,793,393	1,795,915	1,793,393						1,793,393				55,906	04/20/2040	1.
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		09/01/2020	Paydown		1,733,505	1,733,505	1,650,622	1,706,340		27,165		27,165		1,733,505				50,170	04/20/2040	1.
	GNR 2010-41 LQ EXCH PAC-1-11 5.000%																				
38377E-DE-1	04/20/40		09/01/2020	Paydown		1,648,514	1,648,514	1,664,226	1,649,828		(1,315)		(1,315)		1,648,514				53,035	04/20/2040	1.
38377E-RJ-5	GNR 2010-67 GQ PAC-1-11 4.500% 05/20/40		09/01/2020	Paydown		420,449	420,449	422,025	420,252		197		197		420,449				14,190	05/20/2040	1.
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		09/01/2020	Paydown		619,936	619,936	605,794	613,946		5,990		5,990		619,936				18,032	05/20/2040	1.
38377E-ZM-9	GNR 2010-57 PE PAC-1-11 4.500% 05/20/40		09/01/2020	Paydown		3,487,992	3,487,992	3,414,962	3,458,596		29,396		29,396		3,487,992				100,692	05/20/2040	1.
	GNR 2010-61 ME EXCH PAC-1-11 4.500%																				
38377F-EE-7	05/20/40		09/01/2020	Paydown		2,748,239	2,748,239	2,916,569	2,809,842		(61,602)		(61,602)		2,748,239				79,402	05/20/2040	1.
	GNR 2010-61 PE EXCH PAC-1-11 4.500%																				
38377F-FL-0	05/20/40		09/01/2020	Paydown		2,503,645	2,503,645	2,508,339	2,501,010		2,634		2,634		2,503,645				73,549	05/20/2040	1.
	GNR 2010-61 CG EXCH PAC-1-11 4.500%																				
38377F-FY-2	05/20/40		09/01/2020	Paydown		1,573,599	1,573,599	1,577,533	1,572,324		1,275		1,275		1,573,599				48,633	05/20/2040	1.
38377F-LX-7	GNR 2010-56 PE PAC-1-11 4.500% 05/20/40		09/01/2020	Paydown		301,358	301,358	292,882	298,241		3,117		3,117		301,358				10,171	05/20/2040	1.
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		09/01/2020	Paydown		1,282,116	1,282,116	1,248,461	1,269,421		12,695		12,695		1,282,116				37,830	05/20/2040	1.
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		09/01/2020	Paydown		2,953,086	2,953,086	2,879,259	2,924,948		28,138		28,138		2,953,086				85,250	05/20/2040	1.
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		09/01/2020	Paydown		1,575,075	1,575,075	1,665,089	1,604,979		(29,904)		(29,904)		1,575,075				46,326	02/20/2040	1.
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		09/01/2020	Paydown		1,390,436	1,390,436	1,310,943	1,363,394		27,042		27,042		1,390,436				40,847	06/20/2040	1.
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		09/01/2020	Paydown		2,046,051	2,046,051	2,069,948	2,051,519		(5,468)		(5,468)		2,046,051				59,921	07/20/2040	1.
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		09/01/2020	Paydown		2,508,206	2,508,206	2,546,613	2,514,284		(6,078)		(6,078)		2,508,206				73,683	06/20/2040	1.
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		09/01/2020	Paydown		3,810,271	3,810,271	3,758,326	3,783,255		27,016		27,016		3,810,271				111,840	06/20/2040	1.
	GNR 2010-76 ME EXCH PAC-1-11 4.500%																				
38377G-N6-2	06/20/40		09/01/2020	Paydown		2,715,149	2,715,149	2,707,512	2,708,354		6,795		6,795		2,715,149				78,706	06/20/2040	1.
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		09/01/2020	Paydown		589,661	589,661	579,723	585,559		4,103		4,103		589,661				16,184	06/20/2040	1.
38377G-RZ-4	GNR 2010-68 PE PAC-1-11 4.500% 06/20/40		09/01/2020	Paydown		12,022,813	12,022,813	11,994,634	11,994,504		28,308		28,308		12,022,813				353,403	06/20/2040	1.
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		09/01/2020	Paydown		1,139,448	1,139,448	1,127,697	1,133,888		5,560		5,560		1,139,448				33,370	06/20/2040	1.
38377J-4D-2	GNR 2010-113 B SEQ 4.500% 09/20/40		09/01/2020	Paydown		1,213,169	1,213,169	1,373,913	1,265,248		(52,080)		(52,080)		1,213,169				35,022	09/20/2040	1.
38377J-4H-3	GNR 2010-113 EB SEQ 4.500% 09/20/40		09/01/2020	Paydown		2,246,666	2,246,666	2,544,349	2,339,946		(93,280)		(93,280)		2,246,666				66,088	09/20/2040	1.
	GNR 2010-107 LY AD PAC-1-11 4.500% 08/20/40																				
38377J-FM-0			09/01/2020	Paydown		10,641,794	10,641,794	10,907,839	10,707,424		(65,631)		(65,631)		10,641,794				322,890	08/20/2040	1.
38377J-GJ-6	GNR 2010-107 QY PAC-1-11 4.000% 08/20/40		09/01/2020	Paydown		486,110	486,110	488,540	486,222		(113)		(113)		486,110				14,583	08/20/2040	1.
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		09/01/2020	Paydown		1,317,571	1,317,571	1,343,562	1,326,015		(8,444)		(8,444)		1,317,571				39,941	09/16/2040	1.
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		09/01/2020	Paydown		4,542,903	4,542,903	4,697,645	4,585,044		(42,141)		(42,141)		4,542,903				131,689	08/20/2040	1.
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		09/01/2020	Paydown		1,980,730	1,980,730	1,959,957	1,970,741		9,989		9,989		1,980,730				22,335	08/20/2040	1.
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		09/01/2020	Paydown		1,412,364	1,412,364	1,384,999	1,401,102		11,262		11,262		1,412,364				41,535	08/20/2040	1.
38377K-FQ-8	GNR 2010-115 PY PAC-1-11 4.000% 09/20/40		09/01/2020	Paydown		4,639,705	4,639,705	4,691,901	4,647,205		(7,501)		(7,501)		4,639,705				120,805	09/20/2040	1.
38377K-FZ-8	GNR 2010-115 TY PAC-1-11 4.000% 09/20/40		09/01/2020	Paydown		3,778,353	3,778,353	3,812,594	3,783,253		(4,901)		(4,901)		3,778,353				98,377	09/20/2040	1.
	GNR 2010-112 PE EXCH PAC-1-11 4.500%																				
38377K-L2-4	09/20/40		09/01/2020	Paydown		9,978,212	9,978,212	10,417,877	10,109,448		(131,236)		(131,236)		9,978,212				292,288	09/20/2040	1.
38377K-VK-3	GNR 2010-121 PE PAC-1-11 4.000% 09/20/40		09/01/2020	Paydown		5,572,795	5,572,795	5,633,748	5,586,455		(13,660)		(13,660)		5,572,795				146,199	09/20/2040	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40																				
38377L-2C-1			09/01/2020	Paydown		1,325,020	1,325,020	1,200,282	1,284,123		40,897		40,897		1,325,020				34,470	10/20/2040	1
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		09/01/2020	Paydown		4,403,692	4,403,692	4,409,196	4,403,692						4,403,692				117,404	10/16/2040	1
38377M-ND-4	GNR 2010-138 PB PAC-1-11 4.000% 10/20/40		09/01/2020	Paydown		187,424	187,424	193,281	189,240		(1,816)		(1,816)		187,424				5,623	10/20/2040	1
	GNR 2010-164 LP EXCH AD PAC-1 4.250%																				
38377N-3J-1	12/20/40		09/01/2020	Paydown		5,470,708	5,470,708	5,144,175	5,352,805		117,903		117,903		5,470,708				150,924	12/20/2040	1
38377N-ER-1	GNR 2010-152 PN PAC-1-11 4.000% 11/20/40		09/01/2020	Paydown		1,646,109	1,646,109	1,618,845	1,634,233		11,876		11,876		1,646,109				42,929	11/20/2040	1
38377N-G2-4	GNR 2010-157 GL PAC-11 4.000% 12/20/40		09/01/2020	Paydown		1,203,892	1,203,892	1,103,443	1,166,782		37,111		37,111		1,203,892				32,031	12/20/2040	1
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		09/01/2020	Paydown		2,758,480	2,758,480	2,717,103	2,740,609		17,871		17,871		2,758,480				81,573	12/16/2040	1
	GNR 2010-157 EL EXCH PAC-11 4.000% 12/20/40																				
38377N-L4-4			09/01/2020	Paydown		9,111,276	9,111,276	8,274,177	8,830,492		280,784		280,784		9,111,276				237,257	12/20/2040	1
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		09/01/2020	Paydown		13,313,248	13,313,248	13,460,145	13,356,826		(43,578)		(43,578)		13,313,248				347,195	11/20/2040	1
	GNR 2010-145 PM EXCH PAC-11 4.000% 11/20/40																				
38377N-QC-1			09/01/2020	Paydown		1,643,920	1,643,920	1,622,343	1,634,535		9,385		9,385		1,643,920				42,872	11/20/2040	1
38377N-QP-2	GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40		09/01/2020	Paydown		983,445	983,445	980,371	981,055		2,390		2,390		983,445				25,647	11/20/2040	1
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		09/01/2020	Paydown		1,373,409	1,373,409	1,246,154	1,336,161		37,248		37,248		1,373,409				35,228	12/16/2040	1
	GNR 2010-167 EL EXCH PAC-11 4.000% 12/16/40																				
38377N-XT-6			09/01/2020	Paydown		7,907,017	7,907,017	7,363,409	7,727,727		179,290		179,290		7,907,017				202,666	12/16/2040	1
	GNR 2011-26 LG EXCH PAC-1-11 4.500%																				
38377Q-DD-6	02/20/41		09/01/2020	Paydown		2,201,787	2,201,787	2,152,591	2,179,673		22,114		22,114		2,201,787				64,703	02/20/2041	1
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		09/01/2020	Paydown		2,357,400	2,357,400	2,232,163	2,314,143		43,257		43,257		2,357,400				67,983	02/16/2041	1
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		09/01/2020	Paydown		489,473	489,473	464,846	480,915		8,558		8,558		489,473				14,238	02/20/2041	1
38377Q-P4-3	GNR 2011-37 KC PAC-1-11 4.000% 03/20/41		09/01/2020	Paydown		1,024,297	1,024,297	969,081	1,006,240		18,058		18,058		1,024,297				26,780	03/20/2041	1
	GNR 2011-18 NC EXCH PAC-11 4.000% 02/20/41																				
38377Q-PA-9			09/01/2020	Paydown		1,016,707	1,016,707	926,474	986,989		29,718		29,718		1,016,707				26,549	02/20/2041	1
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		09/01/2020	Paydown		1,521,307	1,521,307	1,470,439	1,501,962		19,345		19,345		1,521,307				43,743	02/16/2041	1
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		09/01/2020	Paydown		860,293	860,293	906,115	875,176		(14,883)		(14,883)		860,293				25,705	02/20/2041	1
	GNR 2011-44 PD EXCH PAC-1-11 4.000%																				
38377Q-XC-6	03/20/41		09/01/2020	Paydown		1,613,052	1,613,052	1,491,821	1,572,761		40,291		40,291		1,613,052				41,991	03/20/2041	1
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		09/01/2020	Paydown		3,203,133	3,203,133	3,309,950	3,229,937		(26,804)		(26,804)		3,203,133				93,640	03/20/2041	1
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		09/01/2020	Paydown		2,494,574	2,494,574	2,260,318	2,418,220		76,355		76,355		2,494,574				65,382	12/20/2040	1
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		09/01/2020	Paydown		1,814,535	1,814,535	1,770,305	1,797,841		16,693		16,693		1,814,535				52,587	12/16/2040	1
38377R-DW-2	GNR 2010-158 ME PAC-11 4.500% 12/16/40		09/01/2020	Paydown		1,683,113	1,683,113	1,626,834	1,664,058		19,055		19,055		1,683,113				48,771	12/16/2040	1
38377R-HU-2	GNR 2010-163 MC PAC-1-11 4.000% 12/16/40		09/01/2020	Paydown		1,662,558	1,662,558	1,566,441	1,625,278		37,280		37,280		1,662,558				49,072	12/16/2040	1
	GNR 2010-166 KB EXCH AD PAC-11 4.500%																				
38377R-K4-6	12/16/40		09/01/2020	Paydown		1,302,582	1,302,582	1,270,221	1,288,301		14,282		14,282		1,302,582				38,409	12/16/2040	1
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		09/01/2020	Paydown		1,247,737	1,247,737	1,126,473	1,207,328		40,410		40,410		1,247,737				32,597	12/20/2040	1
	GNR 2010-160 PT EXCH PAC-11 4.000% 12/20/40																				
38377R-NH-4			09/01/2020	Paydown		9,629,380	9,629,380	9,527,068	9,582,067		47,313		47,313		9,629,380				252,244	12/20/2040	1
	GNR 2010-162 PH EXCH AD PAC-11 4.500%																				
38377R-QQ-1	12/20/40		09/01/2020	Paydown		1,677,749	1,677,749	1,656,253	1,667,559		10,191		10,191		1,677,749				56,624	12/20/2040	1
	GNR 2010-162 QL EXCH PAC-11 4.500% 12/16/40																				
38377R-TS-4			09/01/2020	Paydown		4,154,440	4,154,440	4,035,000	4,108,271		46,169		46,169		4,154,440				117,012	12/16/2040	1
38377R-V6-9	GNR 2010-165 PC PAC-1-11 4.000% 12/20/40		09/01/2020	Paydown		11,536,369	11,536,369	11,310,276	11,442,042		94,327		94,327		11,536,369				300,856	12/20/2040	1
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		09/01/2020	Paydown		10,577,266	10,577,266	10,277,634	10,445,680		131,586		131,586		10,577,266				274,614	12/16/2040	1
	GNR 2011-23 MB EXCH AD PAC-11 4.500%																				
38377T-2K-6	02/16/41		09/01/2020	Paydown		243,308	243,308	247,946	244,803		(1,495)		(1,495)		243,308				8,212	02/16/2041	1
	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41																				
38377T-A4-3			09/01/2020	Paydown		1,820,495	1,820,495	1,756,778	1,795,849		24,646		24,646		1,820,495				52,973	02/20/2041	1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		09/01/2020	Paydown		56,151	56,151	61,896	57,602		(1,916)		(1,916)		56,151				699	05/20/2040	1
	GNR 2011-13 KB EXCH PAC-1-11 4.000%																				
38377T-DR-9	01/20/41		09/01/2020	Paydown		1,577,821	1,577,821	1,428,422	1,524,653		53,168		53,168		1,577,821				41,199	01/20/2041	1
	GNR 2011-2 MB EXCH PAC-1-11 4.500% 01/20/41																				
38377T-FL-0			09/01/2020	Paydown		1,247,507	1,247,507	1,220,413	1,236,642		10,865		10,865		1,247,507				38,929	01/20/2041	1
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		09/01/2020	Paydown		1,397,835	1,397,835	1,485,221	1,425,887		(28,052)		(28,052)		1,397,835				41,767	01/20/2041	1
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		09/01/2020	Paydown		1,353,830	1,353,830	1,259,901	1,322,247		31,583		31,583		1,353,830				7,532	02/20/2041	1
38377T-M6-5	GNR 2011-24 PB PAC-1-11 4.000% 02/20/41		09/01/2020	Paydown		3,426,591	3,426,591	3,086,609	3,327,024		99,567		99,567		3,426,591				88,364	02/20/2041	1
38377T-R3-7	GNR 2011-24 PG PAC-1-11 4.000% 02/20/41		09/01/2020	Paydown		2,005,319	2,005,319	1,822,334	1,947,721		57,598		57,598		2,005,319				52,203	02/20/2041	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		09/01/2020	Paydown		1,132,949	1,132,949	1,183,818	1,147,196		(14,247)		(14,247)		1,132,949				33,180	02/20/2041	1
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		09/01/2020	Paydown		1,501,875	1,501,875	1,413,640	1,471,621		30,253		30,253		1,501,875				42,803	02/16/2041	1
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		09/01/2020	Paydown		2,672,779	2,672,779	2,587,585	2,638,391		34,389		34,389		2,672,779				79,168	04/20/2041	1
38377U-B4-9	GNR 2011-41 MP EXCH PAC-1-11 4.000% 03/20/41		09/01/2020	Paydown		1,565,657	1,565,657	1,489,087	1,536,699		28,958		28,958		1,565,657				44,529	03/20/2041	1
38377U-D4-7	GNR 2011-50 AY AD PAC-1-11 4.000% 02/20/41		09/01/2020	Paydown		3,814,707	3,814,707	3,771,791	3,798,151		16,555		16,555		3,814,707				99,061	02/20/2041	1
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		09/01/2020	Paydown		2,514,129	2,514,129	2,461,489	2,495,592		18,537		18,537		2,514,129				73,158	03/16/2041	1
38377U-HP-6	GNR 2011-40 PE PAC-11 4.500% 03/20/41		09/01/2020	Paydown		716,361	716,361	691,624	707,377		8,984		8,984		716,361				22,528	03/20/2041	1
38377U-HU-5	GNR 2011-40 ME PAC-1-11 4.500% 03/16/41		09/01/2020	Paydown		1,330,044	1,330,044	1,285,831	1,313,972		16,072		16,072		1,330,044				39,461	03/16/2041	1
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		09/01/2020	Paydown		103,633	103,633	100,265	100,611		3,022		3,022		103,633				3,177	04/20/2041	1
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		09/01/2020	Paydown		3,355,316	3,355,316	3,076,546	3,251,928		103,388		103,388		3,355,316				47,644	04/20/2041	1
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		09/01/2020	Paydown		622,543	622,543	589,763	611,662		10,881		10,881		622,543				16,306	03/16/2041	1
38377U-ST-6	GNR 2011-32 LB SC PAC-11 4.000% 03/20/41		09/01/2020	Paydown		1,325,027	1,325,027	1,291,850	1,313,565		11,462		11,462		1,325,027				34,408	03/20/2041	1
38377U-XT-0	GNR 2011-41 PB SC PAC-1-11 4.000% 01/20/41		09/01/2020	Paydown		1,709,105	1,709,105	1,593,206	1,670,237		38,868		38,868		1,709,105				44,074	01/20/2041	1
38377V-3L-8	GNR 2011-71 WL PAC-1-11 4.000% 05/20/41		09/01/2020	Paydown		2,851,840	2,851,840	2,725,290	2,804,797		47,043		47,043		2,851,840				73,295	05/20/2041	1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		09/01/2020	Paydown		1,468,151	1,468,151	1,323,869	1,405,526		57,747		57,747		1,468,151				11,841	04/20/2041	1
38377V-HB-5	GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41		09/01/2020	Paydown		1,284,519	1,284,519	1,243,173	1,269,145		15,374		15,374		1,284,519				37,539	04/16/2041	1
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		09/01/2020	Paydown		3,019,660	3,019,660	2,887,868	2,968,751		50,909		50,909		3,019,660				88,791	04/20/2041	1
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		09/01/2020	Paydown		1,629,856	1,629,856	1,482,959	1,576,236		53,620		53,620		1,629,856				49,863	04/16/2041	1
38377V-RK-4	GNR 2011-56 PE PAC-1-11 4.500% 04/16/41		09/01/2020	Paydown		2,157,999	2,157,999	2,099,581	2,134,805		23,194		23,194		2,157,999				65,412	04/16/2041	1
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		09/01/2020	Paydown		3,689,989	3,689,989	3,349,906	3,561,930		128,058		128,058		3,689,989				106,913	04/16/2041	1
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		09/01/2020	Paydown		1,304,938	1,304,938	1,287,810	1,298,124		6,814		6,814		1,304,938				38,933	05/16/2041	1
38377W-AB-0	GNR 2011-73 PB PAC-11 4.500% 05/16/41		09/01/2020	Paydown		1,569,980	1,569,980	1,576,849	1,570,494		(514)		(514)		1,569,980				45,825	05/16/2041	1
38377W-BC-7	GNR 2011-73 LU SUP 4.000% 05/20/41		09/01/2020	Paydown		3,036,586	3,036,586	2,851,544	2,999,261		37,325		37,325		3,036,586				78,370	05/20/2041	1
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		09/01/2020	Paydown		1,343,844	1,343,844	1,484,948	1,392,445		(48,601)		(48,601)		1,343,844				39,112	05/16/2041	1
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		09/01/2020	Paydown		1,205,387	1,205,387	1,228,726	1,211,879		(6,492)		(6,492)		1,205,387				8,159	07/20/2041	1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		09/01/2020	Paydown		2,193,770	2,193,770	1,968,547	2,102,915		90,855		90,855		2,193,770				19,134	09/16/2041	1
38377X-HR-6	GNR 2011-111 CE PAC-1-11 4.000% 08/20/41		09/01/2020	Paydown		1,318,795	1,318,795	1,384,735	1,339,782		(20,987)		(20,987)		1,318,795				36,062	08/20/2041	1
38377X-JF-0	GNR 2011-114 NC EXCH PAC-1-11 4.000% 08/16/41		09/01/2020	Paydown		1,470,882	1,470,882	1,423,079	1,451,841		19,041		19,041		1,470,882				38,513	08/16/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		09/01/2020	Paydown		12,280	12,280	12,631	12,522		(243)		(243)		12,280				201	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		09/01/2020	Paydown		2,359	2,359	2,509	2,428		(70)		(70)		2,359				54	05/20/2039	1
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		09/01/2020	Paydown		838,354	838,354	892,061	857,552		(19,198)		(19,198)		838,354				21,678	07/20/2040	1
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		09/01/2020	Paydown		2,909,380	2,909,380	2,838,510	2,880,500		28,880		28,880		2,909,380				41,401	12/20/2041	1
38378C-2X-4	GNR 2012-24 MP PAC-11 3.500% 02/20/42		09/01/2020	Paydown		300,971	300,971	296,551	298,837		2,134		2,134		300,971				7,889	02/20/2042	1
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		09/01/2020	Paydown		2,182,139	2,182,139	2,144,646	2,164,637		17,502		17,502		2,182,139				12,057	12/20/2041	1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		09/01/2020	Paydown		3,418,158	3,418,158	3,245,729	3,347,090		71,068		71,068		3,418,158				30,198	01/20/2042	1
38378C-ET-0	GNR 2012-10 PB AD PAC-11 4.000% 01/20/42		09/01/2020	Paydown		834,586	834,586	878,956	848,653		(14,066)		(14,066)		834,586				20,960	01/20/2042	1
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		09/01/2020	Paydown		1,585,786	1,585,786	1,544,245	1,568,121		17,665		17,665		1,585,786				36,376	01/20/2042	1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		09/01/2020	Paydown		7,839,942	7,839,942	7,672,167	7,767,718		72,224		72,224		7,839,942				179,456	01/20/2042	1
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		09/01/2020	Paydown		2,826,552	2,826,552	2,902,825	2,855,055		(28,504)		(28,504)		2,826,552				15,191	03/20/2042	1
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		09/01/2020	Paydown		4,264,965	4,264,965	4,144,191	4,217,025		47,940		47,940		4,264,965				60,255	03/20/2042	1
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		09/01/2020	Paydown		6,069,393	6,069,393	5,882,288	5,978,588		90,805		90,805		6,069,393				33,444	02/20/2042	1
38378D-Y4-1	GNR 2012-32 CE PAC-11 3.500% 03/20/42		09/01/2020	Paydown		424,210	424,210	443,929	432,359		(8,150)		(8,150)		424,210				11,136	03/20/2042	1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		09/01/2020	Paydown		767,087	767,087	787,931	771,437		(8,472)		(8,472)		767,087				6,694	05/20/2042	1
38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.500% 05/20/42		09/01/2020	Paydown		1,885,788	1,885,788	1,993,043	1,935,362		(49,574)		(49,574)		1,885,788				48,449	05/20/2042	1
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		09/01/2020	Paydown		3,426	3,426	3,409	3,411		16		16		3,426				34	08/16/2042	1
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		09/01/2020	Paydown		2,031,739	2,031,739	2,198,088	2,117,123		(85,383)		(85,383)		2,031,739				67,222	05/20/2040	1
38378W-PJ-6	GNR 2013-113 UY SEQ 3.000% 08/20/43		09/01/2020	Paydown		471,746	471,746	405,701	440,374		31,372		31,372		471,746				10,614	08/20/2043	1
3837H0-G5-6	GNR 1997-4 ZA Z 7.500% 03/16/27		09/01/2020	Paydown		23,999	23,999	21,690	23,638		362		362		23,999				1,235	03/16/2027	1
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		09/01/2020	Paydown		85,262	85,262	77,862	83,742		1,521		1,521		85,262				3,820	08/20/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	GNR 2018-128 SA SC IO INV NTL PT 6.094%																				
38381A-AJ-5	03/20/41		09/20/2020	Paydown				649,116	570,202		(570,202)		(570,202)						153,362	03/20/2041	1.
	AID-INDONESIA US GOVT GUARANT 7.210%			Redemption 100.0000																	
455780-AE-6	07/01/23		07/01/2020			742,861	742,861	731,630	741,118		1,743		1,743		742,861				53,560	07/01/2023	1.
	KING INTL LEASING LLC US GOVT GUARANT			Redemption 100.0000																	
49549C-AA-6	2.754% 10/15/22		07/15/2020			57,044	57,044	57,044	57,044						57,044				1,178	10/15/2022	1.
	OVERSEAS PRIVATE INV COR US GOVT GUARANT			Redemption 100.0000																	
690353-XM-4	3.590% 12/15/30		09/15/2020			28,571	28,571	28,571	28,571						28,571				769	12/15/2030	1.
	OVERSEAS PRIVATE INV COR US GOVT GUARANT			Redemption 100.0000																	
690353-XN-2	3.540% 06/15/30		09/15/2020			147,056	147,056	147,056	147,056						147,056				3,904	06/15/2030	1.
	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735%			Redemption 100.0000																	
746388-AA-5	08/01/23		08/01/2020			113,306	113,306	113,306	113,306						113,306				2,324	08/01/2023	1.
	SAN CLEMENTE LEASING LLC US GOVT GUARANT			Redemption 100.0000																	
797224-AA-0	3.585% 08/27/21		08/27/2020			79,723	79,723	79,723	79,723						79,723				2,144	08/27/2021	1.
	SAN CLEMENTE LEASING LLC US GOVT GUARANT			Redemption 100.0000																	
797224-AB-8	3.350% 06/07/22		09/07/2020			195,656	195,656	195,656	195,656						195,656				4,916	06/07/2022	1.
	SAN CLEMENTE LEASING LLC US GOVT GUARANT																				
797224-AC-6	3.030% 11/22/22		08/10/2020	Call 102.8240		153,889	149,663	149,663	149,663						149,663				6,910	11/22/2022	1.
	SAN CLEMENTE LEASING LLC US GOVT GUARANT			Redemption 100.0000																	
797224-AC-6	3.030% 11/22/22		08/22/2020			77,798	77,798	77,798	77,798						77,798				1,473	11/22/2022	1.
	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21			Redemption 100.0000																	
805649-AA-8			07/29/2020			130,002	130,002	130,002	130,002						130,002				2,705	10/29/2021	1.
	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22			Redemption 100.0000																	
876780-AA-5			08/15/2020			123,136	123,136	123,136	123,136						123,136				3,351	02/15/2022	1.
	TRICAHUE LEASING LLC US GOVT GUARANT 3.503%			Redemption 100.0000																	
89609G-AA-0	11/19/21		08/19/2020			120,972	120,972	120,972	120,972						120,972				3,226	11/19/2021	1.
	TRICAHUE LEASING LLC US GOVT GUARANT 3.744%			Redemption 100.0000																	
89609G-AB-8	02/26/22		08/26/2020			91,132	91,132	91,132	91,132						91,132				2,586	02/26/2022	1.
	US TREASURY N/B United States Treasury No																				
912810-QK-7	3.87 3.875% 08/15/40		09/15/2020	Various		782,558,594	525,000,000	533,149,781	531,480,911		(134,882)		(134,882)		531,346,029		252,064,889	252,064,889	21,267,748	08/15/2040	1.
				CITIGROUP GLOBAL MARKETS																	
912828-YS-3	US TREASURY N B 1.750% 11/15/29		07/23/2020	INC		27,743,164	25,000,000	27,066,406			(25,781)		(25,781)		27,040,625		702,539	702,539	83,220	11/15/2029	1.
912828-Z9-4	US TREASURY N B 1.500% 02/15/30		08/28/2020	Various		341,191,016	315,000,000	340,626,172			(884,202)		(884,202)		339,741,970		1,449,045	1,449,045	2,253,198	02/15/2030	1.
912828-ZE-3	US TREASURY N B 0.625% 03/31/27		07/22/2020	Various		415,094,352	409,900,000	414,092,716			(145,488)		(145,488)		413,947,227		1,147,124	1,147,124	791,130	03/31/2027	1.
				THE TORONTO-DOMINION																	
912828-ZF-0	WI TREASURY SEC 0.625% 03/31/25		07/23/2020	BANK		38,027,406	37,600,000	37,907,192			(15,516)		(15,516)		37,891,676		135,731	135,731	59,071	03/31/2025	1.
912828-ZN-3	US TREASURY N B 0.500% 04/30/27		07/21/2020	WELLS FARGO		182,719,219	182,000,000	182,084,219			(2,329)		(2,329)		182,081,890		637,329	637,329	203,207	04/30/2027	1.
0599999. Subtotal - Bonds - U.S. Governments						2,834,339,875	2,533,331,231	2,575,127,308	1,521,812,447	65	1,745,533		1,745,598		2,578,801,022		256,386,950	256,386,950	51,751,673	XXX	XXX
	REPUBLIC OF ARGENTINA SR UNSEC 6.875%																				
040114-GW-4	04/22/21	D	08/28/2020	Taxable Exchange		7,353,677	13,675,000	6,140,212	6,140,212						6,140,212		1,213,465	1,213,465	470,078	04/22/2021	6FE
	REPUBLIC OF ARGENTINA SR UNSEC 5.625%																				
040114-HK-9	01/26/22	D	08/28/2020	Taxable Exchange		5,762,711	11,000,000	4,768,500	4,768,500						4,768,500		994,211	994,211	618,750	01/26/2022	6FE
	REPUBLIC OF ARGENTINA SR UNSEC 6.875%																				
040114-HL-7	01/26/27	D	08/28/2020	Taxable Exchange		5,702,288	11,400,000	4,617,000	4,617,000						4,617,000		1,085,288	1,085,288	783,750	01/26/2027	6FE
	REPUBLIC OF ARGENTINA SR UNSEC 5.875%																				
040114-HQ-6	01/11/28	D	08/28/2020	Taxable Exchange		6,393,177	12,900,000	3,463,779	4,805,250			1,341,471	(1,341,471)		3,463,779		2,929,398	2,929,398	757,875	01/11/2028	6FE
	REPUBLIC OF CHILE SR UNSEC 3.875% 08/05/20																				
168863-AV-0		D	08/05/2020	Maturity		25,500,000	25,500,000	25,468,635	25,497,779		2,221		2,221		25,500,000				988,125	08/05/2020	1FE
	JAPAN FIN ORG MUNICIPAL SR UNSEC 2.000%																				
471068-AL-0	09/08/20	D	09/08/2020	Maturity		6,000,000	6,000,000	5,984,400	5,996,360		3,640		3,640		6,000,000				120,000	09/08/2020	1FE
	QATARI DIAR FINANCE QSC GOVT GTD. 5.000%																				
74733W-AB-4	07/21/20	D	07/21/2020	Maturity		5,000,000	5,000,000	5,085,000	5,005,862		(5,862)		(5,862)		5,000,000				250,000	07/21/2020	1FE
	REPUBLIC OF SRI LANKA SR UNSEC 6.250%			NOMURA SECURITIES INTL																	
85227S-AJ-5	07/27/21	D	07/06/2020	INC.		2,700,000	3,000,000	3,059,000	3,012,436		(3,982)		(3,982)		3,008,454		(308,454)	(308,454)	177,604	07/27/2021	4FE
	REP OF TRINIDAD & TOBAGO SR UNSEC 9.750%																				
896292-AF-6	07/01/20	D	07/01/2020	Maturity		5,000,000	5,000,000	4,848,700	4,991,551		8,450		8,450		5,000,000				487,500	07/01/2020	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D	07/28/2020	Redemption 100.0000		762,825	762,825	763,076	762,847		(22)		(22)		762,825				29,941	07/28/2020	1FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D	09/30/2020	Redemption 100.0000		3,080,000	3,080,000	2,181,946	2,771,324		308,676		308,676		3,080,000				231,000	03/30/2030	2FE
1099999. Subtotal - Bonds - All Other Governments						73,254,678	97,317,825	66,380,248	68,369,121		313,121	1,341,471	(1,028,350)		67,340,770		5,913,908	5,913,908	4,914,623	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		08/06/2020	Redemption 100.0000		293,924	293,924	293,924	293,924						293,924				17,768	02/06/2021	1
89917*-AA-3	COUNTY OF TULARE TULARE CNTY SR-SEC 3.660% 08/25/45		09/25/2020	Redemption 100.0000		2,933	2,933	2,963			(29)		(29)		2,933				57	08/25/2045	1Z
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						296,857	296,857	296,887	293,924		(29)		(29)		296,857				17,825	XXX	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23		09/01/2020	Call 100.0000		2,685,000	2,685,000	2,685,000	2,685,000						2,685,000				208,356	09/01/2023	2FE
20753K-AB-8	CAS 2019-R02 1M2 EXCH MEZ FLT 2.448% 08/25/31		09/25/2020	Paydown		2,492,745	2,492,745	2,504,144	2,503,010		(10,264)		(10,264)		2,492,745				51,137	08/25/2031	2FM
20754H-AE-8	CAS 2019-R05 1M2 EXCH MEZ FLT 2.148% 07/25/39		09/25/2020	Paydown		6,778,659	6,778,659	6,760,318	5,957,799		18,341		18,341		6,778,659				114,665	07/25/2039	2FM
20754J-AB-0	CAS SERIES 2019-R06 CLASS 2M2 144A 2.248% 09/25/39		09/25/2020	Paydown		3,482,863	3,482,863	3,486,128	3,486,041		(3,178)		(3,178)		3,482,863				68,069	09/25/2039	4FM
30312P-AA-2	FNA 2019 1 LLC FNA 2019 1 LLC 0.000% 12/10/31		09/10/2020	Redemption 100.0000		2,936,854	2,936,854	2,936,854	2,936,854						2,936,854				66,079	12/10/2031	1PL
31283Y-X5-2	FG W20026 5.300% 11/01/22		09/01/2020	Paydown		87,866	87,866	88,250	87,789		77		77		87,866				3,106	11/01/2022	1
3128JD-AA-5	FH 138788 7.078% 11/01/31		09/01/2020	Paydown		6,395	6,395	6,548	6,488		(94)		(94)		6,395				294	11/01/2031	1
3128JR-RX-6	FH 847702 4.412% 09/01/36		09/01/2020	Paydown		2,116	2,116	2,133	2,116						2,116				63	09/01/2036	1
3128JR-SP-2	FH 847726 3.619% 03/01/37		09/01/2020	Paydown		1,548	1,548	1,590	1,582		(35)		(35)		1,548				39	03/01/2037	1
3128M1-UH-0	FG G12484 4.500% 06/01/21		09/01/2020	Paydown		54	54	53	54						54				1	06/01/2021	1
31280G-KU-5	FH 1N0307 3.913% 09/01/36		09/01/2020	Paydown		57	57	59	57						57				2	09/01/2036	1
31280L-RD-5	FH 1H2584 3.937% 02/01/36		09/01/2020	Paydown		718	718	712	713		5		5		718				22	02/01/2036	1
31280L-SL-6	FH 1H2623 2.638% 07/01/36		09/01/2020	Paydown		3,406	3,406	3,439	3,406						3,406				106	07/01/2036	1
3128S4-ER-4	FH 1Q0144 2.985% 09/01/36		09/01/2020	Paydown		757	757	766	757						757				19	09/01/2036	1
312904-KT-1	FHR 1002 D SEQ 9.000% 10/15/20		08/05/2020	Paydown		(6)											(6)	(6)		10/15/2020	1
312904-KW-4	FHR 1001 G Z TAC-11 9.500% 10/15/20		09/01/2020	Paydown		2,743	2,743	2,508	2,728		15		15		2,743				160	10/15/2020	1
312904-N2-7	FHR 1030 F PAC-11 9.000% 12/15/20		09/01/2020	Paydown		1,307	1,307	1,247	1,300		7		7		1,307				78	12/15/2020	1FE
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		09/01/2020	Paydown		2,192	2,192	1,383	2,143		48		48		2,192				102	09/15/2021	1
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		09/01/2020	Paydown		5,760	5,760	5,346	5,709		51		51		5,760				328	08/15/2021	1
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		09/01/2020	Paydown		21	21				21		21		21				127	08/15/2021	1
312906-ZJ-2	FHR 1124 L IO PAC-1-11 1108% 08/15/21		09/01/2020	Paydown		1	1				1		1		1				11	08/15/2021	1
312907-2C-1	FHR 1163 J PAC-1-11 7.500% 11/15/21		09/01/2020	Paydown		6,183	6,183	6,059	6,133		50		50		6,183				309	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		09/01/2020	Paydown		4,509	4,509	4,382	4,435		74		74		4,509				210	01/15/2022	1
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		09/01/2020	Paydown		10	10				10		10		10				72	09/15/2021	1
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		09/01/2020	Paydown		7,763	7,763	7,736	7,736		27		27		7,763				460	10/15/2021	1
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		09/01/2020	Paydown		74	74				74		74		74				497	10/15/2021	1
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		09/01/2020	Paydown		5,154	5,154	5,000	5,075		79		79		5,154				239	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21		09/01/2020	Paydown		7,972	7,972	5,260	7,862		111		111		7,972				372	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		09/01/2020	Paydown		9,638	9,638	9,343	9,481		157		157		9,638				450	12/15/2021	1
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		09/01/2020	Paydown		23	23				23		23		23				146	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		09/01/2020	Paydown		6,522	6,522	6,478	6,490		32		32		6,522				326	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		09/01/2020	Paydown		13,720	13,720	13,667	13,672		48		48		13,720				684	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		09/01/2020	Paydown		9,765	9,765	9,639	9,684		82		82		9,765				520	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		09/01/2020	Paydown		7,345	7,345	7,173	7,240		105		105		7,345				343	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		09/01/2020	Paydown		7,861	7,861	7,777	7,804		57		57		7,861				421	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		09/01/2020	Paydown		32	32				32		32		32				194	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		09/01/2020	Paydown		22,303	22,303	17,508	21,947		357		357		22,303				1,110	06/15/2022	1
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		09/01/2020	Paydown															96	08/15/2022	1
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		09/01/2020	Paydown		22,174	22,174	21,838	21,944		230		230		22,174				1,116	09/15/2022	1
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		09/01/2020	Paydown		29,180	29,180	24,342	28,789		390		390		29,180				1,439	08/15/2022	1
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		09/01/2020	Paydown		15,548	15,548	11,758	15,237		311		311		15,548				728	09/15/2022	1
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		09/01/2020	Paydown		13,520	13,520	11,090	13,321		199		199		13,520				676	08/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		09/01/2020	Paydown		45	45				45		45		45				334	09/15/2022	1
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		09/01/2020	Paydown		26,910	26,910	26,360	26,557		353		353		26,910				1,271	10/15/2022	1
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		09/01/2020	Paydown		22,836	22,836	22,621	22,684		153		153		22,836				1,146	10/15/2022	1
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		09/01/2020	Paydown		25,502	25,502	25,027	25,188		314		314		25,502				1,215	11/15/2022	1
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		09/01/2020	Paydown		19,017	19,017	18,563	18,728		289		289		19,017				882	11/15/2022	1
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		09/01/2020	Paydown		21,557	21,557	21,174	21,296		261		261		21,557				1,078	12/15/2022	1
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		09/01/2020	Paydown		32,026	32,026	24,585	31,349		677		677		32,026				1,509	12/15/2022	1
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		09/01/2020	Paydown		17,313	17,313	17,007	17,102		211		211		17,313				865	12/15/2022	1
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		09/01/2020	Paydown		23,778	23,778	21,415	23,501		277		277		23,778				1,187	03/15/2023	1
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		09/01/2020	Paydown		32,208	32,208	31,814	31,930		277		277		32,208				1,609	01/15/2023	1
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		09/01/2020	Paydown		51,768	51,768	42,187	50,784		984		984		51,768				2,445	03/15/2023	1
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		09/01/2020	Paydown		46,900	46,900	46,520	46,582		318		318		46,900				2,310	02/25/2023	1
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		09/01/2020	Paydown		9,460	9,460	9,325	9,365		95		95		9,460				443	03/15/2023	1
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		09/01/2020	Paydown		33,320	33,320	31,259	32,850		469		469		33,320				1,562	04/15/2023	1
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		09/01/2020	Paydown		26,650	26,650	26,248	26,461		188		188		26,650				1,242	04/15/2023	1
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		09/01/2020	Paydown		58,005	58,005	58,005	58,005						58,005				2,835	04/15/2023	1
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		09/01/2020	Paydown															726	05/15/2023	1
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		09/01/2020	Paydown		22,705	22,705	22,705	22,705						22,705				1,115	05/15/2023	1
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		09/01/2020	Paydown		68,009	68,009	67,044	67,310		698		698		68,009				3,103	07/15/2023	1
31292H-YA-6	FG C01605 4.500% 07/01/33		09/01/2020	Paydown		355	355	339	340		15		15		355				11	07/01/2033	1
3132H7-EZ-3	FG U99151 4.000% 12/01/46		09/01/2020	Paydown		1,980,182	1,980,182	2,045,775	2,043,400		(63,218)		(63,218)		1,980,182				54,338	12/01/2046	1
3132XC-R8-0	FG G67711 4.000% 03/01/48		09/01/2020	Paydown		1,487,408	1,487,408	1,524,361	1,522,906		(35,498)		(35,498)		1,487,408				39,540	03/01/2048	1
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		09/01/2020	Paydown		33,937	33,937	32,006	33,370		566		566		33,937				1,408	07/15/2031	1
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		09/01/2020	Paydown		22,188	22,188	20,795	21,844		344		344		22,188				1,033	07/15/2031	1
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		09/01/2020	Paydown		37,121	37,121	35,402	36,659		461		461		37,121				1,730	07/15/2031	1
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		09/01/2020	Paydown		23,551	23,551	22,042	23,112		439		439		23,551				1,015	07/15/2031	1
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		09/01/2020	Paydown		53,844	53,844	49,755	52,808		1,036		1,036		53,844				2,345	08/15/2031	1
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		09/01/2020	Paydown		12,579	12,579	11,624	12,307		273		273		12,579				545	08/15/2031	1
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		09/01/2020	Paydown		68,446	68,446	63,911	67,362		1,084		1,084		68,446				2,980	08/15/2031	1
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		09/01/2020	Paydown		58,120	58,120	56,958	57,737		384		384		58,120				2,779	02/15/2031	1
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		09/01/2020	Paydown		6,145	6,145	5,738	6,036		109		109		6,145				263	09/15/2031	1
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		09/01/2020	Paydown		25,945	25,945	24,117	25,514		431		431		25,945				1,152	09/15/2031	1
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		09/01/2020	Paydown		75,501	75,501	75,099	75,161		340		340		75,501				3,409	02/15/2032	1
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		09/01/2020	Paydown		116,681	116,681	115,660	116,075		606		606		116,681				4,660	02/15/2032	1
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		09/01/2020	Paydown		21,102	21,102	19,958	20,771		332		332		21,102				911	02/15/2032	1
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		09/01/2020	Paydown		131,805	131,805	117,965	127,026		4,778		4,778		131,805				4,654	10/15/2031	1
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		09/01/2020	Paydown		90,293	90,293	80,276	87,704		2,589		2,589		90,293				3,797	10/15/2031	1
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		09/01/2020	Paydown		57,546	57,546	51,432	55,911		1,635		1,635		57,546				2,353	10/15/2031	1
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		09/01/2020	Paydown		37,667	37,667	37,385	37,508		160		160		37,667				1,777	10/15/2031	1
31339G-HJ-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		09/01/2020	Paydown		67,394	67,394	59,602	65,578		1,816		1,816		67,394				2,766	10/15/2031	1
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		09/01/2020	Paydown		49,819	49,819	44,035	48,321		1,498		1,498		49,819				2,095	10/15/2031	1
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		09/01/2020	Paydown		31,339	31,339	31,187	31,226		113		113		31,339				1,298	10/15/2031	1
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		09/01/2020	Paydown		36,908	36,908	33,027	35,806		1,102		1,102		36,908				1,547	10/15/2031	1
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		09/01/2020	Paydown		63,332	63,332	62,566	62,619		713		713		63,332				2,780	10/15/2031	1
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		09/01/2020	Paydown		32,289	32,289	32,097	32,157		132		132		32,289				1,279	11/15/2031	1
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		09/01/2020	Paydown		76,677	76,677	69,680	74,992		1,686		1,686		76,677				3,226	12/15/2031	1
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		09/01/2020	Paydown		17,353	17,353	17,190	17,257		95		95		17,353				712	12/15/2031	1
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		09/01/2020	Paydown		403,015	403,015	352,953	390,729		12,285		12,285		403,015				16,023	12/15/2031	1
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		09/01/2020	Paydown		51,870	51,870	51,295	51,330		540		540		51,870				2,227	01/15/2032	1
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		09/01/2020	Paydown		19,086	19,086	19,029	19,030		56		56		19,086				905	01/15/2032	1
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		09/01/2020	Paydown		16,993	16,993	16,919	16,930		63		63		16,993				752	02/15/2032	1
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		09/01/2020	Paydown		29,549	29,549	29,687	29,549						29,549				1,315	03/15/2032	1
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		09/01/2020	Paydown		11,314	11,314	11,187	11,195		118		118		11,314				491	03/15/2032	1
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		09/01/2020	Paydown		49,623	49,623	49,214	49,342		281		281		49,623				2,027	03/15/2032	1
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		09/01/2020	Paydown		27,983	27,983	26,068	27,424		559		559		27,983				1,224	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		09/01/2020	Paydown		103,229	103,229	102,621	102,649		580		580		103,229				4,599	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		09/01/2020	Paydown		165,466	165,466	164,295	164,359		1,108		1,108		165,466				7,095	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		09/01/2020	Paydown		49,116	49,116	48,834	48,846		270		270		49,116				2,112	04/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3133T0-AU-8	FHR 1541 HA PAC-1-11 7.000% 07/15/23		09/01/2020	Paydown		30,497	30,497	30,189	30,267		230		230		30,497				1,430	07/15/2023	1
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		09/01/2020	Paydown		118,310	118,310	117,467	117,641		669		669		118,310				5,546	08/15/2023	1
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		09/01/2020	Paydown		126,971	126,971	125,431	126,129		842		842		126,971				5,932	08/25/2023	1
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		09/01/2020	Paydown		261,334	261,334	259,441	259,845		1,489		1,489		261,334				12,150	08/15/2023	1
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		09/01/2020	Paydown		40,129	40,129	38,686	39,883		245		245		40,129				1,862	10/15/2023	1
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		09/01/2020	Paydown		215,371	215,371	187,408	211,362		4,010		4,010		215,371				9,216	12/25/2023	1
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		09/01/2020	Paydown		160,411	160,411	159,701	159,784		627		627		160,411				7,339	02/15/2024	1
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		09/01/2020	Paydown		122,731	122,731	116,307	121,742		989		989		122,731				5,716	01/15/2024	1
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		09/01/2020	Paydown		83,711	83,711	83,096	83,369		342		342		83,711				3,734	02/15/2024	1
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		09/01/2020	Paydown		16,526	16,526	16,191	16,279		247		247		16,526				714	03/15/2024	1
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		09/01/2020	Paydown		64,478	64,478	62,723	63,182		1,296		1,296		64,478				2,518	03/15/2024	1
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		09/01/2020	Paydown		153,682	153,682	141,700	145,091		8,591		8,591		153,682				6,074	07/17/2024	1
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		09/01/2020	Paydown		71,735	71,735	70,727	70,963		772		772		71,735				3,345	04/15/2024	1
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		09/01/2020	Paydown		186,729	186,729	183,281	184,058		2,670		2,670		186,729				9,218	04/25/2024	1
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		09/01/2020	Paydown		12,355	12,355	12,367	12,355						12,355				700	11/15/2024	1FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		09/01/2020	Paydown		12,814	12,814	12,742	12,750		64		64		12,814				728	02/15/2025	1
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		09/01/2020	Paydown		27,583	27,583	27,153	27,244		340		340		27,583				1,279	03/15/2026	1
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		09/01/2020	Paydown		13,205	13,205	13,030	13,063		142		142		13,205				617	03/15/2026	1
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		09/01/2020	Paydown		4,782	4,782	4,753	4,756		25		25		4,782				272	03/15/2025	1
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		09/01/2020	Paydown		11,824	11,824	11,824	11,824						11,824				630	05/15/2025	1
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		09/01/2020	Paydown		12,541	12,541	12,429	12,446		95		95		12,541				626	08/15/2026	1
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		09/01/2020	Paydown		19,848	19,848	17,975	19,536		312		312		19,848				944	08/15/2026	1
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		09/01/2020	Paydown		7,148	7,148	7,125	7,125		22		22		7,148				381	09/15/2026	1
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		09/01/2020	Paydown		6,868	6,868	6,841	6,842		27		27		6,868				365	09/15/2026	1
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		09/25/2020	Paydown		182,999	182,999	179,683	182,434		565		565		182,999				9,641	09/25/2026	1
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		09/01/2020	Paydown		11,759	11,759	11,562	11,596		163		163		11,759				550	10/15/2026	1
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		09/01/2020	Paydown		28,103	28,103	27,318	27,915		188		188		28,103				1,488	02/15/2027	1
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		09/01/2020	Paydown		5,806	5,806	5,599	5,747		58		58		5,806				310	02/15/2027	1
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		09/01/2020	Paydown		29,934	29,934	29,162	29,747		187		187		29,934				1,596	02/15/2027	1
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		09/01/2020	Paydown		14,858	14,858	14,691	14,717		140		140		14,858				679	02/15/2027	1
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		09/01/2020	Paydown		31,926	31,926	29,679	31,528		398		398		31,926				1,568	02/17/2027	1
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		09/01/2020	Paydown		32,640	32,640	29,049	32,089		551		551		32,640				1,568	02/15/2027	1
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		09/01/2020	Paydown		31,581	31,581	28,428	31,110		471		471		31,581				1,610	02/15/2027	1
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		09/01/2020	Paydown		51,465	51,465	48,715	50,969		496		496		51,465				2,962	02/15/2027	1
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		09/01/2020	Paydown		44,503	44,503	42,959	44,171		332		332		44,503				2,344	02/15/2027	1
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		09/01/2020	Paydown		14,045	14,045	12,917	13,867		178		178		14,045				698	03/15/2027	1
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		09/01/2020	Paydown		18,175	18,175	16,837	17,915		260		260		18,175				915	03/15/2027	1
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		09/01/2020	Paydown		20,527	20,527	20,204	20,246		281		281		20,527				985	12/15/2026	1
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		09/01/2020	Paydown		58,728	58,728	55,073	58,052		676		676		58,728				2,876	06/17/2027	1
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		09/01/2020	Paydown		28,910	28,910	28,733	28,775		135		135		28,910				1,420	07/20/2027	1
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		09/01/2020	Paydown		6,321	6,321	6,276	6,279		41		41		6,321				312	07/15/2027	1
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		09/01/2020	Paydown		5,086	5,086	5,040	5,046		40		40		5,086				240	08/15/2027	1
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		09/01/2020	Paydown		30,455	30,455	29,846	30,251		204		204		30,455				1,439	08/15/2027	1
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		09/01/2020	Paydown		33,590	33,590	32,854	32,985		605		605		33,590				1,411	09/15/2027	1
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		09/01/2020	Paydown		11,949	11,949	11,751	11,785		164		164		11,949				517	09/15/2027	1
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		09/01/2020	Paydown		15,066	15,066	14,788	14,839		227		227		15,066				666	10/15/2027	1
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		09/01/2020	Paydown		9,532	9,532	9,378	9,398		134		134		9,532				412	10/15/2027	1
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		09/01/2020	Paydown		28,032	28,032	27,391	27,647		386		386		28,032				1,241	10/15/2027	1
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		09/01/2020	Paydown		19,824	19,824	19,384	19,618		206		206		19,824				853	11/15/2027	1
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		09/01/2020	Paydown		25,100	25,100	24,641	24,720		380		380		25,100				1,089	11/15/2027	1
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		09/01/2020	Paydown		32,366	32,366	31,847	32,033		333		333		32,366				1,391	12/15/2027	1
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		09/01/2020	Paydown		27,586	27,586	27,646	27,586						27,586				1,279	11/15/2022	1
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		09/01/2020	Paydown		7,835	7,835	7,744	7,755		79		79		7,835				339	12/15/2027	1
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		09/01/2020	Paydown		10,405	10,405	10,051	10,299		107		107		10,405				451	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		09/01/2020	Paydown		84,147	84,147	84,130	84,058		89		89		84,147				3,924	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 0.957% 01/15/28		09/01/2020	Paydown		18,619	18,619	18,622	18,619						18,619				223	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV DLY SEQ 84.507% 01/15/28		09/01/2020	Paydown		1,178	1,178	721	926		251		251		1,178				538	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		09/01/2020	Paydown		4,551	4,551	4,708	4,657		(106)		(106)		4,551				266	01/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		09/01/2020	Paydown		20,490	20,490	19,072	20,179		311		311		20,490				904	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		09/01/2020	Paydown		31,248	31,248	31,223	31,208		39		39		31,248				1,467	04/15/2028	1
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		09/01/2020	Paydown		209,782	209,782	204,347	209,782						209,782				9,120	01/25/2028	1FE
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		09/01/2020	Paydown		12,431	12,431	12,660	12,452		(21)		(21)		12,431				569	05/15/2028	1
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		09/01/2020	Paydown		4,716	4,716	4,403	4,621		95		95		4,716				206	08/15/2028	1
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		09/01/2020	Paydown		23,597	23,597	23,361	23,484		113		113		23,597				1,019	08/15/2028	1
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		09/01/2020	Paydown		5,946	5,946	5,168	5,791		156		156		5,946				260	08/15/2028	1
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		09/01/2020	Paydown		15,868	15,868	14,996	15,597		272		272		15,868				682	12/15/2028	1
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		09/01/2020	Paydown		26,207	26,207	23,201	25,339		868		868		26,207				1,049	02/15/2029	1
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		09/01/2020	Paydown		22,507	22,507	20,562	22,018		489		489		22,507				972	03/15/2029	1
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		09/01/2020	Paydown		41,467	41,467	39,108	40,739		727		727		41,467				1,785	03/15/2029	1
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		09/01/2020	Paydown		26,125	26,125	23,671	25,578		547		547		26,125				1,157	03/15/2029	1
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		09/01/2020	Paydown		14,555	14,555	13,580	14,282		273		273		14,555				646	03/15/2029	1
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		09/01/2020	Paydown		138,638	138,638	125,857	135,697		2,941		2,941		138,638				5,943	03/15/2029	1
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		09/01/2020	Paydown		27,933	27,933	26,882	27,683		250		250		27,933				1,304	05/15/2029	1
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		09/01/2020	Paydown		22,425	22,425	20,165	21,919		506		506		22,425				1,118	07/15/2029	1
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		09/01/2020	Paydown		39,665	39,665	35,790	38,815		850		850		39,665				1,853	08/15/2029	1
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		09/01/2020	Paydown		78,264	78,264	77,537	77,908		357		357		78,264				4,030	09/15/2029	1
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		09/01/2020	Paydown		159,538	159,538	154,980	158,315		1,223		1,223		159,538				8,487	09/15/2029	1
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		09/01/2020	Paydown		89,786	89,786	91,056	89,786						89,786				5,029	10/15/2029	1
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		09/01/2020	Paydown		61,089	61,089	58,632	60,464		625		625		61,089				3,029	10/20/2029	1
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		09/01/2020	Paydown		39,537	39,537	39,747	39,537						39,537				2,114	10/17/2029	1
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		09/01/2020	Paydown		43,240	43,240	39,119	42,363		877		877		43,240				2,133	10/15/2029	1
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		09/01/2020	Paydown		63,143	63,143	63,790	63,143						63,143				3,349	11/20/2029	1
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		09/01/2020	Paydown		19,785	19,785	19,077	19,615		170		170		19,785				1,035	01/15/2030	1
3133TN-ON-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		09/01/2020	Paydown		60,070	60,070	57,489	59,425		645		645		60,070				3,123	01/20/2030	1
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		09/01/2020	Paydown		39,081	39,081	37,939	38,785		296		296		39,081				2,061	01/15/2030	1
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		09/01/2020	Paydown		8,638	8,638	8,680	8,638						8,638				437	03/15/2030	1
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		09/01/2020	Paydown		12,260	12,260	11,799	12,152		108		108		12,260				659	03/15/2030	1
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		09/01/2020	Paydown		9,575	9,575	9,569	9,565		11		11		9,575				534	05/15/2030	1
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		09/01/2020	Paydown		7,605	7,605	7,289	7,533		72		72		7,605				355	08/15/2030	1
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		09/01/2020	Paydown		7,176	7,176	6,907	7,119		57		57		7,176				340	09/15/2030	1
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		09/01/2020	Paydown		9,917	9,917	9,550	9,827		90		90		9,917				447	09/15/2030	1
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		09/01/2020	Paydown		6,899	6,899	6,934	6,899						6,899				345	09/15/2030	1
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		09/01/2020	Paydown		57,104	57,104	57,658	57,104						57,104				2,981	10/15/2030	1
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		09/01/2020	Paydown		32,086	32,086	31,114	31,833		253		253		32,086				1,505	10/15/2030	1
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		09/01/2020	Paydown		29,869	29,869	28,753	29,574		295		295		29,869				1,360	10/15/2030	1
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		09/01/2020	Paydown		30,548	30,548	28,677	30,037		511		511		30,548				1,302	02/15/2031	1
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		09/01/2020	Paydown		9,306	9,306	8,932	9,204		102		102		9,306				429	02/15/2031	1
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		09/01/2020	Paydown		27,022	27,022	27,326	27,038		(16)		(16)		27,022				1,166	03/15/2031	1
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		09/01/2020	Paydown		29,757	29,757	27,432	29,313		444		444		29,757				1,288	03/15/2031	1
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		09/01/2020	Paydown		14,673	14,673	13,866	14,474		198		198		14,673				683	05/15/2031	1
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		09/01/2020	Paydown		9,464	9,464	8,819	9,284		180		180		9,464				437	05/15/2031	1
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		09/01/2020	Paydown		27,366	27,366	26,408	27,071		296		296		27,366				1,188	04/15/2031	1
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		09/01/2020	Paydown		17,122	17,122	15,731	16,722		400		400		17,122				760	06/15/2031	1
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		09/01/2020	Paydown		17,992	17,992	17,216	17,784		209		209		17,992				827	06/15/2031	1
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		09/01/2020	Paydown		5,813	5,813	5,819	5,813						5,813				270	06/15/2031	1
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		09/01/2020	Paydown		30,469	30,469	30,069	30,305		163		163		30,469				1,417	06/15/2031	1
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		09/01/2020	Paydown		6,378	6,378	6,008	6,290		88		88		6,378				288	06/15/2031	1
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		09/01/2020	Paydown		31,564	31,564	29,670	31,070		494		494		31,564				1,417	03/15/2031	1
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		09/01/2020	Paydown		22,042	22,042	20,251	21,623		419		419		22,042				952	09/15/2031	1
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		09/01/2020	Paydown		92,316	92,316	87,152	90,778		1,538		1,538		92,316				3,996	09/15/2031	1
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		09/01/2020	Paydown		16,495	16,495	16,183	16,365		130		130		16,495				660	09/15/2031	1
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		09/01/2020	Paydown		9,244	9,244	9,159	9,164		80		80		9,244				401	09/15/2031	1
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		09/01/2020	Paydown		88,190	88,190	79,040	86,062		2,127		2,127		88,190				3,379	04/15/2032	1
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		09/01/2020	Paydown		88,536	88,536	87,982	88,169		367		367		88,536				3,669	04/15/2032	1
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		09/01/2020	Paydown		133,771	133,771	132,965	133,006		765		765		133,771				5,564	04/15/2032	1
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		09/01/2020	Paydown		48,750	48,750	49,039	48,750						48,750				2,064	04/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		09/01/2020	Paydown		14,952	14,952	13,980	14,663		289		289		14,952				648	04/15/2032	1.
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		09/01/2020	Paydown		40,582	40,582	38,007	39,866		716		716		40,582				1,781	04/15/2032	1.
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		09/01/2020	Paydown		58,666	58,666	60,352	59,081		(415)		(415)		58,666				2,478	04/15/2032	1.
31358E-8R-6	FNR 1990-113 Z Z 9.500% 09/25/20		09/01/2020	Paydown		1,786	1,786	1,584	1,771		15		15		1,786				108	09/25/2020	1.
31358E-J3-7	FNR 1990-97 G PAC 7.000% 08/25/20		07/01/2020	Paydown																08/25/2020	1.
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		09/01/2020	Paydown		2,695	2,695	2,459	2,673		22		22		2,695				117	02/25/2021	1.
31358F-HX-0	FNR 1990-129 J PAC 9.500% 11/25/20		09/01/2020	Paydown		388	388	397	388						388				24	11/25/2020	1.
31358F-SW-0	FNR 1990-142 Z Z SEQ 9.500% 12/25/20		09/01/2020	Paydown		478	478	442	474		4		4		478				29	12/25/2020	1.
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		09/01/2020	Paydown		12	12				12		12		12				78	06/25/2021	1.
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		09/01/2020	Paydown		65	65	61	65		1		1		65				4	05/25/2021	1.
31358H-C4-5	FNR G-24 O SEQ 8.250% 08/25/21		09/01/2020	Paydown		587	587	573	581		6		6		587				32	08/25/2021	1.
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		09/01/2020	Paydown		2,406	2,406	2,413	2,398		9		9		2,406				148	06/25/2021	1.
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		09/01/2020	Paydown		18,469	18,469	14,729	18,231		239		239		18,469				978	08/25/2021	1.
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		09/01/2020	Paydown		49	49				49		49		49				220	07/25/2021	1.
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		09/01/2020	Paydown		4,121	4,121	3,993	4,054		67		67		4,121				205	08/25/2021	1.
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		09/01/2020	Paydown		11	11				11		11		11				70	10/25/2021	1.
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		09/01/2020	Paydown		1,724	1,724	1,607	1,705		19		19		1,724				95	10/25/2021	1.
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		09/01/2020	Paydown		3,061	3,061	2,608	3,024		37		37		3,061				174	09/25/2021	1.
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		09/01/2020	Paydown		4	4				4		4		4				27	10/25/2021	1.
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		09/01/2020	Paydown		58	58				58		58		58				320	09/25/2021	1.
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		09/01/2020	Paydown		10,231	10,231	10,140	10,156		74		74		10,231				596	09/25/2021	1.
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		09/01/2020	Paydown		7,327	7,327	7,209	7,255		73		73		7,327				415	09/25/2021	1.
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		09/01/2020	Paydown		11,658	11,658	8,476	11,430		228		228		11,658				568	12/25/2021	1.
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		09/01/2020	Paydown		4,047	4,047	3,045	3,966		81		81		4,047				200	12/25/2021	1.
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		09/01/2020	Paydown		4,982	4,982	4,844	4,982						4,982				279	12/25/2021	1.
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		09/01/2020	Paydown		3,585	3,585	2,804	3,529		56		56		3,585				190	11/25/2021	1.
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		09/01/2020	Paydown		3,048	3,048	2,934	2,994		54		54		3,048				142	01/25/2022	1.
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		09/01/2020	Paydown		18,725	18,725	18,165	18,411		314		314		18,725				867	02/25/2022	1.
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		09/01/2020	Paydown		30,691	30,691	22,611	30,060		631		631		30,691				1,436	02/25/2022	1.
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		09/01/2020	Paydown		3,405	3,405	3,326	3,360		45		45		3,405				167	04/25/2022	1.
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		09/01/2020	Paydown		24,830	24,830	21,237	24,489		341		341		24,830				1,339	07/25/2022	1.
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		09/01/2020	Paydown		16,412	16,412	15,538	16,225		187		187		16,412				925	06/25/2022	1.
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		09/01/2020	Paydown		22,803	22,803	19,405	22,474		328		328		22,803				1,219	07/25/2022	1.
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		09/01/2020	Paydown		12,488	12,488	12,295	12,349		138		138		12,488				672	07/25/2022	1.
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		09/01/2020	Paydown		20	20				20		20		20				139	06/25/2022	1.
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		09/01/2020	Paydown		6,947	6,947	6,533	6,773		173		173		6,947				279	07/25/2022	1.
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		09/01/2020	Paydown		34,564	34,564	28,256	34,012		552		552		34,564				1,744	08/25/2022	1.
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		09/01/2020	Paydown		12	12				12		12		12				98	07/25/2022	1.
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		09/01/2020	Paydown		11,305	11,305	10,770	10,989		315		315		11,305				448	08/25/2022	1.
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		09/01/2020	Paydown		15,793	15,793	13,552	15,555		238		238		15,793				843	08/25/2022	1.
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		09/01/2020	Paydown		12,866	12,866	12,705	12,787		79		79		12,866				550	10/25/2022	1.
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		09/01/2020	Paydown		3,975	3,975	3,719	3,929		46		46		3,975				186	09/25/2022	1.
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		09/01/2020	Paydown															164	10/25/2022	1.
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		09/01/2020	Paydown		16,997	16,997	13,396	16,634		363		363		16,997				767	10/25/2022	1.
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		09/01/2020	Paydown															41	09/25/2022	1.
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		09/01/2020	Paydown		21,008	21,008	20,461	20,633		375		375		21,008				977	10/25/2022	1.
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		09/01/2020	Paydown		13	13				13		13		13				98	09/25/2022	1.
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		09/01/2020	Paydown		23,423	23,423	23,174	23,223		200		200		23,423				1,256	09/25/2022	1.
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		09/01/2020	Paydown		70	70				70		70		70				445	09/25/2022	1.
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		09/01/2020	Paydown		50,009	50,009	49,385	49,523		486		486		50,009				2,518	01/25/2023	1.
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		09/01/2020	Paydown		10,175	10,175	9,947	10,014		161		161		10,175				478	01/25/2023	1.
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		09/01/2020	Paydown		13,763	13,763	13,382	13,504		259		259		13,763				639	11/25/2022	1.
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		09/01/2020	Paydown		15,528	15,528	15,236	15,320		208		208		15,528				774	12/25/2022	1.
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		09/01/2020	Paydown		60,290	60,290	56,164	59,644		646		646		60,290				3,105	03/25/2023	1.
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		09/01/2020	Paydown		21,137	21,137	20,715	20,838		299		299		21,137				994	02/25/2023	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		09/01/2020	Paydown		45,561	45,561	39,196	44,857		703		703		45,561				2,216	02/25/2023	1.
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		09/01/2020	Paydown		40,496	40,496	39,386	39,831		665		665		40,496				1,897	03/25/2023	1.
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		09/01/2020	Paydown		17,553	17,553	14,657	17,244		309		309		17,553				819	03/25/2023	1.
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		09/01/2020	Paydown		47,729	47,729	47,407	47,438		291		291		47,729				2,415	03/25/2023	1.
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		09/01/2020	Paydown		7,240	7,240	7,131	7,157		83		83		7,240				338	05/25/2023	1.
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		09/01/2020	Paydown		67,985	67,985	66,583	66,988		997		997		67,985				3,069	03/25/2023	1.
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		09/01/2020	Paydown		33,124	33,124	30,648	31,456		1,668		1,668		33,124				1,097	04/25/2023	1.
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		09/01/2020	Paydown		31	31				31		31		31				185	05/25/2023	1.
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		09/01/2020	Paydown		31,350	31,350	31,457	31,350						31,350				1,554	05/25/2023	1.
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		09/01/2020	Paydown		54,809	54,809	53,996	54,436		374		374		54,809				2,510	06/25/2023	1.
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		09/01/2020	Paydown		23,631	23,631	23,284	23,462		169		169		23,631				1,101	06/25/2023	1.
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		09/01/2020	Paydown		26,752	26,752	26,257	26,377		375		375		26,752				1,252	07/25/2023	1.
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		09/01/2020	Paydown		98,030	98,030	96,581	96,934		1,096		1,096		98,030				4,670	07/25/2023	1.
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		09/01/2020	Paydown		58,553	58,553	57,786	57,950		603		603		58,553				2,728	07/25/2023	1.
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		09/01/2020	Paydown		106,970	106,970	98,195	105,568		1,402		1,402		106,970				4,938	07/25/2023	1.
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		09/01/2020	Paydown															75	07/25/2023	1.
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		09/01/2020	Paydown		25,881	25,881	25,424	25,692		189		189		25,881				1,209	08/25/2023	1.
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		09/01/2020	Paydown		126,643	126,643	120,904	125,465		1,178		1,178		126,643				5,934	09/25/2023	1.
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		09/01/2020	Paydown		107,274	107,274	99,748	106,051		1,223		1,223		107,274				5,009	09/25/2023	1.
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		09/01/2020	Paydown		44,042	44,042	44,042	44,042						44,042				2,021	09/25/2023	1.
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		09/01/2020	Paydown		114,175	114,175	107,378	113,260		915		915		114,175				5,344	12/25/2023	1.
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		09/01/2020	Paydown		129,242	129,242	129,121	128,916		326		326		129,242				6,025	01/25/2024	1.
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		09/01/2020	Paydown		261,218	261,218	259,449	259,616		1,602		1,602		261,218				12,187	03/25/2024	1.
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		09/01/2020	Paydown		91,616	91,616	89,212	89,801		1,815		1,815		91,616				3,990	03/25/2024	1.
31359H-JN-5	FNR 1994-55 N W CPT 6.384% 12/25/23		09/01/2020	Paydown		5,778	5,778	5,742	5,778						5,778				240	12/25/2023	1.
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		09/01/2020	Paydown		33,723	33,723	33,145	33,274		449		449		33,723				1,584	03/25/2024	1.
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		09/01/2020	Paydown		84,399	84,399	82,151	82,728		1,671		1,671		84,399				4,219	06/17/2024	1.
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		09/01/2020	Paydown		23,805	23,805	22,515	23,526		279		279		23,805				1,205	11/25/2026	1.
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		09/01/2020	Paydown		6,315	6,315	6,165	6,261		54		54		6,315				292	12/25/2026	1.
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		09/01/2020	Paydown		19,514	19,514	19,145	19,373		141		141		19,514				979	07/22/2026	1.
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		09/01/2020	Paydown		27,315	27,315	26,319	27,096		219		219		27,315				1,499	12/18/2026	1.
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		09/01/2020	Paydown		4,916	4,916	4,913	4,901		15		15		4,916				245	10/25/2022	1.
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		09/01/2020	Paydown		48,334	48,334	47,557	48,071		263		263		48,334				2,246	03/18/2027	1.
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		09/01/2020	Paydown		23,377	23,377	23,333	23,323		54		54		23,377				1,092	04/18/2027	1.
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		09/01/2020	Paydown		15,566	15,566	14,255	15,317		249		249		15,566				777	04/18/2027	1.
31359N-NJ-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		09/01/2020	Paydown		39,365	39,365	33,957	38,453		912		912		39,365				1,968	01/20/2027	1.
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		09/01/2020	Paydown		15,094	15,094	14,905	14,934		160		160		15,094				669	03/18/2027	1.
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		09/01/2020	Paydown		13,956	13,956	12,844	13,749		207		207		13,956				700	03/18/2027	1.
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		09/01/2020	Paydown		165,783	165,783	156,756	163,458		2,325		2,325		165,783				8,927	06/17/2027	1.
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		09/01/2020	Paydown		9,547	9,547	9,028	9,414		134		134		9,547				514	06/17/2027	1.
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		09/01/2020	Paydown		27,963	27,963	27,535	27,603		359		359		27,963				1,246	09/18/2027	1.
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		09/01/2020	Paydown		19,979	19,979	21,398	19,996		(17)		(17)		19,979				1,192	09/25/2023	1.
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		09/01/2020	Paydown		12,632	12,632	11,840	12,481		151		151		12,632				545	05/18/2027	1.
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		09/01/2020	Paydown		42,778	42,778	41,035	42,396		382		382		42,778				1,852	05/18/2027	1.
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		09/01/2020	Paydown		84,440	84,440	75,861	83,119		1,321		1,321		84,440				3,849	04/17/2027	1.
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		09/01/2020	Paydown		51,211	51,211	50,219	50,893		318		318		51,211				2,515	06/18/2027	1.
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		09/01/2020	Paydown		14,330	14,330	13,553	14,162		168		168		14,330				767	06/18/2027	1.
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		09/01/2020	Paydown		17,773	17,773	17,635	17,658		115		115		17,773				827	06/18/2027	1.
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		09/01/2020	Paydown		13,992	13,992	13,083	13,805		187		187		13,992				618	07/18/2027	1.
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		09/01/2020	Paydown		17,600	17,600	15,845	17,301		299		299		17,600				870	07/18/2027	1.
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		09/01/2020	Paydown		13,791	13,791	13,737	13,736		55		55		13,791				741	07/20/2027	1.
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		09/01/2020	Paydown		36,186	36,186	35,900	35,939		247		247		36,186				1,630	09/18/2027	1.
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		09/01/2020	Paydown		44,093	44,093	43,203	43,527		567		567		44,093				1,927	11/18/2027	1.
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		09/01/2020	Paydown		6,899	6,899	6,720	6,742		158		158		6,899				299	11/18/2027	1.
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		09/01/2020	Paydown		7,421	7,421	7,350	7,383		37		37		7,421				348	11/18/2027	1.
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		09/01/2020	Paydown		24,447	24,447	24,104	24,161		286		286		24,447				1,071	01/18/2028	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		09/01/2020	Paydown		4,513	4,513	4,363	4,464		49		49		4,513				197	01/18/2028	1.
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		09/01/2020	Paydown		49,550	49,550	48,815	49,263		288		288		49,550				2,219	02/18/2028	1.
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		09/01/2020	Paydown		54,526	54,526	54,530	54,526						54,526				2,535	01/20/2028	1.
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		09/01/2020	Paydown		50,781	50,781	50,400	50,474		307		307		50,781				2,427	05/25/2031	1.
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		09/01/2020	Paydown		52,189	52,189	51,993	51,990		198		198		52,189				2,085	04/25/2031	1.
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		09/01/2020	Paydown		32,517	32,517	31,764	32,177		340		340		32,517				1,614	04/25/2031	1.
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		09/01/2020	Paydown		44,306	44,306	44,214	44,197		109		109		44,306				1,991	04/20/2028	1.
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		09/01/2020	Paydown		116,563	116,563	112,589	113,390		3,173		3,173		116,563				5,097	06/25/2028	3FE
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		09/01/2020	Paydown		103,547	103,547	98,804	99,818		3,729		3,729		103,547				4,528	06/25/2028	5FE
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		08/01/2020	Paydown		35,467	35,467	32,304	32,814		2,654		2,654		35,467				1,434	06/25/2028	5FE
31359Y-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		09/01/2020	Paydown		43,990	43,990	40,382	43,121		869		869		43,990				2,036	08/25/2029	1.
31359Y-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		09/01/2020	Paydown		10,096	10,096	9,415	9,934		162		162		10,096				430	05/25/2029	1.
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		09/01/2020	Paydown		21,253	21,253	20,686	21,054		199		199		21,253				1,070	10/25/2029	1.
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		09/01/2020	Paydown		5,087	5,087	4,960	5,029		58		58		5,087				253	10/25/2029	1.
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		09/01/2020	Paydown		10,913	10,913	10,932	10,912		1		1		10,913				488	11/17/2039	1.
31637-FB-1	FNMA 109162 6.640% 03/01/28		09/01/2020	Paydown		1,340	1,340	1,340	1,340						1,340				59	03/01/2028	1.
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		09/01/2020	Paydown		1,403,888	1,403,888	1,356,848	1,384,659		19,228		19,228		1,403,888				37,330	09/25/2041	1.
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		09/01/2020	Paydown		2,989,306	2,989,306	2,972,689	2,977,841		11,466		11,466		2,989,306				77,389	10/25/2041	1.
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		09/01/2020	Paydown		3,246	3,246	3,269	3,233		(6)		(6)		3,246				28	04/25/2042	1.
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		09/01/2020	Paydown		4,199,850	4,199,850	4,044,640	4,042,444		157,406		157,406		4,199,850				64,635	04/25/2043	1.
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		09/01/2020	Paydown		4,439,963	4,439,963	3,659,014	3,628,711		811,252		811,252		4,439,963				78,060	04/25/2043	1.
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		09/01/2020	Paydown		1,256,901	1,256,901	1,314,349	1,304,836		(57,310)		(57,310)		1,256,901				14,087	09/25/2043	1.
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		09/01/2020	Paydown		243,872	243,872	258,276	252,807		(8,935)		(8,935)		243,872				5,773	08/25/2043	1.
3136B1-U9-3	FNR 2018-40 PS INV PAC 7.060% 06/25/48		09/25/2020	Paydown		2,821,762	2,821,762	2,810,299	2,811,265		10,498		10,498		2,821,762				122,992	06/25/2048	1.
3136B7-3Z-2	FANNIE MAE FANNIE MAE 3.500% 11/01/49		09/01/2020	Redemption 100.0000		21,289	21,289	22,034	22,034		(745)		(745)		21,289				559	11/01/2049	1.
31371L-JL-4	FNMA 255067 5.000% 01/01/24		09/01/2020	Paydown		1,884	1,884	1,862	1,868		16		16		1,884				64	01/01/2024	1.
3137A0-C4-5	FHR 3699 MH PAC-11 4.500% 07/15/40		09/01/2020	Paydown		2,133,531	2,133,531	2,407,890	2,231,648		(98,117)		(98,117)		2,133,531				64,705	07/15/2040	1.
3137AC-T5-8	FHR 3902 MB PAC-1-11 4.500% 07/15/41		09/01/2020	Paydown		1,470,047	1,470,047	1,563,763	1,492,875		(22,828)		(22,828)		1,470,047				44,603	07/15/2041	1.
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		09/01/2020	Paydown		1,182,663	1,182,663	1,156,370	1,172,107		10,556		10,556		1,182,663				31,320	07/15/2041	1.
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		09/01/2020	Paydown		1,776,045	1,776,045	1,674,477	1,749,583		26,463		26,463		1,776,045				48,825	08/15/2041	1.
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		09/01/2020	Paydown		562,058	562,058	547,392	553,304		8,754		8,754		562,058				13,169	09/15/2041	1.
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		09/01/2020	Paydown		2,941,005	2,941,005	2,940,357	2,938,322		2,683		2,683		2,941,005				22,439	09/15/2041	1.
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		09/01/2020	Paydown		1,791,246	1,791,246	1,709,823	1,761,578		29,668		29,668		1,791,246				41,881	02/15/2042	1.
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		09/01/2020	Paydown		915,231	915,231	989,036	945,314		(33,123)		(33,123)		915,231				8,771	02/15/2042	1.
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 6.098% 09/15/38		09/15/2020	Paydown				356,719	286,835		(785)		(785)		286,050		(286,050)	(286,050)	111,013	09/15/2038	1.
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 6.098% 03/15/37		09/15/2020	Paydown				370,319	305,965		(7,081)		(7,081)		298,884		(298,884)	(298,884)	109,665	03/15/2037	1.
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 6.098% 10/15/34		09/15/2020	Paydown				379,720	335,348		(335,348)		(335,348)						118,390	10/15/2034	1.
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 6.098% 05/15/35		09/15/2020	Paydown				416,779	366,295		(14,160)		(14,160)		352,134		(352,134)	(352,134)	137,808	05/15/2035	1.
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 5.598% 07/15/37		09/15/2020	Paydown				417,750	364,710		(13,064)		(13,064)		351,646		(351,646)	(351,646)	153,067	07/15/2037	1.
3137FJ-E5-4	FHR 4835 AS INV PT 9.596% 10/15/48		09/15/2020	Paydown		3,110,121	3,110,121	3,261,253	3,254,270		(144,149)		(144,149)		3,110,121				173,869	10/15/2048	1.
3138EP-AQ-7	FNMA AL6314 4.000% 02/01/45		09/01/2020	Paydown		715,342	715,342	764,969	762,489		(47,147)		(47,147)		715,342				19,776	02/01/2045	1.
3138ER-2H-2	FNMA AL9775 3.500% 01/01/47		09/01/2020	Paydown		2,906,018	2,906,018	2,995,015	2,989,791		(83,773)		(83,773)		2,906,018				68,731	01/01/2047	1.
3138ER-QZ-6	FNMA AL9471 4.000% 12/01/46		09/01/2020	Paydown		2,869,295	2,869,295	3,068,352	3,059,312		(190,017)		(190,017)		2,869,295				77,668	12/01/2046	1.
3138ER-YV-6	FNMA AL9723 3.500% 02/01/47		09/01/2020	Paydown		6,547,700	6,547,700	6,725,716	6,715,623		(167,923)		(167,923)		6,547,700				150,500	02/01/2047	1.
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		09/01/2020	Paydown		2,752	2,752	2,888	2,854		(102)		(102)		2,752				47	09/01/2027	1.
3138W6-5D-4	FNMA AR8943 2.500% 03/01/23		09/01/2020	Paydown		750	750	783	767		(17)		(17)		750				12	03/01/2023	1.
3138WD-4Z-1	FNMA AS4439 4.000% 02/01/45		09/01/2020	Paydown		205,852	205,852	220,133	219,531		(13,680)		(13,680)		205,852				6,079	02/01/2045	1.
3138WH-YT-3	FNMA AS7921 3.500% 09/01/46		09/01/2020	Paydown		6,632,676	6,632,676	6,787,093	6,777,974		(145,297)		(145,297)		6,632,676				155,125	09/01/2046	1.
3138WJ-LS-5	FNMA AS8436 3.500% 12/01/46		09/01/2020	Paydown		3,148,769	3,148,769	3,226,480	3,222,004		(73,235)		(73,235)		3,148,769				72,198	12/01/2046	1.
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		09/01/2020	Paydown		35,786	35,786	33,381	35,044		742		742		35,786				1,603	09/25/2031	1.
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		09/01/2020	Paydown		21,606	21,606	19,945	21,164		442		442		21,606				955	09/25/2031	1.
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		09/01/2020	Paydown		10,974	10,974	10,554	10,841		133		133		10,974				511	08/25/2031	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		09/01/2020	Paydown		23,240	23,240	22,846	22,978		262		262		23,240				940	12/25/2031	1.
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		09/01/2020	Paydown		44,460	44,460	44,168	44,181		279		279		44,460				1,757	11/25/2031	1.
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		09/01/2020	Paydown		15,957	15,957	15,788	15,799		158		158		15,957				695	10/25/2031	1.
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		09/01/2020	Paydown		19,113	19,113	17,485	18,695		417		417		19,113				830	10/25/2031	1.
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		09/01/2020	Paydown		3,738	3,738	3,791	3,737		1		1		3,738				162	10/25/2031	1.
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		09/01/2020	Paydown		45,367	45,367	43,701	44,821		546		546		45,367				1,907	11/25/2031	1.
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		09/01/2020	Paydown		367,583	367,583	364,941	365,369		2,214		2,214		367,583				18,233	11/25/2031	1.
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		09/01/2020	Paydown		50,469	50,469	50,062	50,153		315		315		50,469				1,971	12/25/2031	1.
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		09/01/2020	Paydown		36,265	36,265	33,772	35,595		670		670		36,265				1,584	01/25/2032	1.
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2020	Paydown		96,571	96,571	88,303	94,504		2,067		2,067		96,571				3,870	12/25/2031	1.
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		09/01/2020	Paydown		43,557	43,557	38,602	42,020		1,537		1,537		43,557				1,646	11/25/2031	1.
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2020	Paydown		242,203	242,203	214,047	235,733		6,470		6,470		242,203				9,706	12/25/2031	1.
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		09/01/2020	Paydown		84,437	84,437	83,309	83,374		1,062		1,062		84,437				3,384	11/25/2031	1.
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		09/01/2020	Paydown		92,150	92,150	82,129	89,898		2,253		2,253		92,150				3,656	11/25/2031	1.
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		09/01/2020	Paydown		28,753	28,753	27,549	28,376		377		377		28,753				1,256	11/25/2031	1.
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		09/01/2020	Paydown		249,108	249,108	226,740	243,744		5,364		5,364		249,108				9,995	12/25/2031	1.
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		09/01/2020	Paydown		24,068	24,068	23,805	23,894		175		175		24,068				966	12/25/2031	1.
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		09/01/2020	Paydown		49,516	49,516	44,217	48,346		1,171		1,171		49,516				2,030	12/25/2031	1.
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		09/01/2020	Paydown		70,733	70,733	65,340	69,261		1,472		1,472		70,733				2,818	12/25/2031	1.
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		09/01/2020	Paydown		312,695	312,695	283,868	305,981		6,714		6,714		312,695				12,411	12/25/2031	1.
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		09/01/2020	Paydown		171,431	171,431	170,117	170,176		1,256		1,256		171,431				6,816	12/25/2031	1.
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		09/01/2020	Paydown		51,627	51,627	51,020	51,072		555		555		51,627				2,069	12/25/2031	1.
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		09/01/2020	Paydown		41,305	41,305	35,755	39,774		1,531		1,531		41,305				1,651	05/25/2032	1.
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		09/01/2020	Paydown		53,448	53,448	53,581	53,448						53,448				2,264	05/25/2032	1.
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		09/01/2020	Paydown		64,949	64,949	65,172	64,949						64,949				2,876	06/25/2032	1.
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		09/01/2020	Paydown		44,815	44,815	44,431	44,446		369		369		44,815				1,582	11/25/2032	1.
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		09/01/2020	Paydown		38,339	38,339	36,063	37,447		892		892		38,339				1,538	09/25/2032	1.
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		09/01/2020	Paydown		60,324	60,324	60,182	60,170		154		154		60,324				2,389	09/25/2032	1.
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		09/01/2020	Paydown		50,665	50,665	47,024	49,291		1,374		1,374		50,665				1,844	10/25/2032	1.
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		09/01/2020	Paydown		103,494	103,494	103,494	103,494						103,494				4,062	09/25/2032	1.
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		09/01/2020	Paydown		59,737	59,737	54,137	58,243		1,494		1,494		59,737				2,308	09/25/2032	1.
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		09/01/2020	Paydown		142,002	142,002	132,860	138,869		3,133		3,133		142,002				5,747	09/25/2032	1.
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		09/01/2020	Paydown		37,108	37,108	37,473	37,110		(2)		(2)		37,108				1,421	10/25/2032	1.
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		09/01/2020	Paydown		270,430	270,430	267,648	267,771		2,659		2,659		270,430				10,323	12/25/2032	1.
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		09/01/2020	Paydown		54,372	54,372	53,289	53,350		1,021		1,021		54,372				1,989	11/25/2032	1.
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		09/01/2020	Paydown		161,021	161,021	157,347	159,389		1,631		1,631		161,021				6,323	11/25/2031	1.
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		09/01/2020	Paydown		88,827	88,827	87,416	87,495		1,332		1,332		88,827				3,273	12/25/2032	1.
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		09/01/2020	Paydown		92,720	92,720	91,266	91,359		1,360		1,360		92,720				3,341	12/25/2032	1.
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		09/01/2020	Paydown		47,562	47,562	46,642	46,694		868		868		47,562				1,755	12/25/2032	1.
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		09/01/2020	Paydown		93,037	93,037	91,531	91,631		1,406		1,406		93,037				3,546	12/25/2032	1.
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		09/01/2020	Paydown		505,931	505,931	513,520	505,931						505,931				19,022	12/25/2032	1.
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		09/01/2020	Paydown		63,838	63,838	62,807	62,862		976		976		63,838				2,343	12/25/2032	1.
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		09/01/2020	Paydown		529,124	529,124	522,506	522,814		6,310		6,310		529,124				19,531	01/25/2033	1.
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		09/01/2020	Paydown		279,342	279,342	276,697	276,836		2,506		2,506		279,342				10,377	01/25/2033	1.
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		09/01/2020	Paydown		455,631	455,631	451,373	451,560		4,071		4,071		455,631				16,581	01/25/2033	1.
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		09/01/2020	Paydown		136,243	136,243	135,434	135,468		775		775		136,243				5,136	01/25/2033	1.
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		09/01/2020	Paydown		315,415	315,415	310,672	310,933		4,482		4,482		315,415				11,477	01/25/2033	1.
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		09/01/2020	Paydown		82,939	82,939	81,669	81,733		1,206		1,206		82,939				2,833	02/25/2033	1.
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		09/01/2020	Paydown		1,094,460	1,094,460	1,077,989	1,078,927		15,533		15,533		1,094,460				40,165	02/25/2033	1.
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		09/01/2020	Paydown		247,476	247,476	244,095	244,274		3,202		3,202		247,476				8,570	02/25/2033	1.
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		09/01/2020	Paydown		368,713	368,713	364,952	365,296		3,418		3,418		368,713				13,000	02/25/2033	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		09/01/2020	Paydown		184,454	184,454	182,453	182,538		1,916		1,916		184,454				6,526	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		09/01/2020	Paydown		274,243	274,243	271,750	271,848		2,395		2,395		274,243				10,102	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		09/01/2020	Paydown		55,253	55,253	54,044	54,109		1,144		1,144		55,253				2,025	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		09/01/2020	Paydown		15,304	15,304	14,147	14,977		327		327		15,304				666	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		09/01/2020	Paydown		38,228	38,228	35,946	37,610		617		617		38,228				1,680	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		09/01/2020	Paydown		253,617	253,617	238,004	248,381		5,236		5,236		253,617				10,640	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		09/01/2020	Paydown		136,834	136,834	136,153	136,139		695		695		136,834				5,759	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		09/01/2020	Paydown		39,496	39,496	37,176	38,875		621		621		39,496				1,725	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		09/01/2020	Paydown		35,696	35,696	36,002	35,711		(15)		(15)		35,696				1,563	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		09/01/2020	Paydown		287,802	287,802	268,556	282,717		5,085		5,085		287,802				13,089	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		09/01/2020	Paydown		36,435	36,435	35,912	36,212		224		224		36,435				1,394	06/15/2032	1
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		29,443	29,443	27,575	28,910		533		533		29,443				1,255	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		21,564	21,564	20,148	21,169		395		395		21,564				922	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		09/01/2020	Paydown		14,773	14,773	14,865	14,771		2		2		14,773				632	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		31,365	31,365	29,179	30,750		615		615		31,365				1,378	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		47,778	47,778	44,523	46,621		1,157		1,157		47,778				2,092	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		09/01/2020	Paydown		105,561	105,561	95,731	102,628		2,933		2,933		105,561				4,001	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		108,141	108,141	101,213	106,423		1,718		1,718		108,141				4,655	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		09/01/2020	Paydown		108,420	108,420	109,174	108,420						108,420				4,445	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		09/01/2020	Paydown		13,816	13,816	12,966	13,566		250		250		13,816				595	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		09/01/2020	Paydown		160,470	160,470	158,909	159,040		1,431		1,431		160,470				6,451	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		09/01/2020	Paydown		157,926	157,926	150,844	155,435		2,492		2,492		157,926				6,749	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		09/01/2020	Paydown		4,727	4,727	4,719	4,718		9		9		4,727				196	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		09/01/2020	Paydown		75,915	75,915	72,048	74,713		1,201		1,201		75,915				3,339	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		09/01/2020	Paydown		251,510	251,510	240,192	247,645		3,864		3,864		251,510				10,537	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		09/01/2020	Paydown		113,594	113,594	114,197	113,644		(50)		(50)		113,594				4,252	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		09/01/2020	Paydown		50,437	50,437	50,136	50,151		287		287		50,437				2,034	08/15/2032	1
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		09/01/2020	Paydown		140,790	140,790	127,415	136,950		3,840		3,840		140,790				5,673	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2020	Paydown		102,474	102,474	89,825	99,391		3,083		3,083		102,474				4,204	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		09/01/2020	Paydown		77,492	77,492	71,777	75,810		1,682		1,682		77,492				3,182	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		09/01/2020	Paydown		26,121	26,121	25,831	25,973		148		148		26,121				1,067	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2020	Paydown		225,954	225,954	191,213	218,694		7,259		7,259		225,954				9,510	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		09/01/2020	Paydown		49,007	49,007	48,903	48,902		105		105		49,007				1,970	08/15/2032	1
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		09/01/2020	Paydown		93,739	93,739	93,109	93,142		597		597		93,739				3,916	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		09/01/2020	Paydown		120,606	120,606	112,465	117,905		2,701		2,701		120,606				4,752	08/15/2032	1
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		09/01/2020	Paydown		273,013	273,013	270,856	270,965		2,048		2,048		273,013				11,053	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		09/01/2020	Paydown		124,427	124,427	113,384	120,517		3,910		3,910		124,427				4,550	09/15/2032	1
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		09/01/2020	Paydown		313,457	313,457	286,813	307,334		6,123		6,123		313,457				11,620	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		09/01/2020	Paydown		73,661	73,661	74,484	73,773		(112)		(112)		73,661				2,969	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		09/01/2020	Paydown		9,282	9,282	9,239	9,245		37		37		9,282				385	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		09/01/2020	Paydown		195,388	195,388	199,052	196,188		(800)		(800)		195,388				7,286	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		09/01/2020	Paydown		16,086	16,086	16,101	16,086						16,086				642	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		09/01/2020	Paydown		256,933	256,933	236,700	250,436		6,497		6,497		256,933				9,879	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		09/01/2020	Paydown		313,124	313,124	281,225	305,592		7,532		7,532		313,124				11,755	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		09/01/2020	Paydown		182,583	182,583	167,691	174,752		7,831		7,831		182,583				7,178	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		09/01/2020	Paydown		222,508	222,508	219,987	221,415		1,093		1,093		222,508				9,087	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		09/01/2020	Paydown		85,957	85,957	85,205	85,388		569		569		85,957				3,230	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		09/01/2020	Paydown		60,052	60,052	59,224	59,276		776		776		60,052				2,199	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		09/01/2020	Paydown		207,376	207,376	202,725	203,009		4,367		4,367		207,376				7,602	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		09/01/2020	Paydown		219,389	219,389	217,573	217,675		1,714		1,714		219,389				8,334	10/15/2032	1
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		09/01/2020	Paydown		438,778	438,778	395,311	429,266		9,512		9,512		438,778				16,669	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		09/01/2020	Paydown		462,482	462,482	459,535	459,686		2,796		2,796		462,482				17,082	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		09/01/2020	Paydown		248,268	248,268	245,862	247,000		1,268		1,268		248,268				9,998	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		09/01/2020	Paydown		94,004	94,004	87,571	91,980		2,025		2,025		94,004				3,438	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		09/01/2020	Paydown		72,703	72,703	71,999	72,324		379		379		72,703				2,859	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		09/01/2020	Paydown		217,218	217,218	216,810	216,799		418		418		217,218				8,525	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		09/01/2020	Paydown		31,133	31,133	30,744	30,767		366		366		31,133				1,168	10/15/2032	1
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		09/01/2020	Paydown		121,656	121,656	112,095	118,805		2,851		2,851		121,656				4,385	10/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		09/01/2020	Paydown		214,042	214,042	212,014	212,122		1,920		1,920		214,042				7,385	11/15/2032	1
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		09/01/2020	Paydown		53,155	53,155	51,959	52,048		1,107		1,107		53,155				1,949	11/15/2032	1
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		09/01/2020	Paydown		225,046	225,046	220,748	221,042		4,004		4,004		225,046				8,735	11/15/2032	1
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		09/01/2020	Paydown		212,150	212,150	174,692	199,542		12,608		12,608		212,150				8,205	04/25/2033	1
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		09/01/2020	Paydown		114,165	114,165	118,214	114,817		(652)		(652)		114,165				4,351	04/25/2033	1
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		09/01/2020	Paydown		220,021	220,021	219,403	219,391		631		631		220,021				7,482	04/25/2033	1
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		09/01/2020	Paydown		227,098	227,098	225,109	225,292		1,805		1,805		227,098				8,338	04/25/2033	1
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		09/01/2020	Paydown		112,096	112,096	107,408	107,702		4,394		4,394		112,096				3,932	04/25/2033	1
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		09/01/2020	Paydown		127,834	127,834	127,714	127,674		159		159		127,834				4,880	04/25/2033	1
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		09/01/2020	Paydown		387,599	387,599	388,568	387,599						387,599				13,922	06/25/2033	1
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		09/01/2020	Paydown		94,675	94,675	92,312	92,446		2,229		2,229		94,675				3,636	06/25/2033	1
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		09/01/2020	Paydown		154,554	154,554	150,689	150,920		3,634		3,634		154,554				5,709	06/25/2033	1
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		09/01/2020	Paydown		208,087	208,087	208,087	208,087						208,087				7,663	05/25/2033	1
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		09/01/2020	Paydown		568,997	568,997	568,286	568,103		894		894		568,997				23,146	05/25/2033	1
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		09/01/2020	Paydown		47,403	47,403	48,647	47,790		(387)		(387)		47,403				1,742	05/25/2033	1
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		09/01/2020	Paydown		170,291	170,291	169,121	169,292		1,000		1,000		170,291				6,412	05/25/2033	1
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		09/01/2020	Paydown		562,557	562,557	508,587	553,690		8,866		8,866		562,557				20,893	06/25/2033	1
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		09/01/2020	Paydown		463,806	463,806	386,408	451,087		12,719		12,719		463,806				17,148	06/25/2033	1
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		09/01/2020	Paydown		369,414	369,414	352,096	353,140		16,274		16,274		369,414				13,766	06/25/2033	1
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		09/01/2020	Paydown		512,458	512,458	497,773	498,627		13,830		13,830		512,458				18,748	06/25/2033	1
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		09/01/2020	Paydown		62,740	62,740	61,884	61,924		816		816		62,740				2,325	06/25/2033	1
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		09/01/2020	Paydown		670,991	670,991	678,749	671,185		(194)		(194)		670,991				25,008	06/25/2033	1
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		09/01/2020	Paydown		162,341	162,341	167,059	162,888		(547)		(547)		162,341				6,467	06/25/2033	1
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		09/01/2020	Paydown		587,069	587,069	593,460	588,013		(944)		(944)		587,069				20,097	07/25/2033	1
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		09/01/2020	Paydown		272,294	272,294	270,039	270,129		2,165		2,165		272,294				9,859	08/25/2033	1
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		09/01/2020	Paydown		384,223	384,223	393,408	387,044		(2,821)		(2,821)		384,223				13,022	07/25/2033	1
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		09/01/2020	Paydown		626,304	626,304	630,218	626,304						626,304				23,164	07/25/2033	1
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		09/01/2020	Paydown		1,281,525	1,281,525	1,200,477	1,264,073		17,452		17,452		1,281,525				41,626	07/25/2033	1
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		09/01/2020	Paydown		557,116	557,116	492,699	545,048		12,068		12,068		557,116				18,953	08/25/2033	1
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		09/01/2020	Paydown		485,181	485,181	495,188	488,100		(2,919)		(2,919)		485,181				15,761	07/25/2033	1
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		09/01/2020	Paydown		475,213	475,213	475,177	474,957		256		256		475,213				13,892	06/25/2043	1
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		09/01/2020	Paydown		477,881	477,881	473,759	474,100		3,781		3,781		477,881				15,668	08/25/2033	1
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		09/01/2020	Paydown		393,015	393,015	356,906	386,793		6,222		6,222		393,015				15,569	08/25/2033	1
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		09/01/2020	Paydown		44,965	44,965	42,032	42,224		2,741		2,741		44,965				1,503	08/25/2033	1
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		09/01/2020	Paydown		307,028	307,028	292,672	293,466		13,562		13,562		307,028				10,222	09/25/2033	1
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		09/01/2020	Paydown		186,381	186,381	181,441	181,704		4,677		4,677		186,381				6,997	09/25/2033	1
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		09/01/2020	Paydown		300,161	300,161	244,631	282,687		17,474		17,474		300,161				10,919	09/25/2033	1
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		09/01/2020	Paydown		389,169	389,169	366,671	382,330		6,839		6,839		389,169				13,975	09/25/2033	1
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		09/01/2020	Paydown		235,906	235,906	229,847	230,145		5,761		5,761		235,906				8,157	10/25/2033	1
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		09/01/2020	Paydown		171,639	171,639	170,399	170,463		1,176		1,176		171,639				6,231	11/15/2032	1
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		09/01/2020	Paydown		63,145	63,145	62,494	62,748		397		397		63,145				2,331	11/15/2032	1
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		09/01/2020	Paydown		198,497	198,497	195,905	196,053		2,445		2,445		198,497				7,321	11/15/2032	1
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		09/01/2020	Paydown		32,018	32,018	30,087	31,279		739		739		32,018				1,183	11/15/2032	1
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		09/01/2020	Paydown		159,803	159,803	151,163	156,927		2,876		2,876		159,803				6,271	11/15/2032	1
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		09/01/2020	Paydown		99,936	99,936	97,846	97,954		1,982		1,982		99,936				3,771	12/15/2032	1
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		09/01/2020	Paydown		69,654	69,654	68,769	68,823		831		831		69,654				2,391	12/15/2032	1
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		09/01/2020	Paydown		257,145	257,145	253,808	254,000		3,145		3,145		257,145				9,408	12/15/2032	1
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		09/01/2020	Paydown		25,828	25,828	25,647	25,656		172		172		25,828				971	12/15/2032	1
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		09/01/2020	Paydown		595,929	595,929	571,720	588,576		7,353		7,353		595,929				21,443	12/15/2032	1
31393G-6C-3	FHR 2538 PG PAC-1-11 5.500% 12/15/32		09/01/2020	Paydown		169,080	169,080	166,978	167,095		1,984		1,984		169,080				6,361	12/15/2032	1
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		09/01/2020	Paydown		199,428	199,428	194,842	195,122		4,306		4,306		199,428				7,815	12/15/2032	1
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		09/01/2020	Paydown		157,854	157,854	151,293	155,645		2,209		2,209		157,854				5,904	12/15/2032	1
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		09/01/2020	Paydown		182,697	182,697	189,634	183,878		(1,181)		(1,181)		182,697				6,758	12/15/2032	1
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		09/01/2020	Paydown		65,292	65,292	64,725	64,755		537		537		65,292				2,397	12/15/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		09/01/2020	Paydown		66,278	66,278	67,319	66,605		(327)		(327)		66,278				2,387	12/15/2032	1
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		09/01/2020	Paydown		98,300	98,300	96,736	96,833		1,467		1,467		98,300				3,616	12/15/2032	1
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		09/01/2020	Paydown		323,613	323,613	322,882	322,801		812		812		323,613				12,080	12/15/2032	1
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		09/01/2020	Paydown		74,101	74,101	73,638	73,776		325		325		74,101				2,727	12/15/2032	1
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		09/01/2020	Paydown		37,775	37,775	36,999	37,045		731		731		37,775				1,491	12/15/2032	1
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		09/01/2020	Paydown		89,839	89,839	91,664	90,360		(520)		(520)		89,839				3,194	01/15/2033	1
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		09/01/2020	Paydown		107,208	107,208	105,714	105,804		1,404		1,404		107,208				3,908	01/15/2033	1
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		09/01/2020	Paydown		190,895	190,895	187,761	187,955		2,940		2,940		190,895				6,959	01/15/2033	1
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		09/01/2020	Paydown		103,402	103,402	102,088	102,178		1,224		1,224		103,402				3,704	01/15/2033	1
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		09/01/2020	Paydown		363,736	363,736	364,645	363,736						363,736				13,575	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		09/01/2020	Paydown		83,104	83,104	76,651	80,731		2,373		2,373		83,104				3,059	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		09/01/2020	Paydown		1,235,787	1,235,787	1,211,264	1,227,700		8,087		8,087		1,235,787				45,688	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		09/01/2020	Paydown		478,332	478,332	484,722	480,322		(1,991)		(1,991)		478,332				16,906	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		09/01/2020	Paydown		289,291	289,291	292,862	290,184		(893)		(893)		289,291				10,157	01/15/2033	1
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		09/01/2020	Paydown		155,627	155,627	141,693	151,294		4,333		4,333		155,627				5,617	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		09/01/2020	Paydown		78,409	78,409	78,887	78,506		(97)		(97)		78,409				2,994	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		09/01/2020	Paydown		174,482	174,482	176,663	175,070		(589)		(589)		174,482				6,609	02/15/2033	1
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		09/01/2020	Paydown		234,676	234,676	239,369	236,152		(1,476)		(1,476)		234,676				9,074	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		09/01/2020	Paydown		38,741	38,741	37,228	38,174		567		567		38,741				1,526	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		09/01/2020	Paydown		351,445	351,445	357,966	353,805		(2,360)		(2,360)		351,445				12,360	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		09/01/2020	Paydown		93,366	93,366	92,271	92,335		1,031		1,031		93,366				3,436	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		09/01/2020	Paydown		542,610	542,610	538,475	538,694		3,916		3,916		542,610				19,781	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		09/01/2020	Paydown		26,144	26,144	25,900	25,913		231		231		26,144				955	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		09/01/2020	Paydown		565,345	565,345	574,466	567,087		(1,741)		(1,741)		565,345				20,537	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		09/01/2020	Paydown		118,810	118,810	121,261	119,754		(943)		(943)		118,810				4,304	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		09/01/2020	Paydown		63,434	63,434	62,772	62,805		629		629		63,434				2,280	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		09/01/2020	Paydown		93,284	93,284	92,250	92,304		980		980		93,284				3,390	02/15/2033	1
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		09/01/2020	Paydown		323,079	323,079	329,591	324,235		(1,156)		(1,156)		323,079				11,772	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		09/01/2020	Paydown		213,833	213,833	211,181	211,329		2,504		2,504		213,833				7,755	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		09/01/2020	Paydown		47,261	47,261	47,387	47,261						47,261				1,728	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		09/01/2020	Paydown		179,758	179,758	165,265	174,993		4,765		4,765		179,758				6,519	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		09/01/2020	Paydown		313,039	313,039	310,839	311,021		2,018		2,018		313,039				11,246	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		09/01/2020	Paydown		68,980	68,980	70,241	69,348		(368)		(368)		68,980				2,442	03/15/2033	1
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		09/01/2020	Paydown		35,455	35,455	32,752	34,204		1,251		1,251		35,455				1,301	03/15/2033	1
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		09/01/2020	Paydown		318,036	318,036	318,632	318,036						318,036				11,369	03/15/2033	1
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		09/01/2020	Paydown		289,124	289,124	286,504	288,073		1,051		1,051		289,124				10,364	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		09/01/2020	Paydown		239,149	239,149	235,973	236,153		2,996		2,996		239,149				8,728	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		09/01/2020	Paydown		72,348	72,348	67,137	70,611		1,737		1,737		72,348				2,902	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		09/01/2020	Paydown		255,546	255,546	257,333	255,801		(255)		(255)		255,546				9,139	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		09/01/2020	Paydown		331,510	331,510	331,406	331,343		167		167		331,510				12,812	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		09/01/2020	Paydown		331,863	331,863	336,012	332,942		(1,078)		(1,078)		331,863				12,039	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		09/01/2020	Paydown		277,265	277,265	236,065	264,598		12,666		12,666		277,265				10,279	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		09/01/2020	Paydown		87,264	87,264	84,823	84,958		2,306		2,306		87,264				2,840	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		09/01/2020	Paydown		445,256	445,256	441,996	442,151		3,106		3,106		445,256				15,917	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		09/01/2020	Paydown		539,998	539,998	544,583	541,407		(1,408)		(1,408)		539,998				19,699	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		09/01/2020	Paydown		53,995	53,995	46,874	51,892		2,102		2,102		53,995				1,686	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		09/01/2020	Paydown		146,448	146,448	146,586	146,448						146,448				5,530	04/15/2033	1
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		09/01/2020	Paydown		634,241	634,241	635,034	634,241						634,241				23,116	04/15/2033	1
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		09/01/2020	Paydown		251,466	251,466	249,581	249,663		1,803		1,803		251,466				9,222	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		09/01/2020	Paydown		609,782	609,782	628,728	616,934		(7,152)		(7,152)		609,782				22,484	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		09/01/2020	Paydown		599,795	599,795	600,170	599,795						599,795				22,522	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		09/01/2020	Paydown		259,488	259,488	260,198	259,488						259,488				8,859	04/15/2033	1
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		09/01/2020	Paydown		423,327	423,327	405,453	418,259		5,069		5,069		423,327				15,404	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		09/01/2020	Paydown		583,437	583,437	479,330	562,824		20,613		20,613		583,437				21,621	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		09/01/2020	Paydown		535,160	535,160	538,505	535,160						535,160				19,479	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		09/01/2020	Paydown		248,467	248,467	254,436	251,051		(2,584)		(2,584)		248,467				9,250	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		09/01/2020	Paydown		94,911	94,911	79,607	90,213		4,698		4,698		94,911				3,431	05/15/2033	1
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		09/01/2020	Paydown		207,566	207,566	210,485	208,686		(1,120)		(1,120)		207,566				7,785	05/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		09/01/2020	Paydown		586,907	586,907	524,365	571,072		15,835		15,835		586,907				17,965	09/25/2033	1.
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		09/01/2020	Paydown		216,533	216,533	219,578	217,174		(641)		(641)		216,533				8,231	10/25/2033	1.
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		09/01/2020	Paydown		238,504	238,504	230,082	234,820		3,684		3,684		238,504				9,413	12/25/2033	1.
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		09/01/2020	Paydown		510,093	510,093	515,175	511,642		(1,548)		(1,548)		510,093				16,804	06/15/2033	1.
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		09/01/2020	Paydown		310,935	310,935	313,170	311,541		(606)		(606)		310,935				10,355	06/15/2033	1.
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		09/01/2020	Paydown		85,310	85,310	80,625	80,922		4,389		4,389		85,310				2,860	06/15/2033	1.
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		09/01/2020	Paydown		883,415	883,415	837,864	873,820		9,595		9,595		883,415				29,757	07/15/2033	1.
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		09/01/2020	Paydown		400,808	400,808	378,513	395,594		5,215		5,215		400,808				13,538	07/15/2033	1.
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		09/01/2020	Paydown		196,981	196,981	167,310	186,226		10,755		10,755		196,981				6,587	07/15/2033	1.
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		09/01/2020	Paydown		361,588	361,588	355,902	356,241		5,347		5,347		361,588				12,302	07/15/2033	1.
31393X-3K-1	FNW 2004-W4 A6 PAC-11 5.500% 06/25/34		09/01/2020	Paydown		395,528	395,528	380,278	389,340		6,188		6,188		395,528				14,399	06/25/2034	1.
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		09/01/2020	Paydown		337,859	337,859	322,218	323,161		14,698		14,698		337,859				11,326	04/25/2034	1.
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		09/01/2020	Paydown		290,483	290,483	288,056	288,144		2,338		2,338		290,483				10,649	07/25/2034	1.
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		09/01/2020	Paydown		85,269	85,269	95,821	87,361		(2,092)		(2,092)		85,269				4,265	07/25/2034	1.
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		09/01/2020	Paydown		104,405	104,405	37,022	35,955		68,450		68,450		104,405				5,290	07/25/2034	6*
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		09/01/2020	Paydown		467,716	467,716	448,105	449,980		17,737		17,737		467,716				13,944	08/25/2034	1.
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		09/01/2020	Paydown		622,322	622,322	630,684	623,092		(770)		(770)		622,322				24,226	02/25/2035	1.
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		09/01/2020	Paydown		520,183	520,183	502,072	503,179		17,004		17,004		520,183				17,275	11/25/2034	1.
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		09/01/2020	Paydown		256,208	256,208	250,135	250,468		5,740		5,740		256,208				8,667	01/25/2035	1.
31394B-R2-2	FNR 2004-99 NB EXCH PAC-11 5.500% 01/25/35		09/01/2020	Paydown		1,443,919	1,443,919	1,445,724	1,443,919						1,443,919				52,878	01/25/2035	1.
31394B-R3-0	FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35		09/01/2020	Paydown		593,196	593,196	596,718	592,573		624		624		593,196				21,771	01/25/2035	1.
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		09/01/2020	Paydown		420,617	420,617	403,960	404,934		15,683		15,683		420,617				14,377	12/25/2034	1.
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		09/01/2020	Paydown		509,307	509,307	423,361	491,758		17,548		17,548		509,307				16,335	01/25/2035	1.
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		09/01/2020	Paydown		1,531,627	1,531,627	1,549,097	1,535,236		(3,610)		(3,610)		1,531,627				57,026	05/25/2035	1.
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		09/01/2020	Paydown		732,090	732,090	740,841	732,495		(405)		(405)		732,090				26,764	06/25/2035	1.
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		09/01/2020	Paydown		696,062	696,062	662,584	683,963		12,098		12,098		696,062				25,876	07/25/2035	1.
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		09/01/2020	Paydown		646,534	646,534	652,362	646,537		(3)		(3)		646,534				23,287	08/25/2035	1.
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		09/01/2020	Paydown		692,245	692,245	703,873	693,539		(1,294)		(1,294)		692,245				25,079	07/25/2035	1.
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		09/01/2020	Paydown		311,975	311,975	300,682	301,256		10,719		10,719		311,975				11,668	10/25/2035	1.
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		09/01/2020	Paydown		394,423	394,423	383,023	383,702		10,721		10,721		394,423				13,140	07/15/2033	1.
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		09/01/2020	Paydown		171,516	171,516	169,271	169,398		2,118		2,118		171,516				6,753	08/15/2033	1.
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		09/01/2020	Paydown		368,869	368,869	334,518	358,864		10,005		10,005		368,869				13,572	09/15/2033	1.
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		09/01/2020	Paydown		325,850	325,850	323,825	323,913		1,937		1,937		325,850				11,946	09/15/2033	1.
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		09/01/2020	Paydown		605,647	605,647	600,408	600,665		4,982		4,982		605,647				22,658	09/15/2033	1.
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		09/01/2020	Paydown		154,605	154,605	148,580	148,937		5,668		5,668		154,605				5,147	09/15/2033	1.
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		09/01/2020	Paydown		111,629	111,629	105,451	105,787		5,843		5,843		111,629				3,705	09/15/2033	1.
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEQ 5.500% 10/15/33		09/01/2020	Paydown		884,705	884,705	797,893	868,007		16,698		16,698		884,705				32,731	10/15/2033	1.
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		09/01/2020	Paydown		609,258	609,258	601,022	601,461		7,797		7,797		609,258				22,440	10/15/2033	1.
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		09/01/2020	Paydown		593,730	593,730	537,326	580,702		13,028		13,028		593,730				21,692	10/15/2033	1.
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		09/01/2020	Paydown		653,684	653,684	642,054	642,693		10,991		10,991		653,684				23,429	10/15/2033	1.
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		09/01/2020	Paydown		1,469,251	1,469,251	1,259,654	1,415,476		53,775		53,775		1,469,251				44,807	10/15/2033	1.
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		09/01/2020	Paydown		269,380	269,380	263,811	264,120		5,260		5,260		269,380				10,029	10/15/2033	1.
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		09/01/2020	Paydown		275,904	275,904	224,517	256,206		19,698		19,698		275,904				9,150	10/15/2033	1.
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		09/01/2020	Paydown		480,190	480,190	471,540	472,025		8,166		8,166		480,190				16,545	10/15/2033	1.
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		09/01/2020	Paydown		134,292	134,292	133,789	133,819		474		474		134,292				5,042	11/15/2033	1.
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		09/01/2020	Paydown		221,010	221,010	218,638	218,765		2,245		2,245		221,010				8,322	11/15/2033	1.
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		09/01/2020	Paydown		378,852	378,852	375,714	375,851		3,001		3,001		378,852				14,099	11/15/2033	1.
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		09/01/2020	Paydown		312,000	312,000	309,443	309,556		2,444		2,444		312,000				11,635	11/15/2033	1.
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		09/01/2020	Paydown		948,434	948,434	937,438	937,962		10,471		10,471		948,434				34,796	12/15/2033	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		09/01/2020	Paydown		500,201	500,201	498,171	498,228		1,973		1,973		500,201				18,330	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		09/01/2020	Paydown		414,072	414,072	351,962	397,803		16,270		16,270		414,072				14,199	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		09/01/2020	Paydown		450,974	450,974	377,558	418,752		32,221		32,221		450,974				16,398	11/15/2033	1
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		09/01/2020	Paydown		191,480	191,480	187,269	187,509		3,971		3,971		191,480				6,268	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		09/01/2020	Paydown		143,937	143,937	142,824	142,872		1,065		1,065		143,937				5,324	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		09/01/2020	Paydown		281,807	281,807	275,794	276,106		5,701		5,701		281,807				10,670	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		09/01/2020	Paydown		333,993	333,993	326,370	326,832		7,161		7,161		333,993				11,196	01/15/2034	1
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		09/01/2020	Paydown		278,933	278,933	273,635	273,959		4,974		4,974		278,933				9,261	02/15/2034	1
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		09/01/2020	Paydown		93,169	93,169	78,437	87,989		5,180		5,180		93,169				3,386	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		09/01/2020	Paydown		530,768	530,768	460,956	505,892		24,876		24,876		530,768				19,440	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		09/01/2020	Paydown		829,845	829,845	829,845	829,845						829,845				30,089	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		09/01/2020	Paydown		344,870	344,870	340,335	340,578		4,292		4,292		344,870				11,046	03/15/2034	1
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		09/01/2020	Paydown		308,751	308,751	285,595	300,038		8,713		8,713		308,751				11,341	01/25/2036	1
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		09/01/2020	Paydown		129,727	129,727	126,847	127,012		2,715		2,715		129,727				4,601	12/25/2035	1
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		09/01/2020	Paydown		120,720	120,720	118,813	118,879		1,841		1,841		120,720				4,547	01/25/2036	1
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		09/01/2020	Paydown		177,999	177,999	175,712	175,786		2,214		2,214		177,999				6,705	01/25/2036	1
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		09/01/2020	Paydown		270,210	270,210	227,219	260,796		9,413		9,413		270,210				9,903	04/15/2034	1
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		09/01/2020	Paydown		307,218	307,218	302,134	302,409		4,809		4,809		307,218				10,921	04/15/2034	1
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		09/01/2020	Paydown		35,932	35,932	29,969	33,594		2,338		2,338		35,932				1,317	05/15/2034	1
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		09/01/2020	Paydown		102,135	102,135	101,451	101,480		654		654		102,135				3,787	05/15/2034	1
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		09/01/2020	Paydown		12,472	12,472	12,207	12,235		237		237		12,472				453	05/15/2034	1
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		09/01/2020	Paydown		1,131,040	1,131,040	1,089,112	1,119,107		11,933		11,933		1,131,040				41,733	05/15/2034	1
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		09/01/2020	Paydown		145,714	145,714	121,307	138,411		7,303		7,303		145,714				5,396	06/15/2034	1
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		09/01/2020	Paydown		149,864	149,864	161,478	151,645		(1,782)		(1,782)		149,864				7,595	02/15/2034	1
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		09/01/2020	Paydown		363,493	363,493	359,447	359,668		3,825		3,825		363,493				15,394	06/15/2034	1
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		09/01/2020	Paydown		710,286	710,286	651,909	696,915		13,371		13,371		710,286				27,442	06/15/2034	1
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		09/01/2020	Paydown		494,018	494,018	410,189	467,441		26,577		26,577		494,018				18,009	06/15/2034	1
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		09/01/2020	Paydown		297,732	297,732	328,296	302,776		(5,044)		(5,044)		297,732				14,567	11/15/2033	1
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		09/01/2020	Paydown		66,832	66,832	66,174	66,206		626		626		66,832				2,463	06/15/2034	1
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		09/01/2020	Paydown		77,552	77,552	85,307	78,868		(1,316)		(1,316)		77,552				3,794	11/15/2033	1
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		09/01/2020	Paydown		621,513	621,513	626,271	621,981		(468)		(468)		621,513				24,976	06/15/2034	1
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		09/01/2020	Paydown		155,680	155,680	155,290	155,330		350		350		155,680				5,943	06/15/2034	1
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		09/01/2020	Paydown		581,839	581,839	534,110	563,961		17,879		17,879		581,839				22,199	04/25/2036	1
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		09/01/2020	Paydown		72,661	72,661	70,992	71,845		816		816		72,661				2,879	04/25/2036	1
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		09/01/2020	Paydown		217,589	217,589	217,045	217,052		537		537		217,589				7,563	07/15/2034	1
31395D-AY-5	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36		09/01/2020	Paydown		131,319	131,319	127,912	128,077		3,242		3,242		131,319				4,847	05/25/2036	1
31395D-ET-2	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36		09/01/2020	Paydown		608,219	608,219	578,188	598,995		9,224		9,224		608,219				22,674	05/25/2036	1
31395D-EV-7	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36		09/01/2020	Paydown		143,175	143,175	141,935	141,958		1,216		1,216		143,175				5,675	05/25/2036	1
31395D-KN-8	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36		09/01/2020	Paydown		65,132	65,132	65,539	65,207		(75)		(75)		65,132				2,605	05/25/2036	1
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		09/01/2020	Paydown		32,328	32,328	31,863	31,874		454		454		32,328				1,319	05/25/2036	1
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		09/01/2020	Paydown		196,946	196,946	192,686	192,828		4,118		4,118		196,946				7,633	06/25/2036	1
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		09/01/2020	Paydown		798,191	798,191	778,923	779,939		18,253		18,253		798,191				30,114	06/25/2036	1
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		09/01/2020	Paydown		2,930	2,930	2,709	2,825		105		105		2,930				117	06/25/2036	1
31395D-ZP-7	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36		09/01/2020	Paydown		240,659	240,659	238,127	238,192		2,467		2,467		240,659				10,529	06/25/2036	1
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		09/01/2020	Paydown		224,808	224,808	185,326	212,866		11,942		11,942		224,808				7,728	08/15/2034	1
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		09/01/2020	Paydown		323,770	323,770	321,894	321,957		1,813		1,813		323,770				11,857	08/15/2034	1
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		09/01/2020	Paydown		149,150	149,150	147,642	147,711		1,439		1,439		149,150				5,437	08/15/2034	1
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		09/01/2020	Paydown		89,021	89,021	75,223	84,649		4,372		4,372		89,021				2,962	08/15/2034	1
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		09/01/2020	Paydown		233,177	233,177	231,249	231,331		1,846		1,846		233,177				8,601	08/15/2034	1
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		09/01/2020	Paydown		504,580	504,580	502,058	502,213		2,368		2,368		504,580				18,490	09/15/2034	1
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		09/01/2020	Paydown		117,681	117,681	117,240	117,269		412		412		117,681				4,383	09/15/2034	1
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		09/01/2020	Paydown		554,689	554,689	550,940	551,088		3,601		3,601		554,689				20,677	09/15/2034	1
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		09/01/2020	Paydown		221,378	221,378	220,569	220,588		790		790		221,378				8,068	09/15/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		09/01/2020	Paydown		450,908	450,908	392,290	431,369		19,539		19,539		450,908				15,090	10/15/2034	1.
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		09/01/2020	Paydown		393,016	393,016	393,998	393,016						393,016				14,433	10/15/2034	1.
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		09/01/2020	Paydown		252,122	252,122	251,491	251,499		623		623		252,122				9,402	10/15/2034	1.
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		09/01/2020	Paydown		374,276	374,276	377,668	375,185		(908)		(908)		374,276				13,964	10/15/2034	1.
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		09/01/2020	Paydown		261,797	261,797	262,452	261,797						261,797				9,418	11/15/2034	1.
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		09/01/2020	Paydown		143,627	143,627	121,724	136,530		7,097		7,097		143,627				4,662	11/15/2034	1.
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		09/01/2020	Paydown		342,780	342,780	341,923	341,934		846		846		342,780				12,686	11/15/2034	1.
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		09/01/2020	Paydown		226,327	226,327	190,221	215,742		10,585		10,585		226,327				7,568	11/15/2034	1.
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		09/01/2020	Paydown		103,131	103,131	102,452	102,478		653		653		103,131				3,867	11/15/2034	1.
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		09/01/2020	Paydown		386,875	386,875	380,110	380,459		6,416		6,416		386,875				12,850	11/15/2034	1.
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		09/01/2020	Paydown		116,495	116,495	99,840	110,614		5,881		5,881		116,495				3,730	11/15/2034	1.
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		09/01/2020	Paydown		319,506	319,506	272,529	302,525		16,981		16,981		319,506				10,652	11/15/2034	1.
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		09/01/2020	Paydown		179,010	179,010	151,207	169,161		9,848		9,848		179,010				5,928	11/15/2034	1.
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		09/01/2020	Paydown		331,776	331,776	324,502	324,869		6,907		6,907		331,776				11,067	11/15/2034	1.
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		09/01/2020	Paydown		367,560	367,560	334,723	358,036		9,524		9,524		367,560				12,643	12/15/2034	1.
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		09/01/2020	Paydown		118,500	118,500	114,425	114,630		3,870		3,870		118,500				3,898	12/15/2034	1.
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		09/01/2020	Paydown		418,129	418,129	350,771	400,088		18,040		18,040		418,129				14,344	12/15/2034	1.
31395M-VK-2	FHR 2922 GB PAC-11 5.500% 02/15/35		09/01/2020	Paydown		562,755	562,755	554,578	559,611		3,144		3,144		562,755				20,452	02/15/2035	1.
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		09/01/2020	Paydown		106,308	106,308	104,909	104,960		1,348		1,348		106,308				4,230	07/25/2036	1.
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		09/01/2020	Paydown		31,064	31,064	30,948	30,947		117		117		31,064				1,239	07/25/2036	1.
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		09/01/2020	Paydown		20,587	20,587	20,387	20,453		134		134		20,587				832	07/25/2036	1.
31395N-CS-4	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36		09/01/2020	Paydown		57,732	57,732	57,750	57,732						57,732				2,291	06/25/2036	1.
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		09/01/2020	Paydown		98,351	98,351	97,398	97,666		684		684		98,351				3,985	06/25/2026	1.
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		09/01/2020	Paydown		33,998	33,998	33,548	33,746		252		252		33,998				1,604	07/25/2036	1.
31395N-VC-8	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36		09/01/2020	Paydown		81,281	81,281	79,538	79,692		1,589		1,589		81,281				3,301	07/25/2036	1.
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		09/01/2020	Paydown		346,361	346,361	342,836	342,988		3,373		3,373		346,361				12,912	03/15/2035	1.
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		09/01/2020	Paydown		341,246	341,246	342,739	341,315		(69)		(69)		341,246				12,724	04/15/2035	1.
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		09/01/2020	Paydown		129,425	129,425	128,859	128,871		553		553		129,425				5,036	04/15/2035	1.
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		09/01/2020	Paydown		295,777	295,777	295,962	295,777						295,777				10,780	05/15/2035	1.
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		09/01/2020	Paydown		322,780	322,780	320,219	320,328		2,452		2,452		322,780				12,374	05/15/2035	1.
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		09/01/2020	Paydown		367,108	367,108	364,269	364,385		2,723		2,723		367,108				13,424	05/15/2035	1.
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		09/01/2020	Paydown		261,402	261,402	265,446	262,499		(1,097)		(1,097)		261,402				9,750	05/15/2035	1.
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		09/01/2020	Paydown		349,394	349,394	348,671	348,669		725		725		349,394				13,303	05/15/2035	1.
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		09/01/2020	Paydown		333,206	333,206	334,247	333,206						333,206				12,230	05/15/2035	1.
31395U-WT-4	FHR 2991 EH PAC-2-22 5.500% 06/15/35		09/01/2020	Paydown		430,026	430,026	425,487	425,728		4,298		4,298		430,026				16,179	06/15/2035	1.
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		09/01/2020	Paydown		286,670	286,670	286,939	286,670						286,670				10,308	06/15/2035	1.
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		09/01/2020	Paydown		394,958	394,958	387,868	388,178		6,781		6,781		394,958				14,040	06/15/2035	1.
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		09/01/2020	Paydown		332,465	332,465	334,439	332,793		(328)		(328)		332,465				12,241	08/15/2035	1.
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		09/01/2020	Paydown		121,071	121,071	118,043	118,216		2,855		2,855		121,071				4,067	08/15/2035	1.
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		09/01/2020	Paydown		120,659	120,659	118,941	119,033		1,626		1,626		120,659				5,060	08/15/2035	1.
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		09/01/2020	Paydown		331,068	331,068	320,916	328,114		2,954		2,954		331,068				12,290	08/15/2035	1.
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		09/01/2020	Paydown		372,663	372,663	358,338	367,212		5,451		5,451		372,663				13,893	09/15/2035	1.
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		09/01/2020	Paydown		247,924	247,924	247,226	247,358		566		566		247,924				9,071	09/15/2035	1.
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		09/01/2020	Paydown		136,917	136,917	134,152	136,001		916		916		136,917				5,034	10/15/2035	1.
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		09/01/2020	Paydown		164,983	164,983	159,726	160,048		4,935		4,935		164,983				5,549	10/15/2035	1.
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		09/01/2020	Paydown		441,887	441,887	437,416	440,049		1,838		1,838		441,887				16,184	10/15/2035	1.
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		09/01/2020	Paydown		602,349	602,349	586,537	597,037		5,312		5,312		602,349				21,640	12/15/2035	1.
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		09/01/2020	Paydown		51,817	51,817	49,742	51,323		494		494		51,817				2,063	03/15/2036	1.
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		09/01/2020	Paydown		94,491	94,491	92,616	93,484		1,006		1,006		94,491				4,206	10/25/2036	1.
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		09/01/2020	Paydown		22,082	22,082	21,344	21,629		453		453		22,082				890	09/25/2036	1.
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		09/01/2020	Paydown		5,047	5,047	4,945	4,989		58		58		5,047				202	08/25/2036	1.
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		09/01/2020	Paydown		10,346	10,346	10,385	10,346						10,346				414	08/25/2036	1.
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		09/01/2020	Paydown		28,028	28,028	28,536	28,070		(42)		(42)		28,028				1,214	08/25/2036	1.
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		09/01/2020	Paydown		577,873	577,873	575,751	575,740		2,133		2,133		577,873				24,001	09/25/2036	1.

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36																				
31396K-WJ-7			09/01/2020	Paydown		338,211	338,211	329,016	334,351		3,859		3,859		338,211				13,777	07/25/2036	1.
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		09/01/2020	Paydown		412,483	412,483	398,562	408,690		3,793		3,793		412,483				16,419	09/25/2036	1.
	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36																				
31396L-LG-3			09/01/2020	Paydown		276,702	276,702	278,777	276,702						276,702				10,743	10/25/2036	1.
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		09/01/2020	Paydown		153,532	153,532	152,129	152,266		1,266		1,266		153,532				5,964	10/25/2033	1.
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		09/01/2020	Paydown		129,539	129,539	126,728	126,877		2,662		2,662		129,539				4,687	11/25/2036	1.
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		09/01/2020	Paydown		38,155	38,155	37,465	37,482		672		672		38,155				1,411	11/25/2036	1.
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		09/01/2020	Paydown		272,014	272,014	276,944	272,953		(940)		(940)		272,014				11,028	04/15/2036	1.
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		09/01/2020	Paydown		306,212	306,212	310,889	306,977		(765)		(765)		306,212				12,135	05/15/2036	1.
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		09/01/2020	Paydown		12,472	12,472	12,513	12,472						12,472				508	03/25/2037	1.
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		09/01/2020	Paydown		27,149	27,149	26,602	26,618		531		531		27,149				1,164	03/25/2037	1.
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		09/01/2020	Paydown		71,530	71,530	71,396	71,392		138		138		71,530				3,044	02/25/2037	1.
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		09/01/2020	Paydown		227,494	227,494	223,744	225,365		2,129		2,129		227,494				9,103	02/25/2037	1.
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		09/01/2020	Paydown		40,946	40,946	40,851	40,847		99		99		40,946				1,648	03/25/2037	1.
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		09/01/2020	Paydown		63,976	63,976	65,050	64,347		(372)		(372)		63,976				2,576	03/25/2037	1.
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		09/01/2020	Paydown		162,138	162,138	162,923	162,138						162,138				6,554	03/25/2037	1.
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		09/01/2020	Paydown		514,228	514,228	511,857	511,936		2,292		2,292		514,228				20,360	05/15/2036	1.
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		09/01/2020	Paydown		170,102	170,102	168,047	168,114		1,988		1,988		170,102				6,911	06/15/2036	1.
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		09/01/2020	Paydown		514,488	514,488	522,447	516,938		(2,449)		(2,449)		514,488				20,285	06/15/2036	1.
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		09/01/2020	Paydown		271,193	271,193	271,787	271,193						271,193				10,191	06/15/2036	1.
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		09/01/2020	Paydown		284,893	284,893	280,521	280,668		4,225		4,225		284,893				11,769	07/15/2036	1.
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		09/01/2020	Paydown		543,183	543,183	531,209	531,622		11,561		11,561		543,183				20,108	06/25/2037	1.
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		09/01/2020	Paydown		69,543	69,543	69,081	69,084		459		459		69,543				2,566	06/25/2037	1.
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		09/01/2020	Paydown		615,515	615,515	606,452	606,760		8,755		8,755		615,515				22,916	04/25/2037	1.
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		09/01/2020	Paydown		303,110	303,110	307,326	303,824		(714)		(714)		303,110				11,359	04/25/2037	1.
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		09/01/2020	Paydown		10,830	10,830	10,747	10,748		82		82		10,830				430	05/25/2047	1.
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		09/01/2020	Paydown		215,743	215,743	215,069	215,066		677		677		215,743				8,620	05/25/2037	1.
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		09/01/2020	Paydown		252,462	252,462	257,511	253,367		(906)		(906)		252,462				11,237	08/25/2037	1.
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		09/01/2020	Paydown		72,683	72,683	73,494	72,730		(47)		(47)		72,683				2,973	06/25/2037	1.
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		09/01/2020	Paydown		4,486	4,486	4,348	4,348		137		137		4,486				180	07/25/2047	1.
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		09/01/2020	Paydown		24,028	24,028	23,364	23,379		649		649		24,028				962	07/25/2037	1.
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		09/01/2020	Paydown		44,148	44,148	42,791	42,827		1,321		1,321		44,148				1,923	07/25/2037	1.
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		09/01/2020	Paydown		82,698	82,698	80,619	80,649		2,049		2,049		82,698				3,290	08/25/2037	1.
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		09/01/2020	Paydown		38,796	38,796	37,873	37,897		899		899		38,796				1,595	07/25/2037	1.
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		09/01/2020	Paydown		108,580	108,580	105,602	105,648		2,932		2,932		108,580				4,539	08/25/2037	1.
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		09/01/2020	Paydown		4,513	4,513	4,410	4,413		100		100		4,513				181	08/25/2037	1.
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		09/01/2020	Paydown		247,496	247,496	245,408	246,219		1,278		1,278		247,496				9,965	09/25/2037	1.
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		09/01/2020	Paydown		28,106	28,106	26,272	27,188		919		919		28,106				1,098	05/25/2038	1.
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		09/01/2020	Paydown		84,762	84,762	83,852	83,868		894		894		84,762				3,511	03/25/2038	1.
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		09/01/2020	Paydown		697,757	697,757	575,213	663,654		34,103		34,103		697,757				23,242	04/25/2038	1.
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		09/01/2020	Paydown		6,640	6,640	6,568	6,578		62		62		6,640				266	03/25/2048	1.
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		09/01/2020	Paydown		490,676	490,676	492,822	490,676						490,676				20,359	08/15/2036	1.
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		09/01/2020	Paydown		29,441	29,441	29,520	29,444		(3)		(3)		29,441				1,315	09/15/2036	1.
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		09/01/2020	Paydown		127,048	127,048	125,793	125,828		1,220		1,220		127,048				4,614	11/15/2036	1.
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		09/01/2020	Paydown		2,309	2,309	2,316	2,310		(1)		(1)		2,309				92	11/15/2036	1.
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		09/01/2020	Paydown		149,899	149,899	149,841	149,825		74		74		149,899				5,710	11/15/2036	1.
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		09/01/2020	Paydown		270,832	270,832	270,451	270,440		392		392		270,832				9,589	12/15/2036	1.
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		09/01/2020	Paydown		72,315	72,315	71,386	71,404		911		911		72,315				2,368	01/15/2037	1.
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		09/01/2020	Paydown		109,835	109,835	108,410	109,298		536		536		109,835				4,036	02/15/2037	1.
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		09/01/2020	Paydown		677,561	677,561	694,077	683,390		(5,828)		(5,828)		677,561				26,021	02/15/2037	1.
31397F-FP-2	FHR 3271 FP FLT PT 0.452% 02/15/37		09/15/2020	Paydown		1,265	1,265	1,266	1,265						1,265				10	02/15/2037	1.
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		09/01/2020	Paydown		146,445	146,445	145,134	145,164		1,282		1,282		146,445				5,114	05/15/2037	1.
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		09/01/2020	Paydown		233,578	233,578	234,961	233,944		(366)		(366)		233,578				9,930	06/15/2037	1.
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		09/01/2020	Paydown		3,165	3,165	3,044	3,046		119		119		3,165				127	07/15/2037	1.
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		09/01/2020	Paydown		448,566	448,566	434,524	434,878		13,688		13,688		448,566				16,202	07/15/2037	1.
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		09/01/2020	Paydown		767,068	767,068	756,131	763,460		3,608		3,608		767,068				31,786	07/15/2037	1.
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		09/01/2020	Paydown		116,065	116,065	112,758	112,847		3,219		3,219		116,065				5,024	07/15/2037	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		09/01/2020	Paydown		9,172	9,172	8,946	8,954		218		218		9,172				367	07/15/2037	1
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		09/01/2020	Paydown		308,067	308,067	323,471	310,597		(2,530)		(2,530)		308,067				11,971	07/15/2037	1
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		09/01/2020	Paydown		238,008	238,008	245,353	239,460		(1,451)		(1,451)		238,008				8,827	08/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		09/01/2020	Paydown		442,836	442,836	425,313	425,901		16,935		16,935		442,836				16,989	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		09/01/2020	Paydown		882,961	882,961	750,517	849,161		33,800		33,800		882,961				29,535	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		09/01/2020	Paydown		329,639	329,639	311,690	312,619		17,020		17,020		329,639				10,960	07/25/2038	1
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		09/01/2020	Paydown		322,605	322,605	305,595	317,078		5,527		5,527		322,605				11,789	05/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		09/01/2020	Paydown		258,038	258,038	245,467	245,857		12,181		12,181		258,038				9,405	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		09/01/2020	Paydown		313,726	313,726	299,049	299,550		14,176		14,176		313,726				11,478	08/25/2038	1
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		09/01/2020	Paydown		78,526	78,526	75,139	77,020		1,506		1,506		78,526				3,133	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		09/01/2020	Paydown		7,658	7,658	7,699	7,660		(2)		(2)		7,658				314	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		09/01/2020	Paydown		35,943	35,943	35,483	35,486		456		456		35,943				1,377	01/15/2038	1
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		09/01/2020	Paydown		596,502	596,502	592,401	594,317		2,185		2,185		596,502				16,181	02/25/2041	1
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		09/01/2020	Paydown		1,233,360	1,233,360	1,214,880	1,224,473		8,887		8,887		1,233,360				7,978	03/25/2041	1
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		09/01/2020	Paydown		2,444,810	2,444,810	2,368,617	2,411,602		33,207		33,207		2,444,810				66,219	03/25/2041	1
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		09/01/2020	Paydown		142,802	142,802	139,378	139,403		3,399		3,399		142,802				4,829	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		09/01/2020	Paydown		127,445	127,445	121,387	121,663		5,782		5,782		127,445				4,180	05/15/2038	1
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		09/01/2020	Paydown		304,293	304,293	301,697	302,968		1,324		1,324		304,293				7,878	07/25/2041	1
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		09/01/2020	Paydown		413,903	413,903	399,564	400,222		13,680		13,680		413,903				15,439	06/15/2038	1
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		09/01/2020	Paydown		145,793	145,793	137,170	137,500		8,293		8,293		145,793				4,834	06/15/2038	1
31402D-MP-2	FNMA 725866 4.500% 09/01/34		09/01/2020	Paydown		115,272	115,272	110,499	110,864		4,408		4,408		115,272				3,462	09/01/2034	1
31403J-5L-6	FNMA 750651 4.500% 09/01/33		09/01/2020	Paydown		1,658	1,658	1,589	1,603		55		55		1,658				50	09/01/2033	1
31406K-GM-6	FNMA 812104 4.500% 02/01/35		09/01/2020	Paydown		9,231	9,231	8,833	8,863		368		368		9,231				309	02/01/2035	1
31406M-HW-9	FNMA 813945 4.500% 12/01/20		09/01/2020	Paydown		184	184	181	183		1		1		184				5	12/01/2020	1
31407E-VL-4	FNMA 828719 7.500% 07/01/35		09/01/2020	Paydown		162	162	170	169		(7)		(7)		162				8	07/01/2035	1
31409A-PF-0	FNMA 865422 4.660% 02/01/36		09/01/2020	Paydown		89	89	90	90		(1)		(1)		89				3	02/01/2036	1
3140J7-2P-9	FNMA BM3481 4.000% 02/01/48		09/01/2020	Paydown		666,357	666,357	681,558	680,942		(14,584)		(14,584)		666,357				18,292	02/01/2048	1
3140J8-DH-3	FNMA BM3703 4.000% 03/01/48		09/01/2020	Paydown		683,347	683,347	702,779	701,985		(18,638)		(18,638)		683,347				19,559	03/01/2048	1
31410D-U7-3	FNMA 886306 2.052% 07/01/36		09/01/2020	Paydown		3,090	3,090	3,145	3,122		(32)		(32)		3,090				75	07/01/2036	1
31410G-7C-1	FNMA 889291 5.000% 04/01/23		09/01/2020	Paydown		927	927	927	926		2		2		927				31	04/01/2023	1
31410G-CT-8	FNMA 888482 4.500% 05/01/35		09/01/2020	Paydown		889	889	851	854		35		35		889				28	05/01/2035	1
31412T-B9-3	FNMA 933964 5.000% 07/01/23		09/01/2020	Paydown		390	390	389	389		1		1		390				13	07/01/2023	1
31414R-B5-3	FNMA 973560 4.500% 03/01/23		09/01/2020	Paydown		151	151	148	149		2		2		151				4	03/01/2023	1
31414T-JR-3	FNMA 975572 4.500% 06/01/23		09/01/2020	Paydown		190	190	187	188		2		2		190				6	06/01/2023	1
31415L-LF-2	FNMA 983326 5.000% 07/01/23		09/01/2020	Paydown		840	840	839	838		1		1		840				29	07/01/2023	1
31418B-MF-0	FNMA MA2157 4.000% 01/01/45		09/01/2020	Paydown		984,495	984,495	1,052,795	1,048,833		(64,338)		(64,338)		984,495				26,314	01/01/2045	1
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 2.206% 07/25/49		07/25/2020	Paydown		2,219,704	2,219,704	2,195,757	1,524,007		23,663		23,663		2,219,704				29,635	07/25/2049	3FE
35564X-AH-4	FREDDIE MAC STACR SERIES 2019-HQA3 CLASS M2 144A 1.998% 09/25/49		07/27/2020	Paydown		326,994	326,994	320,863			6,131		6,131		326,994				1,141	09/25/2049	4FE
35565C-AH-9	FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 2.198% 11/25/49		07/27/2020	Paydown		1,242,592	1,242,592	1,103,505	473,774		139,090		139,090		1,242,592				13,734	11/25/2049	4FE
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 3.797% 03/01/39		08/31/2020	Call 100.0000		1,360,000	1,360,000	1,357,590	1,357,770		43		43		1,357,813		2,187	2,187	51,639	03/01/2039	1FE
650117-AA-2	NEW YORK TRANSPRTN DEV CORP LE 4.248% 09/01/35		09/01/2020	Redemption 100.0000		2,785,000	2,785,000	2,785,000							2,785,000				44,694	09/01/2035	1FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2020	Redemption 100.0000		446,418	446,418	454,549	454,078		(7,660)		(7,660)		446,418				17,790	07/15/2048	1FE
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/01/2020	Call 100.0000		630,000	630,000	621,402	623,627		214		214		623,840		6,160	6,160	39,451	09/01/2031	2FE
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22		08/01/2020	Call 100.0000		1,420,000	1,420,000	1,378,202	1,412,350		2,018		2,018		1,414,368		5,632	5,632	107,778	02/01/2022	2FE
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2020	Call 100.0000		2,110,000	2,110,000	2,110,000	2,110,000						2,110,000				80,686	02/01/2043	1FE
95648X-AN-5	WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 6.070% 07/01/26		07/01/2020	Call 100.0000		215,000	215,000	216,684	215,730		(47)		(47)		215,683		(683)	(683)	13,051	07/01/2026	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						223,930,110	223,930,116	221,734,428	218,575,748		1,407,205		1,407,205		225,205,534		(1,275,424)	(1,275,424)	7,956,960	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750%			Redemption 100.0000																	
00039@-AA-1	12/31/24		09/30/2020			254,270	254,270	254,270	254,270						254,270				7,938	12/31/2024	1
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		09/01/2020	Paydown		20,792	20,792	21,234	20,868		(76)		(76)		20,792				797	12/25/2032	1FM
	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33																				
000780-AD-8			09/01/2020	Paydown		14,718	14,718	15,020	14,848		(129)		(129)		14,718				572	02/25/2033	1FM
	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500%																				
000780-HD-1	05/25/33		09/01/2020	Paydown		152,513	152,513	151,256	151,354		1,158		1,158		152,513				6,897	05/25/2033	1FM
				Redemption 100.0000																	
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		09/30/2020			2,973,590	2,973,590	2,973,590	2,678,887		294,703		294,703		2,973,590				120,575	12/30/2027	1PL
	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497%			Redemption 100.0000																	
00182@-AA-6	10/31/38		09/30/2020			395,080	395,080	395,080	394,181		900		900		395,080				9,213	10/31/2038	1
	AMZN-NORTH RANDALL-OH CTL PT T 3.610%			Redemption 100.0000																	
00184*-AA-6	03/31/39		09/30/2020			460,756	460,756	460,756	460,756						460,756				11,092	03/31/2039	1
	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC			Redemption 100.0000																	
00184@-AA-4	4.095% 06/30/39		09/30/2020			161,468	161,468	161,468	161,468						161,468				5,461	06/30/2039	1
	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095%			Redemption 100.0000																	
00191#-AA-3	08/31/39		09/30/2020			173,409	173,409	173,409	173,409						173,409				4,744	08/31/2039	1
	AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC			Redemption 100.0000																	
00191@-AA-5	4.233% 09/30/39		09/30/2020			390,459	390,459	390,459	390,459						390,459				11,022	09/30/2039	1
	AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC			Redemption 100.0000																	
00193*-AA-5	4.233% 09/30/39		09/30/2020			408,253	408,253	408,253	408,253						408,253				11,524	09/30/2039	1
00206R-BK-7	AT&T INC SR UNSEC 4.350% 06/15/45		09/14/2020	Taxable Exchange		146,683	121,000	92,230	94,626		323		323		94,949		51,734	51,734	3,991	06/15/2045	2FE
00206R-CG-5	AT&T INC SR UNSEC 4.800% 06/15/44		09/14/2020	Taxable Exchange		14,198,678	11,512,000	11,470,096	11,474,178		593		593		11,474,771		2,723,907	2,723,907	419,037	06/15/2044	2FE
00206R-CN-0	AT&T INC SR UNSEC 3.400% 05/15/25		08/07/2020	TENDER SALE		26,976,507	24,775,000	24,701,666	24,732,776		4,439		4,439		24,737,214		2,239,292	2,239,292	624,743	05/15/2025	2FE
00206R-HA-3	AT&T INC SR UNSEC 5.150% 11/15/46		09/14/2020	Taxable Exchange		1,232,613	951,000	924,372	924,861		321		321		925,182		307,432	307,432	41,222	11/15/2046	2FE
00206R-HS-4	AT&T INC SR UNSEC 3.600% 07/15/25		07/31/2020	TENDER SALE		62,565,653	55,250,000	56,436,013	56,330,894		(112,616)		(112,616)		56,218,278		6,347,374	6,347,374	2,099,500	07/15/2025	2FE
00206R-MC-3	AT&T INC SERIES 144A 3.500% 09/15/53		09/14/2020	Various		1,656	1,656	1,642							1,642		14	14		09/15/2053	1FE
00206R-MD-1	AT&T INC SERIES 144A 3.550% 09/15/55		09/14/2020	TENDER SALE		537	537	534							534		3	3		09/15/2055	2FE
	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC			Redemption 100.0000																	
00225#-AA-3	4.095% 09/30/39		09/30/2020			159,997	159,997	159,997	159,997						159,997				4,369	09/30/2039	1
	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150%																				
00253C-HX-8	03/25/33		09/01/2020	Paydown		14,651	14,651	14,646	14,608		43		43		14,651				576	03/25/2033	1FM
	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750%			Redemption 100.0000																	
00257#-AA-4	08/01/24		09/01/2020			231,365	231,365	231,365	231,365						231,365				5,786	08/01/2024	1
	ABTEEN VENTURES-LLC SR-UNSEC 3.930%			Redemption 100.0000																	
00392#-AA-0	08/15/39		09/15/2020			1,063,668	1,063,668	1,063,668	1,063,668						1,063,668				27,927	02/15/2029	1PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		09/02/2020	Paydown		927,586	927,586	927,352	927,376		210		210		927,586				23,871	12/02/2033	1FE
	ACE 2004-OP1 M2 MEZ FLT STEP 1.723%																				
004421-EX-7	04/25/34		09/25/2020	Paydown		9,860	9,860	8,915	9,276		584		584		9,860				130	04/25/2034	1FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		09/15/2020	Paydown		180,113	180,113	180,107	180,108		5		5		180,113				5,776	11/15/2048	1FE
	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 1.128%																				
007036-HA-7	06/25/35		09/25/2020	Paydown		103,332	103,332	94,189	100,440		2,892		2,892		103,332				1,366	06/25/2035	1FM
	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC			Redemption 100.0000																	
00707*-AA-4	4.610% 10/15/47		09/15/2020			41,081	41,081	41,081	41,081						41,081				1,263	10/15/2047	1FE
				Redemption 100.0000																	
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		09/15/2020			117,883	117,883	117,883	117,883						117,883				2,933	07/15/2036	1
	AIR CARGO LOGISTICS FT WORTH T SR-SEC			Redemption 100.0000																	
009098-A*-5	4.494% 11/10/39		09/10/2020			39,648	39,648	39,648	39,535		113		113		39,648				1,188	11/10/2039	1
	WALGREEN CO-BATON ROUGE SR-SEC 6.890%			Redemption 100.0000																	
00938#-AA-1	10/15/32		09/15/2020			24,283	24,283	24,283	24,283						24,283				1,116	10/15/2032	2
				Redemption 100.0000																	
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		09/30/2020			625,813	625,813	625,813	625,813						625,813				26,096	03/31/2042	2
	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.900%																				
015271-AD-1	06/15/23		08/04/2020	TENDER SALE		1,186,898	1,080,000	1,131,862	1,107,018		(4,800)		(4,800)		1,102,218		84,681	84,681	26,910	06/15/2023	2FE
	ALGIERS R/E VENTURES LLC-WAG N SR-SEC			Redemption 100.0000																	
01560#-AA-4	6.930% 03/15/34		09/15/2020			24,318	24,318	24,318	24,318						24,318				1,124	03/15/2034	2
	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36																				
02147Q-AE-2			09/01/2020	Paydown		422,402	482,318	203,471	184,176		260,274		260,274		444,450		(22,048)	(22,048)	20,128	08/25/2036	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		09/01/2020	Paydown		261,467	315,436	123,212	113,511		166,769		166,769		280,281		(18,814)	(18,814)	12,166	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		09/01/2020	Paydown		317,181	335,269	76,111	58,538		261,558		261,558		320,095		(2,915)	(2,915)	11,956	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 0.602% 02/25/37		09/25/2020	Paydown		166,748	172,844	64,378	55,537		113,077		113,077		168,614		(1,866)	(1,866)	1,599	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		09/01/2020	Paydown		171,499	177,596	39,099	33,282		139,253		139,253		172,534		(1,036)	(1,036)	6,797	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		09/01/2020	Paydown		297,302	319,542	160,151	154,680		153,027		153,027		307,706		(10,404)	(10,404)	12,687	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		09/01/2020	Paydown		349,885	348,601	203,775	193,928		155,257		155,257		349,185		700	700	14,203	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		09/01/2020	Paydown		150,415	144,358	31,507	30,563		118,602		118,602		149,165		1,250	1,250	6,134	08/25/2037	1FM
023138-AA-8	AMBAC ASSURANCE CORP SUBORD 5.100% Perpet.		07/09/2020	Maturity		(144)	(144)	(187)	(144)						(144)					01/01/9999	6*
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		09/01/2020	Paydown		455,384	455,384	387,077	430,272		25,113		25,113		455,384				17,949	12/25/2035	1FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 1.815% 10/25/34		09/01/2020	Paydown		556,016	556,016	538,640	541,720		14,295		14,295		556,016				10,502	10/25/2034	1FM
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 0.868% 02/25/45		09/25/2020	Paydown		175,030	175,030	149,853	175,030						175,030				1,819	02/25/2045	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 1.808% 09/25/45		09/01/2020	Paydown		339,509	339,509	319,292	319,740		19,770		19,770		339,509				6,078	09/25/2045	1FM
02666Q-G7-2	AMERICAN HONDA FINANCE SR UNSEC 3.875% 09/21/20		09/21/2020	Maturity		15,000,000	15,000,000	14,960,550	14,996,629		3,371		3,371		15,000,000				581,250	09/21/2020	1FE
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		09/01/2020	Paydown		2,726	2,726				2,726		2,726		2,726				135	02/18/2024	6*
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		07/01/2020	Paydown		1,550	1,550			1,550	1,550	1,550	1,550		1,550				72	05/18/2023	6*
03067D-AB-1	AMERICREDIT AUTOMOBILES RECEIV SERIES 2020-1 CLASS A2A 1.100% 03/20/23		07/10/2020	GOLDMAN SACHS & COMPANY		6,574,350	6,560,000	6,244,300			148,305		148,305		6,392,605		181,745	181,745	25,056	03/20/2023	1FE
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.226% 05/25/34		09/01/2020	Paydown		744,501	744,501	744,501	744,501						744,501				22,021	05/25/2034	1FM
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.500% 07/15/22		08/12/2020	Call 104.2590		4,828,234	4,631,000	4,489,311	4,584,890		10,899		10,899		4,595,789		35,211	35,211	321,692	07/15/2022	2FE
035287-AE-1	ANIXTER INC CO.GUARNT 5.125% 10/01/21		07/22/2020	Call 105.3000		13,689,000	13,000,000	13,066,250	13,022,950		(7,078)		(7,078)		13,015,872		(15,872)	(15,872)	1,227,552	10/01/2021	3FE
037411-AZ-8	APACHE CORP SR UNSEC 3.250% 04/15/22		08/18/2020	TENDER SALE		7,596,070	7,831,000	7,804,453	7,824,165		1,828		1,828		7,825,993		(229,923)	(229,923)	214,210	04/15/2022	3FE
03765@-AA-5	APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34		09/15/2020	Redemption 100.0000		37,396	37,396	37,396	37,396						37,396				1,659	09/15/2034	2
037833-DU-1	APPLE INC 1.650% 05/11/30		08/18/2020	CITIGROUP GLOBAL MARKETS INC		19,678,841	19,050,000	18,915,888			3,388		3,388		18,919,276		759,565	759,565	86,439	05/11/2030	1FE
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		09/15/2020	Redemption 100.0000		441,766	441,766	443,975	443,612		(1,846)		(1,846)		441,766				12,196	06/15/2028	1Z
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		09/01/2020	Paydown		1,666,548	1,666,548	1,059,204	1,223,109		443,439		443,439		1,666,548				62,468	12/21/2042	5FE
04004#-AB-0	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		09/30/2020	Redemption 100.0000		1,810,514	1,810,514	1,810,514	1,810,514						1,810,514				111,347	09/30/2023	2PL
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 1.397% 06/15/33		09/15/2020	Paydown		157,191	157,191	148,742	157,191						157,191				2,247	06/15/2033	1FM
04542B-BN-1	ABFC 2002-OPT1 M3 MEZ FLT STEP IRC 2.248% 03/25/32		09/25/2020	Paydown		4,400	4,400	1,370	1,441		2,959		2,959		4,400				89	03/25/2032	1FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		08/31/2020	Redemption 100.0000		260,308	260,308	260,308	260,308						260,308				7,002	02/28/2047	1
04650N-AB-0	AT&T INC SR UNSEC 5.350% 09/01/40		09/14/2020	Taxable Exchange		3,218,530	2,463,000	2,382,658	2,395,023		1,281		1,281		2,396,304		822,225	822,225	137,993	09/01/2040	2FE
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2020	Redemption 100.0000		465,183	465,183	465,183	465,183						465,183				16,700	09/01/2042	2PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2020	Redemption 100.0000		328,364	328,364	328,364	328,364						328,364				11,788	09/01/2042	2PL

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 1.959% 05/26/46		09/01/2020	Paydown		638,274	638,274	558,490	589,187		49,088		49,088		638,274				12,246	05/26/2046	1FM
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 0.358% 04/25/37		09/25/2020	Paydown		84,065	84,065	74,818	77,317		6,748		6,748		84,065				704	04/25/2037	1FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 0.292% 04/25/37		09/25/2020	Paydown		231,601	231,601	206,125	213,017		18,584		18,584		231,601				1,754	04/25/2037	1FM
05584@-AA-9	BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35		09/15/2020	Redemption 100.0000		506,532	506,532	506,532	506,532						506,532				11,726	08/15/2035	1PL
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		09/25/2020	Paydown		254,327	254,327	254,263	254,279		48		48		254,327				5,050	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		09/25/2020	Paydown		84,041	84,041	84,029	84,032		9		9		84,041				1,839	05/25/2029	2FE
05586V-AD-4	BMW VEHICLE LEASE TRUST SERIES 2019-1 CLASS A4 2.920% 08/22/22		07/10/2020	THE TORONTO-DOMINION BANK		1,392,247	1,365,000	1,341,326			6,049		6,049		1,347,375		44,872	44,872	12,622	08/22/2022	1FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		09/15/2020	Redemption 100.0000		213,520	213,520	213,520	213,520						213,520				6,066	03/15/2037	1PL
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		09/30/2020	Redemption 100.0000		152,028	152,028	146,270	147,407		4,621		4,621		152,028				4,486	01/31/2036	3
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		09/30/2020	Redemption 100.0000		41,639	41,639	41,639	41,639						41,639				1,277	01/30/2036	3
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		09/02/2020	Paydown		312,908	312,908	312,900	312,902		6		6		312,908				6,196	10/04/2032	1FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		09/02/2020	Paydown		78,221	78,221	78,217	78,217		4		4		78,221				1,885	10/04/2032	2FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		09/02/2020	Paydown		271,984	271,984	271,930	271,934		51		51		271,984				8,116	02/02/2034	2FE
05643#-AA-6	BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22		09/30/2020	Redemption 100.0000		2,070,002	2,070,002	2,070,002	2,070,002						2,070,002				106,191	09/30/2022	1
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		09/01/2020	Paydown		55,283	55,283	51,810	52,561		2,722		2,722		55,283				2,101	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		09/01/2020	Paydown		116,840	116,840	118,497	118,236		(1,395)		(1,395)		116,840				4,441	11/25/2032	1FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		09/01/2020	Paydown		287,415	287,415	281,142	281,498		5,918		5,918		287,415				10,007	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		09/01/2020	Paydown		46,031	54,660	48,745	50,243		3,674		3,674		53,916		(7,885)	(7,885)	2,189	10/25/2035	2FM
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		09/01/2020	Paydown		28,832	33,649	25,237	26,832		5,832		5,832		32,664		(3,833)	(3,833)	1,233	06/25/2035	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		09/01/2020	Paydown		233,190	237,956	150,037	159,827		76,583		76,583		236,410		(3,220)	(3,220)	8,202	10/25/2035	1FM
05948X-YR-6	BOAMS 2003-J B1 SUB CSTR NAS 3.963% 11/25/33		09/01/2020	Paydown		74,594	74,594	69,279	70,029		4,565		4,565		74,594				1,915	11/25/2033	1FM
05949A-LK-4	BOAMS 2004-G 3A1 CSTR PT SSNR AS 3.121% 08/25/34		09/01/2020	Paydown		552,861	552,861	456,737	388,016		164,845		164,845		552,861				15,333	08/25/2034	1FM
05949A-XG-0	BOAMS 2004-K 2A1 CSTR PT AS 3.732% 12/25/34		09/01/2020	Paydown		204,387	204,387	199,788	200,395		3,992		3,992		204,387				5,101	12/25/2034	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		09/01/2020	Paydown		208,200	213,496	196,516	214,409		(879)		(879)		213,530		(5,330)	(5,330)	7,703	09/25/2035	3FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		09/01/2020	Paydown		294,208	310,713	213,402	172,457		130,896		130,896		303,353		(9,145)	(9,145)	12,127	03/25/2036	1FM
05949T-BF-5	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36		09/01/2020	Paydown		170,928	174,159	112,225	96,215		76,447		76,447		172,661		(1,733)	(1,733)	6,101	01/25/2036	1FM
05949Y-AC-2	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36		09/01/2020	Paydown		183,346	191,279	132,159	136,183		52,809		52,809		188,991		(5,646)	(5,646)	7,859	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		09/01/2020	Paydown		229,746	239,687	118,692	115,628		118,879		118,879		234,507		(4,761)	(4,761)	9,848	05/25/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		09/01/2020	Paydown		146,889	146,889	145,873	145,903		986		986		146,889				5,288	09/25/2036	2FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		09/01/2020	Paydown		639,485	840,557	791,189	814,978		19,226		19,226		834,204		(194,719)	(194,719)	35,047	08/25/2036	3FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		09/01/2020	Paydown		58,798	62,197	16,867	5,760		53,331		53,331		59,091		(293)	(293)	2,693	09/25/2036	1FM
05951V-AA-7	BAFC 2006-I 1A1 CSTR SSNR AS 3.056% 12/20/36		09/01/2020	Paydown		677,482	677,482	647,609	648,772		28,710		28,710		677,482				16,885	12/20/2036	1FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		09/01/2020	Paydown		1,334	1,334	1,368	1,334						1,334				62	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		09/01/2020	Paydown		6,979	6,979	6,718	6,744		236		236		6,979				303	07/20/2032	1FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		09/01/2020	Paydown		40,367	40,367	39,108	39,215		1,152		1,152		40,367				1,379	09/20/2034	1FM
06051G-DQ-9	BAFC 2005-D B1 SUB CSTR NAS 3.676% 05/25/35		09/01/2020	Paydown		45,710	45,710	43,368	43,540		2,171		2,171		45,710				1,319	05/25/2035	1FM
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 3.513% 04/25/34		09/01/2020	Paydown		16,151	16,151	16,096	16,098		54		54		16,151				407	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 3.281% 07/25/34		09/01/2020	Paydown		221,586	221,586	221,725	221,549		37		37		221,586				5,499	07/25/2034	1FM
07387#-AA-2	BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25		09/30/2020	Redemption 100.0000		155,217	155,217	155,217	154,664		552		552		155,217				5,693	10/08/2025	2PL
073879-KC-1	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 1.123% 11/25/34		09/25/2020	Paydown		1,072,777	1,072,777	939,892	999,258		73,518		73,518		1,072,777				11,490	11/25/2034	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
073879-QE-1	BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35		09/01/2020	Paydown		575,397	575,397	451,307	421,843		153,554		153,554		575,397				22,454	02/25/2035	1FM
073879-SL-3	BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35		09/01/2020	Paydown		755,951	755,951	609,438	539,779		216,172		216,172		755,951				23,971	04/25/2035	1FM
07387A-GZ-2	BSARM 2006-1 A1 XRESET FLT DLY AFC S 2.370% 02/25/36		09/01/2020	Paydown		300,927	300,927	288,504	294,050		6,877		6,877		300,927				7,673	02/25/2036	1FM
07387B-AQ-6	BSCMS 2005-PWR9 E SUB AFC 5.143% 09/11/42		09/01/2020	Paydown		2,893,791	2,893,791	2,909,506	2,893,791						2,893,791				94,983	09/11/2042	1FM
07387B-FY-4	BSCMS 2006-T22 D SUB CSTR 5.780% 04/12/38		07/01/2020	Paydown		3,662,941	3,662,941	3,237,959	3,577,135		85,806		85,806		3,662,941				124,769	04/12/2038	1FM
07387V-AA-7	BSABS 2007-HE7 1A1 FLT IRC SSNR 1.148% 10/25/37		09/25/2020	Paydown		127,450	127,450	117,366	122,182		5,268		5,268		127,450				1,618	10/25/2037	1FM
07400N-AA-8	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 0.318% 06/25/47		09/25/2020	Paydown		135,798	135,798	112,882	114,821		20,977		20,977		135,798				1,013	06/25/2047	1FM
07400N-AS-9	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 0.328% 06/25/37		09/25/2020	Paydown		376,406	376,406	333,541	339,558		36,847		36,847		376,406				2,739	06/25/2037	1FM
07402L-AC-6	BSSP 2007-EMX1 M1 MEZ FLT STEP IRC 2.148% 03/25/37		07/09/2020	MORGAN STANLEY & CO. INC.		3,073,950	3,105,000	2,615,963	2,874,560		46,548		46,548		2,921,108		152,842	152,842	43,233	03/25/2037	1FM
084423-AR-3	BERKLEY -WR CORP SR UNSEC 5.375% 09/15/20		09/15/2020	Maturity		8,000,000	8,000,000	7,976,800	7,997,936		2,064		2,064		8,000,000				430,000	09/15/2020	2FE
085790-AY-9	BERRY GLOBAL INC SECURED 5.125% 07/15/23		09/20/2020	Call 101.2810		5,789,222	5,716,000	5,548,093	5,630,827		15,023		15,023		5,645,849		70,151	70,151	406,238	07/15/2023	4FE
08860@-AA-8	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31		09/15/2020	Redemption 100.0000		37,246	37,246	37,246	37,246						37,246				1,415	12/15/2031	2
08862@-AA-6	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30		09/15/2020	Redemption 100.0000		51,824	51,824	52,099	51,972		(148)		(148)		51,824				2,147	09/15/2030	2
08864#-AA-2	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33		09/15/2020	Redemption 100.0000		32,691	32,691	32,691	32,691						32,691				1,378	10/15/2033	2
08866#-AA-0	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34		09/15/2020	Redemption 100.0000		36,100	36,100	36,100	36,100						36,100				1,604	01/15/2034	2
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		09/15/2020	Redemption 100.0000		38,529	38,529	38,529	38,529						38,529				1,727	12/15/2033	2
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		09/15/2020	Redemption 100.0000		35,313	35,313	35,313	35,313						35,313				1,547	03/15/2034	2
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		09/15/2020	Redemption 100.0000		47,043	47,043	47,043	47,043						47,043				2,149	08/15/2033	2
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		09/15/2020	Redemption 100.0000		58,052	58,052	58,052	58,052						58,052				2,652	03/15/2034	2
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		09/15/2020	Redemption 100.0000		294,225	294,225	294,225	292,960		1,265		1,265		294,225				12,740	06/15/2032	1
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		09/15/2020	Redemption 100.0000		34,838	34,838	34,838	34,838						34,838				1,585	07/15/2033	2
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		09/15/2020	Redemption 100.0000		26,570	26,570	26,570	26,570						26,570				1,071	01/15/2037	2
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		09/15/2020	Redemption 100.0000		62,586	62,586	62,586	62,586						62,586				1,662	06/15/2032	1
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		09/15/2020	Redemption 100.0000		600,584	600,584	600,584	600,584						600,584				14,509	09/15/2025	1
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		09/15/2020	Redemption 100.0000		147,306	147,306	147,306	147,306						147,306				4,129	03/15/2043	1
09751@-AA-8	ST. LUKES UNIVERSITY HEALTH N SR-UNSEC 3.650% 06/15/40		09/15/2020	Redemption 100.0000		63,380	63,380	63,380							63,380				290	06/15/2040	1FE
10240*-AA-7	BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38		07/01/2020	Redemption 100.0000		1,610,591	1,610,591	1,610,591	1,610,591						1,610,591				31,743	12/15/2023	2PL
103304-BM-2	BOYD GAMING CORP CO.GUARNT 6.375% 04/01/26		07/23/2020	BANK OF AMERICA		15,207,500	15,000,000	15,258,889	15,167,825		(19,982)		(19,982)		15,147,842		59,658	59,658	782,531	04/01/2026	5FE
103304-BQ-3	BOYD GAMING CORP CO.GUARNT 6.000% 08/15/26		07/23/2020	BANK OF AMERICA		11,022,500	11,000,000	11,011,862	11,009,476		(1,025)		(1,025)		11,008,452		14,048	14,048	621,833	08/15/2026	5FE
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2020	Redemption 100.0000		741,797	741,797	741,797	741,797						741,797				27,966	09/30/2041	2PL
110122-BM-9	BRISTOL MYERS SQUIBB CO SERIES 144A 3.625% 05/15/24		07/14/2020	Tax Free Exchange		2,614,796	2,500,000	2,634,425	2,631,085		(16,289)		(16,289)		2,614,796				60,165	05/15/2024	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
110122-BN-7	BRISTOL MYERS SQUIBB CO SERIES 144A 3.875% 08/15/25		07/15/2020	Tax Free Exchange		82,693,703	77,525,000	83,337,049	83,230,243		(536,540)		(536,540)		82,693,703				2,753,753	08/15/2025	1FE
110122-BP-2	BRISTOL MYERS SQUIBB CO SERIES 144A 3.450% 11/15/27		07/15/2020	Tax Free Exchange		32,222,126	30,600,000	32,357,083	32,333,284		(111,158)		(111,158)		32,222,126				703,800	11/15/2027	1FE
110122-BQ-0	BRISTOL MYERS SQUIBB CO SERIES 144A 3.900% 02/20/28		07/15/2020	Tax Free Exchange		34,756,687	32,000,000	34,976,096	34,938,150		(181,463)		(181,463)		34,756,687				1,126,667	02/20/2028	1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR UNSEC 3.200% 06/15/26		07/15/2020	Tax Free Exchange		7,383,021	7,400,000	7,379,872	7,381,638		1,384		1,384		7,383,021				138,133	06/15/2026	1FE
110122-CB-2	BRISTOL-MYERS SQUIBB CO SR UNSEC 3.400% 07/26/29		07/15/2020	Tax Free Exchange		25,065,711	25,225,000	25,046,594	25,057,319		8,392		8,392		25,065,711				998,209	07/26/2029	1FE
110122-CC-0	BRISTOL-MYERS SQUIBB CO SR UNSEC 4.125% 06/15/39		07/15/2020	Tax Free Exchange		6,977,236	7,000,000	6,976,060	6,976,814		422		422		6,977,236				168,438	06/15/2039	1FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		09/20/2020	Redemption 100.0000		172,078	172,078	172,078	172,078						172,078				4,904	09/20/2031	1FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		09/01/2020	Redemption 100.0000		159,471	159,471	159,471	158,598		873		873		159,471				8,026	01/01/2030	1
11135F-AK-7	BROADCOM INC SERIES 144A 4.110% 09/15/28		08/07/2020	Tax Free Exchange		6,043,733	6,051,000	6,043,733							6,043,733				52,503	09/15/2028	2FE
11135F-AP-6	BROADCOM INC SERIES 144A 4.150% 11/15/30		08/07/2020	Tax Free Exchange		8,415,850	8,425,000	8,415,648			202		202		8,415,850				86,438	11/15/2030	2FE
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		09/01/2020	Redemption 100.0000		255,562	255,562	255,562	255,562						255,562				7,262	07/01/2035	1
120111-BM-0	STANDARD INDUSTRIES INC SR UNSEC 5.375% 11/15/24		07/17/2020	Call 102.6880		5,134,400	5,000,000	5,110,000	5,052,294		(9,325)		(9,325)		5,042,969		(42,969)	(42,969)	315,060	11/15/2024	3FE
120111-BN-8	STANDARD INDUSTRIES INC SR UNSEC 6.000% 10/15/25		09/06/2020	Call 103.6528		15,547,922	15,000,000	15,782,500	15,426,455		(71,451)		(71,451)		15,355,004		(355,004)	(355,004)	1,350,422	10/15/2025	3FE
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		07/15/2020	Redemption 100.0000		16	16	16	16						16				1	01/15/2021	1FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		09/15/2020	Paydown		127,218	127,218	127,142	127,201		17		17		127,218				3,101	10/15/2044	1FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		09/15/2020	Paydown		85,033	85,033	85,009	85,022		12		12		85,033				2,191	04/15/2047	1FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		09/15/2020	Paydown		109,329	109,329	109,314	109,319		10		10		109,329				3,042	04/15/2047	1FE
12488H-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 0.266% 07/25/37		09/25/2020	Paydown		22,357	22,357	11,429	10,765		11,592		11,592		22,357				157	07/25/2037	1FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		09/15/2020	Redemption 100.0000		91,855	91,855	92,717	92,467		(612)		(612)		91,855				4,074	01/15/2036	2
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		09/15/2020	Redemption 100.0000		28,817	28,817	28,817	28,817						28,817				959	05/15/2044	1FE
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		09/15/2020	Redemption 100.0000		12,925	12,925	12,925	12,925						12,925				400	01/15/2044	1PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		09/15/2020	Redemption 100.0000		42,402	42,402	42,402	42,402						42,402				1,219	08/15/2043	1PL
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.196% 12/25/36		09/01/2020	Paydown		79,203	79,203	67,786	69,684		9,519		9,519		79,203				1,825	12/25/2036	1FM
12502@-AA-4	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22		09/10/2020	Redemption 100.0000		80,428	80,428	80,428	80,428						80,428				3,015	02/10/2022	2
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		09/10/2020	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				32,798	07/10/2022	1FE
12503#-AA-1	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23		09/10/2020	Redemption 100.0000		79,724	79,724	79,724	79,724						79,724				2,720	06/10/2023	2
12504@-AA-2	CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42		09/15/2020	Redemption 100.0000		48,151	48,151	48,151	48,151						48,151				1,374	06/15/2042	1PL
12513G-BC-2	CDW LLC/CDW FINANCE CO.GUARNT 5.000% 09/01/25		09/09/2020	Call 103.7500		12,787,188	12,325,000	12,440,000	12,389,674		(13,218)		(13,218)		12,376,456		(51,456)	(51,456)	1,092,132	09/01/2025	3FE
12529W-AN-6	CANTOR COMMERCIAL REAL ESTATE SERIES 2020-P1 CLASS A1 2.840% 04/15/52		09/01/2020	Paydown		973	973	1,009			(36)		(36)		973				5	04/15/2052	1FE
12536#-AA-2	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32		09/01/2020	Redemption 100.0000		289,923	289,923	289,923	289,923						289,923				12,743	11/01/2032	2
12537#-AA-1	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23		09/10/2020	Redemption 100.0000		1,295,607	1,295,607	1,295,607	1,295,607						1,295,607				48,820	12/10/2023	1
12538#-AA-0	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/10/30		09/10/2020	Redemption 100.0000		836,629	836,629	836,629	836,629						836,629				23,991	01/10/2030	2

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
12538*-AA-4	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27		09/10/2020	Redemption 100.0000		670,014	670,014	670,014	670,014						670,014				14,785	07/31/2027	1.
12539#-AA-9	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41		09/10/2020	Redemption 100.0000		723,132	723,132	723,132	723,132						723,132				23,343	04/10/2041	1.
12539*-AA-3	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33		09/05/2020	Redemption 100.0000		373,303	373,303	373,303	373,303						373,303				10,630	08/05/2033	2.
12540#-AA-6	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33		09/10/2020	Redemption 100.0000		119,105	119,105	119,105	119,105						119,105				3,763	12/10/2033	1.
12540@-AA-8	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40		09/10/2020	Redemption 100.0000		424,911	424,911	424,911	424,911						424,911				13,358	07/10/2040	2.
12543-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		09/01/2020	Paydown		249,664	249,664	162,162	111,157		138,507		138,507		249,664				9,847	05/25/2036	1FM.
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		09/01/2020	Paydown		36,331	53,635	27,515	26,188		18,081		18,081		44,269		(7,939)	(7,939)	2,310	09/25/2036	1FM.
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		09/01/2020	Paydown		643,984	735,220	403,583	399,476		292,668		292,668		692,144		(48,160)	(48,160)	32,463	10/25/2036	1FM.
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		09/01/2020	Paydown		323,027	368,792	212,546	209,688		138,628		138,628		348,316		(25,288)	(25,288)	16,284	10/25/2036	1FM.
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		09/01/2020	Paydown		415,857	446,071	223,826	193,501		234,454		234,454		427,955		(12,098)	(12,098)	18,159	01/25/2037	1FM.
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		09/01/2020	Paydown		439,494	557,432	350,432	326,622		179,624		179,624		506,245		(66,752)	(66,752)	22,138	02/25/2037	1FM.
12544A-BB-0	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37		09/01/2020	Paydown		186,667	236,759	97,606	51,619		145,168		145,168		196,787		(10,120)	(10,120)	9,418	02/25/2037	1FM.
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		09/01/2020	Paydown		35,367	44,858				35,367		35,367		35,367				1,781	02/25/2037	1FM.
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		09/01/2020	Paydown		88,185	88,255	54,705	51,304		36,920		36,920		88,224		(39)	(39)	3,538	09/25/2037	1FM.
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		09/01/2020	Paydown		63,318	63,368	42,316	40,118		23,230		23,230		63,348		(31)	(31)	2,752	09/25/2037	1FM.
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		09/01/2020	Paydown		229,844	276,953	187,967	173,263		84,918		84,918		258,181		(28,337)	(28,337)	11,991	08/25/2037	1FM.
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		09/01/2020	Paydown		95,494	109,647	36,345	35,438		64,419		64,419		99,857		(4,363)	(4,363)	4,300	05/25/2037	1FM.
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		09/01/2020	Paydown		199,862	200,810	92,715	89,411		110,852		110,852		200,263		(401)	(401)	8,092	07/25/2037	1FM.
12523-BQ-2	CIGNA CORP SERIES 144A 3.900% 02/15/22		07/15/2020	Tax Free Exchange		3,175,029	3,100,000	3,210,208	3,199,807		(24,779)		(24,779)		3,175,029				110,825	02/15/2022	2FE.
125523-CA-6	CIGNA CORP SERIES 144A 3.400% 03/01/27		07/14/2020	Tax Free Exchange		64,900,258	63,300,000	65,070,438	65,019,726		(119,468)		(119,468)		64,900,258				1,871,218	03/01/2027	2FE.
12555#-AA-8	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33		09/16/2020	Redemption 100.0000		129,789	129,789	129,789	129,789						129,789				4,845	08/16/2033	1.
12555@-AA-0	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38		09/10/2020	Redemption 100.0000		124,836	124,836	124,836	124,836						124,836				4,213	10/10/2038	1.
12556*-AA-1	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33		09/15/2020	Redemption 100.0000		110,622	110,622	110,622	110,622						110,622				3,150	03/15/2033	1.
12557#-AA-6	STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36		09/15/2020	Redemption 100.0000		213,657	213,657	213,657	213,657						213,657				6,141	03/15/2036	1.
12558#-AA-5	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29		09/15/2020	Redemption 100.0000		982,871	982,871	982,871	982,871						982,871				25,898	10/15/2029	1.
12558@-AA-7	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35		09/10/2020	Redemption 100.0000		1,210,137	1,210,137	1,210,137	1,210,137						1,210,137				29,091	09/10/2035	1.
12563L-AE-7	CLIF 2017-1A A SEQ 3.620% 05/18/42		09/18/2020	Paydown		409,301	409,301	409,255	409,257		44		44		409,301				9,903	05/18/2042	1FE.
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		09/01/2020	Paydown		517,876	532,170	373,487	405,891		123,010		123,010		528,900		(11,024)	(11,024)	20,714	11/25/2036	1FM.
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		09/01/2020	Paydown		346,506	433,138	268,546	276,931		124,597		124,597		401,528		(55,022)	(55,022)	17,961	07/25/2037	1FM.
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		09/01/2020	Paydown		167,234	209,045	126,305	139,593		55,763		55,763		195,356		(28,122)	(28,122)	8,668	07/25/2037	1FM.
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		09/10/2020	Redemption 100.0000		165,307	165,307	165,307	165,307						165,307				4,659	10/10/2041	1.
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		09/10/2020	Redemption 100.0000		803,927	803,927	803,927	803,927						803,927				18,114	12/10/2036	1.
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		09/10/2020	Redemption 100.0000		259,221	259,221	259,221	259,221						259,221				6,198	08/10/2032	1.
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		09/05/2020	Redemption 100.0000		20,280	20,280	20,280	20,280						20,280				595	04/05/2050	1.
12595V-AF-4	COMM 2018-COR3 AM SUB 4.494% 05/10/51		08/24/2020	DEUTSCHE BANK SECURITIES INCOR		19,139,355	16,500,000	16,994,128	16,924,197		(29,575)		(29,575)		16,894,621		2,244,734	2,244,734	537,476	05/10/2051	1FM.
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		09/10/2020	Redemption 100.0000		548,692	548,692	548,692	548,692						548,692				15,009	12/10/2026	1.
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		09/10/2020	Redemption 100.0000		1,821,192	1,821,192	1,830,298	1,829,442		(8,250)		(8,250)		1,821,192				52,815	08/10/2038	1PL.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC			Redemption 100.0000																	
12605*-AA-2	3.967% 02/10/29		09/10/2020			579,201	579,201	579,201	579,201						579,201				15,322	02/10/2029	1.
	CGA CAP CR LEASE-BKD PT TR SER SR-SEC			Redemption 100.0000																	
12607#-AA-6	4.900% 11/30/43		09/10/2020			49,034	49,034	49,034	48,989		45		45		49,034				1,602	11/30/2043	2.
	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37																				
126378-AH-1			09/01/2020	Paydown		97,230	97,230	36,463	32,786		64,444		64,444		97,230				1,510	02/25/2037	1FM.
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		09/01/2020	Paydown		9,233	9,547	6,519	4,565		4,811		4,811		9,376		(143)	(143)	336	03/25/2037	1FM.
	CSX TRANSPORTATION INC SR SEC 6.251%			Redemption 100.0000																	
126410-LM-9	01/15/23		07/15/2020			233,156	233,156	233,156	233,156						233,156				14,575	01/15/2023	1FE.
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		09/01/2020	Paydown		1,840,623	1,840,623	1,829,119	1,829,367		11,255		11,255		1,840,623				46,627	03/25/2044	1FM.
	CTL PT TRUST SER 2013-TD BK NA SR-SEC			Redemption 100.0000																	
1264K#-AA-3	4.090% 01/15/34		09/15/2020			39,319	39,319	39,319	39,319						39,319				1,072	01/15/2034	1.
	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808%			Redemption 100.0000																	
1264K@-AA-5	08/15/37		09/15/2020			144,660	144,660	144,660	144,660						144,660				3,673	08/15/2037	1.
	CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC			Redemption 100.0000																	
12652*-AA-4	6.365% 08/15/29		09/15/2020			288,535	288,535	288,535	288,535						288,535				12,268	08/15/2029	1.
	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910%			Redemption 100.0000																	
12654@-AA-0	03/15/26		09/15/2020			1,763,657	1,763,657	1,763,657	1,763,657						1,763,657				57,750	03/15/2026	2.
	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500%			Redemption 100.0000																	
12655#-AA-7	05/15/25		09/15/2020			118,550	118,550	118,550	118,550						118,550				3,558	05/15/2025	1.
	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320%			Redemption 100.0000																	
12656@-AA-8	10/15/32		09/15/2020			117,386	117,386	118,560	118,245		(859)		(859)		117,386				3,382	10/15/2032	1.
	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000%			Redemption 100.0000																	
12657*-AA-9	01/18/32		09/18/2020			196,889	196,889	196,889	196,889						196,889				6,565	01/18/2032	1.
	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634%			Redemption 89.0224																	
12665#-AA-5	12/10/27		09/10/2020			232,728	261,427	261,427	261,427		(28,698)		(28,698)		232,728				10,043	12/10/2027	2.
	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789%			Redemption 100.0000																	
126650-AQ-3	01/10/26		09/10/2020			260,623	260,623	260,740	260,663		(40)		(40)		260,623				10,062	01/10/2026	2FE.
	WELLS FARGO BK-CVS 2010 SECOND SR-SEC			Redemption 100.0000																	
126650-BA-7	5.411% 10/10/27		09/10/2020			84,130	84,130	81,022	82,540		1,590		1,590		84,130				3,036	10/10/2027	2.
	CVS PASS-THROUGH TRUST PT CERTS 6.036%			Redemption 100.0000																	
126650-BP-4	12/10/28		09/10/2020			121,609	121,609	121,410	121,504		106		106		121,609				5,505	12/10/2028	2.
	CVS PASS-THROUGH TRUST PT CERTS 6.036%			Redemption 100.0000																	
126650-BP-4	12/10/28		08/10/2020			241,396	241,396	241,000	241,186		210		210		241,396				9,108	12/10/2028	2FE.
	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323%			Redemption 100.0000																	
12666*-AA-8	01/10/29		09/10/2020			781,566	781,566	781,566	781,566						781,566				32,607	01/10/2029	2.
	CVS LEASE-BKD PT CERT SER 2007 SR-SEC			Redemption 100.0000																	
12666@-AA-6	6.212% 03/10/28		09/10/2020			89,044	89,044	89,044	89,044						89,044				3,689	03/10/2028	2.
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		09/01/2020	Paydown		97,825	97,825				97,825		97,825		97,825				2,750	02/25/2036	1FM.
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		09/01/2020	Paydown		162,950	163,329	104,249	121,664		41,537		41,537		163,202		(251)	(251)	4,488	04/25/2036	1FM.
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		09/01/2020	Paydown		92,141	92,141	21,837	21,711		70,430		70,430		92,141				2,495	05/25/2036	1FM.
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36		09/01/2020	Paydown		119,313	119,313	29,729	33,671		85,642		85,642		119,313				3,210	05/25/2036	1FM.
	CWL 2004-2 M3 MEZ FLT STEP 1.498% 04/25/34																				
126671-4B-9			09/25/2020	Paydown		56,524	56,524	38,654	47,003		9,521		9,521		56,524				835	04/25/2034	1FM.
	CWL 2004-1 M1 MEZ FLT STEP IRC 0.898%																				
126671-Z2-5	03/25/34		09/25/2020	Paydown		162,834	162,834	124,975	140,737		22,097		22,097		162,834				1,820	03/25/2034	1FM.
	CWL 2004-6 1A1 FLT STEP IRC 0.688% 12/25/34																				
126673-AW-2			09/25/2020	Paydown		145,037	145,037	137,060	140,515		4,522		4,522		145,037				1,377	12/25/2034	1FM.
	CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35																				
126673-FZ-0			09/01/2020	Paydown		587,647	587,647	587,619	585,913		1,733		1,733		587,647				20,115	02/25/2035	1FM.
	CWL 2004-10 AF5A STEP AFC AS 4.513%																				
126673-JA-1	02/25/35		09/01/2020	Paydown		166,103	166,103	166,099	165,764		339		339		166,103				5,216	02/25/2035	1FM.
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		09/01/2020	Paydown		66,015	66,015	55,734	58,471		7,544		7,544		66,015				1,850	10/25/2035	1FM.
	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35																				
126673-ND-0			09/01/2020	Paydown		418,622	418,622	411,727	417,038		1,584		1,584		418,622				13,328	04/25/2035	1FM.
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		09/01/2020	Paydown		3,628	3,628	3,419	3,561		67		67		3,628				109	03/25/2035	1FM.
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		09/01/2020	Paydown		5,210	5,210	4,261	4,844		366		366		5,210				152	04/25/2035	1FM.

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	CWL 2004-13 AF5B STEP AFC AS 5.103%																				
126673-SN-3	05/25/35		09/01/2020	Paydown		570,233	570,233	541,117	554,324		15,909		15,909		570,233				17,323	05/25/2035	1FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.613% 04/25/35		09/01/2020	Paydown		1,976	1,976	1,838	1,927		50		50		1,976				54	04/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		09/01/2020	Paydown		29,882	29,882	26,296	28,275		1,607		1,607		29,882				915	10/25/2035	1FM
	CWL 2005-2 M4 MEZ FLT STEP IRC 1.213%																				
126673-ZF-2	08/25/35		09/25/2020	Paydown		1,141,594	1,141,594	1,029,219	1,088,700		52,894		52,894		1,141,594				15,085	08/25/2035	1FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		09/01/2020	Paydown		23,175	23,175	21,147	22,093		1,081		1,081		23,175				635	08/25/2035	1FM
	CWALT 2005-1CB 1A3 Z SSNR AS 5.500%																				
12667F-2J-3	03/25/35		09/01/2020	Paydown		650,178	654,246	572,795	588,375		65,460		65,460		653,835		(3,657)	(3,657)	24,507	03/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		09/01/2020	Paydown		114,677	122,684	99,250	103,415		18,034		18,034		121,449		(6,772)	(6,772)	4,730	04/25/2035	1FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35																				
12667F-5J-0			08/01/2020	Paydown		193,563	193,563	184,955	191,411		2,152		2,152		193,563				6,546	04/25/2035	2FM
	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35																				
12667F-5J-0			09/01/2020	Paydown		90,761	90,761	86,724	89,751		1,009		1,009		90,761				3,744	04/25/2035	3FM
	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35																				
12667F-5Z-4			09/01/2020	Paydown		373,635	373,635	323,918	321,464		52,172		52,172		373,635				14,141	04/25/2035	1FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		09/01/2020	Paydown			31,433	25,427	25,813		(36)		(36)		25,777		(25,777)	(25,777)	499	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		09/01/2020	Paydown		1,922,838	1,922,838	1,743,763	1,863,391		59,446		59,446		1,922,838				73,896	03/25/2034	1FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		09/01/2020	Paydown		503,494	503,494	483,799	497,949		5,545		5,545		503,494				19,141	04/25/2034	1FM
12667F-E6-8	CWALT 2004-J12 A4 NAS 5.500% 01/25/35		09/01/2020	Paydown		238,979	238,979	163,974	135,695		103,284		103,284		238,979				9,742	01/25/2035	1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		09/01/2020	Paydown		2,644,532	2,644,532	2,551,256	2,609,827		34,706		34,706		2,644,532				97,687	02/25/2035	1FM
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																				
12667F-HU-2			09/01/2020	Paydown		121,322	121,322	119,313	119,436		1,886		1,886		121,322				4,439	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		09/01/2020	Paydown		343,740	343,740	355,449	347,164		(3,424)		(3,424)		343,740				14,642	07/25/2034	1FM
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																				
12667F-MU-6	08/25/34		09/01/2020	Paydown		278,113	278,113	263,845	264,612		13,502		13,502		278,113				11,920	08/25/2034	1FM
	CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35																				
12667F-N8-4			09/01/2020	Paydown		40,708	40,708	40,930	40,717		(10)		(10)		40,708				2,236	02/25/2035	2FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		09/01/2020	Paydown		1,820,333	1,820,333	1,791,302	1,802,849		17,484		17,484		1,820,333				72,087	09/25/2034	1FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																				
12667F-RY-3			09/01/2020	Paydown		56,670	56,670	45,962	46,281		10,390		10,390		56,670				2,367	10/25/2034	1FM
	CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34																				
12667F-VN-2			09/01/2020	Paydown		107,878	107,878	89,776	91,265		16,612		16,612		107,878				4,276	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		09/01/2020	Paydown		11,892	13,494	3,976	3,986		8,379		8,379		12,365		(473)	(473)	490	03/25/2035	1FM
	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35																				
12667F-X9-1			09/01/2020	Paydown		1,688	1,915	759	264		1,456		1,456		1,720		(32)	(32)	70	03/25/2035	1FM
	CWALT 2004-28CB M SUB CSTR NAS 5.042%																				
12667F-YZ-2	01/25/35		08/01/2020	Paydown			(58,772)												2,673	01/25/2035	6FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																				
12667F-ZH-1			09/01/2020	Paydown		653,055	653,055	641,906	645,962		7,094		7,094		653,055				24,576	01/25/2035	1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		09/01/2020	Paydown		599,992	599,992	573,290	595,308		4,684		4,684		599,992				22,585	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		09/01/2020	Paydown		71,541	71,324	33,522	19,907		51,575		51,575		71,482		58	58	2,724	05/25/2035	1FM
	CWALT 2005-10CB 1A5 SSNR NAS 5.500%																				
12667G-BA-0	05/25/35		09/01/2020	Paydown		788,681	806,330	745,449	738,200		66,655		66,655		804,855		(16,174)	(16,174)	29,067	05/25/2035	1FM
	CWALT 2005-9CB 1A1 FLT IRC AS 0.652%																				
12667G-EK-5	05/25/35		09/25/2020	Paydown		153,101	151,008	113,928	110,560		41,017		41,017		151,577		1,524	1,524	1,443	05/25/2035	1FM
	CWALT 2005-9CB 1A5 FLT IRC AS 0.648%																				
12667G-EP-4	05/25/35		09/25/2020	Paydown		75,801	74,765	54,086	54,485		20,556		20,556		75,041		760	760	715	05/25/2035	1FM
	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35																				
12667G-FB-4			09/01/2020	Paydown		876,937	876,937	795,058	790,232		86,705		86,705		876,937				32,434	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		09/01/2020	Paydown		278,308	274,503	199,753	204,809		70,665		70,665		275,473		2,835	2,835	10,489	05/25/2035	1FM
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%																				
12667G-JF-1	06/25/35		09/01/2020	Paydown		46,994	46,994	29,926	24,361		22,633		22,633		46,994				1,731	06/25/2035	1FM
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%																				
12667G-JG-9	06/25/35		09/01/2020	Paydown		137,197	137,197	127,457	132,480		4,717		4,717		137,197				5,055	06/25/2035	2FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		09/01/2020	Paydown		158,987	178,592	89,741	65,387		100,648		100,648		166,035		(7,048)	(7,048)	6,508	06/25/2035	1FM
	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500%																				
12667G-JR-5	06/25/35		09/01/2020	Paydown		633,453	633,453	557,494	557,146		76,307		76,307		633,453				23,317	06/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		09/01/2020	Paydown		129,908	130,098	95,099	97,197		32,852		32,852		130,049		(141)	(141)	4,895	06/25/2035	1FM
12667G-LE-1	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35		09/01/2020	Paydown		332,093	332,093	303,786	318,021		14,072		14,072		332,093				12,185	07/25/2035	1FM
12667G-PT-4	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35		09/01/2020	Paydown		82,520	82,507	35,487	19,283		63,233		63,233		82,516		3	3	2,914	07/25/2035	1FM
12667G-QA-4	CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35		09/01/2020	Paydown		180,473	180,978	131,683	128,301		52,520		52,520		180,821		(348)	(348)	6,908	07/25/2035	1FM
12667G-TM-5	CWALT 2005-26CB A1 FLT IRC AS 0.652% 07/25/35		09/25/2020	Paydown		126,565	126,899	61,718	59,358		67,362		67,362		126,720		(155)	(155)	1,151	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		09/01/2020	Paydown		89,750	89,987	45,728	33,095		56,740		56,740		89,835		(85)	(85)	3,209	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		09/01/2020	Paydown		36,750	36,790	14,517	12,934		23,830		23,830		36,764		(13)	(13)	1,264	07/25/2035	1FM
12667G-W7-4	CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35		09/01/2020	Paydown		218,982	218,982	200,194	195,688		23,293		23,293		218,982				7,828	09/25/2035	1FM
12667G-WF-6	CWALT 2005-36 2A1A FLT STEP AFC SSNR 0.462% 08/25/35		09/25/2020	Paydown		128,956	134,972	50,129	36,927		93,709		93,709		130,636		(1,680)	(1,680)	1,344	08/25/2035	1FM
12667G-WY-5	CWALT 2005-28CB 1A9 FLT AS 0.698% 08/25/35		09/25/2020	Paydown		181,549	178,770	123,168	117,785		61,935		61,935		179,720		1,829	1,829	1,745	08/25/2035	1FM
12668*-AA-6	CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34		09/15/2020	Redemption 100.0000		63,767	63,767	63,767	63,767						63,767				3,503	01/15/2034	2
12668A-AG-0	CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35		09/01/2020	Paydown		234,192	225,546	112,715	109,861		120,237		120,237		230,098		4,094	4,094	8,700	10/25/2035	1FM
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		09/01/2020	Paydown		139,847	637,395	121,925	115,450		113,043		113,043		228,493		(88,646)	(88,646)	18,378	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		09/01/2020	Paydown		346,783	346,783	310,979	310,544		36,239		36,239		346,783				12,774	11/25/2035	1FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		09/01/2020	Paydown		116,482	116,482	68,053	65,653		50,829		50,829		116,482				3,615	11/25/2035	1FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		09/01/2020	Paydown		60,419	60,419	33,425	29,389		31,030		31,030		60,419				1,875	11/25/2035	1FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		09/10/2020	Redemption 100.0000		789,666	789,666	789,666	789,666						789,666				35,973	10/10/2032	2
126694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		09/01/2020	Paydown		721,173	721,636	523,551	548,650		172,872		172,872		721,522		(349)	(349)	26,036	08/25/2035	1FM
126694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		09/01/2020	Paydown		253,513	253,665	215,662	217,992		35,651		35,651		253,642		(129)	(129)	9,152	08/25/2035	1FM
126694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		09/01/2020	Paydown		145,240	146,109	74,096	66,254		79,365		79,365		145,619		(379)	(379)	5,087	10/25/2035	1FM
126694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		09/01/2020	Paydown		135,656	120,128	103,665	102,706		19,958		19,958		122,664		12,992	12,992	5,366	11/25/2035	1FM
126694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		09/01/2020	Paydown		735,628	731,366	507,733	498,401		234,372		234,372		732,773		2,855	2,855	26,961	11/25/2035	1FM
126694-RG-5	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35		09/01/2020	Paydown		116,683	116,683	73,791	69,944		46,739		46,739		116,683				4,292	12/25/2035	1FM
126694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		09/01/2020	Paydown		52,011	358,935	302,898	302,309		6,689		6,689		308,997		(256,986)	(256,986)	10,924	11/25/2035	1FM
126694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		09/01/2020	Paydown		101,108	101,228	81,582	69,935		31,254		31,254		101,189		(80)	(80)	3,756	01/25/2036	1FM
126694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		09/01/2020	Paydown		340,896	341,299	271,641	274,705		66,511		66,511		341,216		(320)	(320)	12,663	01/25/2036	1FM
126694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		09/01/2020	Paydown		467,334	468,131	283,061	286,877		180,931		180,931		467,808		(474)	(474)	18,371	05/25/2036	1FM
126694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		09/01/2020	Paydown		319,132	320,270	90,299	73,794		245,574		245,574		319,367		(235)	(235)	12,293	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		09/01/2020	Paydown		354,780	354,780	363,636	355,771		(991)		(991)		354,780				12,461	11/25/2032	1FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		09/01/2020	Paydown		107,382	107,382	107,382	107,382						107,382				4,317	11/25/2032	2FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		09/01/2020	Paydown		259,449	259,449	247,466	248,152		11,297		11,297		259,449				8,050	10/25/2033	1FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		09/01/2020	Paydown		80,840	80,840	79,909	79,938		903		903		80,840				3,165	08/25/2034	1FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		09/01/2020	Paydown		83,090	83,090	82,847	82,840		250		250		83,090				3,394	08/25/2034	1FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		09/01/2020	Paydown		77,413	77,413	75,398	75,499		1,914		1,914		77,413				2,785	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		08/01/2020	Paydown		11,431	11,431	10,592	10,649		782		782		11,431				400	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		09/01/2020	Paydown		78,163	78,260				78,163		78,163		78,163				3,095	09/25/2035	1FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		08/01/2020	Paydown			5,880	3,079	1,872		(90)		(90)		1,781		(1,781)	(1,781)	163	09/25/2035	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		09/01/2020	Paydown		40,514	41,089	25,561	27,613		13,286		13,286		40,899		(385)	(385)	1,587	09/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.177% 11/20/34		09/01/2020	Paydown		148,562	148,562	130,656	123,464		25,099		25,099		148,562				3,859	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		09/01/2020	Paydown		760,181	760,181	666,187	687,676		72,505		72,505		760,181				28,772	12/25/2034	1FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		09/01/2020	Paydown		721,949	721,949	713,068	713,444		8,504		8,504		721,949				40,974	01/25/2035	1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 0.548% 08/25/35		09/25/2020	Paydown		50,540	50,555	36,305	33,173		17,376		17,376		50,550		(10)	(10)	418	08/25/2035	1FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		09/01/2020	Paydown		31,849	195,618	138,695	113,922		10,812		10,812		124,733		(92,884)	(92,884)	7,043	08/25/2035	1FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 3.688% 05/20/35		09/01/2020	Paydown		223,630	223,630	209,997	211,620		12,011		12,011		223,630				5,228	05/20/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		09/01/2020	Paydown		248,056	248,056	176,757	144,656		103,400		103,400		248,056				8,683	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		09/01/2020	Paydown		208,777	209,874	146,527	127,690		81,749		81,749		209,438		(661)	(661)	7,086	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		09/01/2020	Paydown		43,393	41,694	18,962	8,398		34,693		34,693		43,091		302	302	1,868	09/25/2036	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		09/01/2020	Paydown		156,942	150,799						156,942		156,942				6,756	09/25/2036	1FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		09/01/2020	Paydown		230,123	221,116	59,191	41,071		187,562		187,562		228,632		1,491	1,491	9,510	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		09/01/2020	Paydown		168,483	161,888	35,201	22,478		145,197		145,197		167,674		809	809	7,543	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		09/01/2020	Paydown		162,037	155,695	34,894	22,554		138,672		138,672		161,226		812	812	6,975	09/25/2036	1FM
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		09/01/2020	Paydown		580,637	580,637	295,256	270,949		309,688		309,688		580,637				22,722	09/25/2036	1FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		09/10/2020	Redemption 100.0000		772,164	772,164	772,164	772,164						772,164				28,324	12/10/2033	2
126802-CL-9	CABELAS MASTER CREDIT CARD TR SERIES 2013-1A CLASS A 144A 2.710% 02/17/26		07/30/2020	WELLS FARGO		2,108,672	2,000,000	1,904,375			8,480		8,480		1,912,855		195,817	195,817	20,777	02/17/2026	1FE
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		09/15/2020	Redemption 100.0000		106,774	106,774	106,774	106,774						106,774				2,744	09/15/2043	1PL
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		09/30/2020	Redemption 100.0000		778,500	778,500	778,500	778,500						778,500				22,129	06/30/2032	2PL
12684#-AB-0	CSCC LLC B-SR-SEC 3.450% 06/30/32		09/30/2020	Redemption 100.0000		284,703	284,703	284,703							284,703				4,747	06/30/2032	2PL
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		09/20/2020	Redemption 100.0000		170,371	170,371	172,075	171,922		(1,551)		(1,551)		170,371				4,283	07/20/2047	1
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		09/15/2020	Redemption 100.0000		89,502	89,502	90,382	90,310		(808)		(808)		89,502				2,513	09/15/2047	1PL
12696@-AA-0	CTL PT TR SER 2016-HUMC/SHU 4.065% 12/15/41		09/15/2020	Redemption 100.0000		111,651	111,651	115,001	114,508		(2,856)		(2,856)		111,651				3,026	12/15/2041	1
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		09/30/2020	Redemption 100.0000		162,553	162,553	162,553	162,553						162,553				4,993	08/31/2037	2
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		09/15/2020	Redemption 100.0000		97,626	97,626	97,626	97,626						97,626				2,645	07/15/2043	1
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		09/29/2020	Call 118.2647		31,066,640	26,268,745	26,268,745	26,268,745						26,268,745				5,727,152	08/15/2027	1
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		09/15/2020	Redemption 100.0000		455,563	455,563	455,563	455,563						455,563				13,683	08/15/2027	1
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		09/15/2020	Redemption 100.0000		127,874	127,874	129,153	129,071		(1,197)		(1,197)		127,874				4,230	05/15/2048	1
12701#-AB-9	CRG ISSUER 2017-1 SR-UNSEC 5.300% 07/10/25		07/12/2020	Redemption 100.0000		12,189,991	12,189,991	12,189,991	12,189,991						12,189,991				484,552	07/10/2025	1PL
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		09/15/2020	Redemption 100.0000		27,703	27,703	27,703	27,703						27,703				887	01/15/2042	2
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		09/10/2020	Redemption 100.0000		313,120	313,120	313,120	313,120						313,120				8,145	10/10/2039	2
12703#-AA-9	CTL PT TR SER 2017-COUNTY OF R SR-SEC 4.280% 07/15/45		09/15/2020	Redemption 100.0000		244,026	244,026	244,026	244,026						244,026				6,966	07/15/2045	1
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		09/15/2020	Redemption 100.0000		110,815	110,815	110,815	110,815						110,815				2,960	05/15/2045	1
12705*-AA-1	CTL PT TR SER 2017-WEST VA UNI SR-SEC 4.450% 07/10/56		09/10/2020	Redemption 100.0000		108,784	108,784	108,784	108,784						108,784				3,228	07/10/2056	1
12705@-AA-9	CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC 3.720% 07/15/39		09/09/2020	Call 126.4922		29,187,939	23,074,901	23,074,901	23,074,901						23,074,901				6,742,522	07/15/2039	1PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12705@-AA-9	CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC 3.720% 07/15/39		08/15/2020	Redemption 100.0000		88,828	88,828	88,828	88,828						88,828				2,065	07/15/2039	1PL
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		09/15/2020	Redemption 100.0000		49,228	49,228	49,228	49,228						49,228				1,341	04/15/2049	1
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		09/15/2020	Redemption 100.0000		11,167	11,167	11,295	11,291		(125)		(125)		11,167				379	07/15/2054	1
12708#-AA-4	CTL 2018-12 TR-CHARTER COMMUNI SR-SEC 5.550% 07/15/35		09/15/2020	Redemption 100.0000		146,604	146,604	146,604	146,604						146,604				5,770	07/15/2035	2PL
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		09/06/2020	Redemption 100.0000		576,841	576,841	576,841	576,841						576,841				17,340	12/28/2026	1
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		09/15/2020	Redemption 100.0000		193,393	193,393	193,393	193,393						193,393				5,668	05/15/2043	2
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		09/15/2020	Redemption 100.0000		114,305	114,305	114,305	114,305						114,305				3,418	11/15/2048	1
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		09/15/2020	Redemption 100.2313		121,347	121,067	121,067	36,388		280		280		121,347				2,160	04/30/2040	1
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		07/15/2020	Redemption 100.0000		365,502	365,502	365,502	140,744						365,502				4,088	04/30/2040	1Z
12716*-AA-8	FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29		09/20/2020	Redemption 100.0000		191,645	191,645	191,645	191,645						191,645				5,112	11/20/2029	2
12716@-AA-6	(LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34		09/15/2020	Redemption 100.0000		481,475	481,475	481,475	481,475						481,475				11,462	05/15/2034	1
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		09/10/2020	Redemption 100.0000		75,574	75,574	75,574	75,574						75,574				2,188	11/10/2041	2
12717@-AA-5	CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41		08/10/2020	Redemption 100.0000		150,422	150,422	150,422	150,422						150,422				3,629	11/10/2041	2PL
12718#-AA-2	LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39		09/15/2020	Redemption 100.0000		62,865	62,865	62,865	62,865						62,865				1,403	08/21/2039	2
12718@-AA-4	COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44		09/15/2020	Redemption 100.0000		61,788	61,788	61,788	61,788						61,788				1,343	03/31/2044	1
12719*-AA-5	STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34		09/10/2020	Redemption 100.0000		182,563	182,563	182,563	182,563						182,563				4,214	06/10/2034	1
12728*-AA-4	STATE OF GEORGIA DJJ CTL PT T SR-SEC 3.850% 06/10/40		09/10/2020	Redemption 100.0000		138,106	138,106	138,106							138,106				444	06/10/2040	1Z
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRN 10/17 TO 10/18 3.642% 08/15/37		09/15/2020	Redemption 100.0000		620,950	620,950	620,951	618,944		2,006		2,006		620,950				15,114	08/15/2037	1
13467R-AA-7	CAMPUS DRIVE FLORHAM NJ SR NT SER A-SR-SEC 4.087% 01/15/52		09/15/2020	Redemption 100.0000		46,602	46,602	46,602							46,602				477	01/15/2052	4Z
14041N-FT-3	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A1 CLASS A1 2.840% 12/15/24		07/10/2020	BANK OF AMERICA		10,386,719	10,000,000	10,217,188	10,209,399		(52,128)		(52,128)		10,157,271		229,448	229,448	164,878	12/15/2024	1FE
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2 1.720% 08/15/24		08/21/2020	BNP PARIBAS		1,027,070	1,000,000	962,500			6,326		6,326		968,826		58,244	58,244	7,644	08/15/2024	1FE
14313F-AD-1	CARMAX AUTO OWNER TRUST SERIES 2018-3 CLASS A3 3.130% 06/15/23		07/10/2020	WELLS FARGO		2,694,281	2,641,047	2,613,399			5,971		5,971		2,619,369		74,912	74,912	27,325	06/15/2023	1FE
14314A-AC-3	CARMAX AUTO OWNER TRUST SERIES 2018-1 CLASS A3 2.480% 11/15/22		07/10/2020	WELLS FARGO		1,738,377	1,720,234	1,699,806			4,136		4,136		1,703,943		34,434	34,434	14,102	11/15/2022	1FE
14314J-AD-2	CARMAX AUTO OWNER TRUST SERIES 2017-1 CLASS A4 2.270% 09/15/22		07/10/2020	WELLS FARGO		4,575,390	4,535,000	4,472,998			19,601		19,601		4,492,599		82,790	82,790	34,029	09/15/2022	1FE
14315P-AD-7	CARMAX AUTO OWNER TRUST SERIES 2019-3 CLASS A3 2.180% 08/15/24		07/10/2020	BARCLAYS BANK PLC		1,826,169	1,780,000	1,693,503			12,148		12,148		1,705,651		120,518	120,518	12,827	08/15/2024	1FE
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		09/10/2020	Redemption 100.0000		234,410	234,410	234,410	234,410						234,410				5,995	08/10/2038	1
14575H-AA-6	CAUTO 2016-1A A SEQ 4.550% 02/15/46		09/15/2020	Paydown		104,607	104,607	104,568	104,588		19		19		104,607				3,170	02/15/2046	1FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		09/10/2020	Redemption 100.0000		469,122	469,122	469,122	469,122						469,122				18,115	10/10/2028	1
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		09/10/2020	Redemption 100.0000		537,234	537,234	537,234	537,234						537,234				20,333	07/10/2028	1
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		09/15/2020	Paydown		112,824	112,824	112,791	112,795		29		29		112,824				3,623	08/15/2041	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	CEDAR FAIR/CAN/MAGNUM/MI CO.GUARNT 5.375%																				
150190-AB-2	04/15/27		07/21/2020	JP MORGAN SECURITIES		13,068,000	13,200,000	13,307,396	13,292,696		(5,933)		(5,933)		13,286,764		(218,764)	(218,764)	547,892	04/15/2027	4FE
	CEDAR FAIR LP/CANADA'S W CO.GUARNT 5.375%																				
150191-AJ-3	06/01/24		08/14/2020	JP MORGAN SECURITIES		23,704,688	24,075,000	23,678,193	24,139,498		(14,845)	446,459	(461,304)		23,678,193		26,494	26,494	893,486	06/01/2024	4FE
	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33																				
15132E-DD-7			09/01/2020	Paydown		7,867	7,867	7,670	7,799		68		68		7,867				289	05/25/2033	1FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		09/01/2020	Paydown		11,178	11,178	11,538	11,378		(200)		(200)		11,178				394	07/25/2033	1FM
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		08/28/2020	WELLS FARGO		11,595,933	11,085,560	11,083,797	11,085,560						11,085,560		510,373	510,373	490,243	08/15/2023	1FE
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		08/15/2020	Paydown		9,963,489	9,963,489	9,983,896	9,966,950		(3,461)		(3,461)		9,963,489				422,751	08/15/2023	1FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		09/01/2020	Paydown		401	401	381	386		15		15		401				15	01/25/2032	1FM
	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 0.793%																				
152314-JV-3	03/25/34		09/25/2020	Paydown		11,707	11,707	10,740	11,083		624		624		11,707				120	03/25/2034	1FM
	CXHE 2004-C AF5 STEP AFC IRC AS 5.140%																				
152314-KJ-8	06/25/34		09/01/2020	Paydown		292,695	292,695	292,670	292,369		326		326		292,695				10,392	06/25/2034	1FM
	CXHE 2004-D AF5 STEP AFC IRC AS 5.850%																				
152314-LE-8	09/25/34		09/01/2020	Paydown		305,515	305,515	305,416	304,794		720		720		305,515				10,531	09/25/2034	1FM
	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 0.772%																				
152314-LQ-1	09/25/34		09/25/2020	Paydown		31,552	31,552	28,463	29,322		2,230		2,230		31,552				386	09/25/2034	1FM
	CXHE 2005-A AF5 STEP AFC IRC AS 5.780%																				
152314-MC-1	01/25/35		09/01/2020	Paydown		241,868	241,868	241,747	241,141		727		727		241,868				9,279	01/25/2035	1FM
	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC			Redemption 100.0000																	
15722#-AA-9	4.468% 01/10/41		09/10/2020			8,404	8,404	8,404	8,404						8,404				250	01/10/2041	2
	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC			Redemption 100.0000																	
15722*-AA-3	4.835% 01/10/41		09/10/2020			141,717	141,717	141,717	141,717						141,717				4,570	01/10/2041	2
	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC			Redemption 100.0000																	
15723#-AA-8	4.470% 03/10/45		09/10/2020			566,443	566,443	566,443	566,443						566,443				16,885	03/10/2045	1
	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC			Redemption 100.0000																	
15723@-AA-0	3.400% 05/10/35		09/10/2020			487,527	487,527	487,527	487,527						487,527				10,988	05/10/2035	1
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		09/01/2020	Paydown		125,932	125,932	99,919	115,787		10,145		10,145		125,932				4,406	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		09/01/2020	Paydown		64,365	64,365	64,365	64,365						64,365				2,252	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		09/01/2020	Paydown		6,885	6,885	5,756	6,382		503		503		6,885				253	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		09/01/2020	Paydown		9,544	9,544	9,544	9,544						9,544				350	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		09/01/2020	Paydown		161,501	161,501	161,490	161,307		194		194		161,501				6,510	10/25/2032	1FM
	CFAB 2003-1 2M1 MEZ FLT STEP NAS 1.123%																				
161546-EG-7	09/25/32		09/25/2020	Paydown		5,275	5,275	4,713	5,272		3		3		5,275				71	09/25/2032	1FM
	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33																				
161546-FF-8			09/01/2020	Paydown		43,479	43,479	43,478	43,435		45		45		43,479				1,648	03/25/2033	1FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		07/07/2020	Paydown					(1)		1		1							05/25/2032	6FM
	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.084%																				
161546-FV-3	05/25/33		09/01/2020	Paydown		320,697	320,697	320,682	320,429		269		269		320,697				10,341	05/25/2033	1FM
	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33																				
161546-GK-6			09/01/2020	Paydown		543,154	543,154	543,144	542,654		500		500		543,154				18,144	06/25/2033	1FM
	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32																				
161546-GN-0			07/01/2020	Paydown		29,598	29,598	5,440	1		29,597		29,597		29,598				2,042	09/25/2032	1FM
	CFAB 2003-6 1A5 STEP AFC SEQ AS 4.996%																				
161546-HA-7	11/25/34		09/01/2020	Paydown		609,434	609,434	602,860	603,494		5,940		5,940		609,434				18,711	11/25/2034	1FM
	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33																				
161546-HS-8			09/01/2020	Paydown		372,160	372,160	372,139	371,732		428		428		372,160				12,917	11/25/2033	1FM
	CFAB 2004-1 1M2 MEZ AFC NAS 5.023% 01/25/33																				
161546-HW-9			09/01/2020	Paydown			6,374	1,319	1,479						1,479		(1,479)	(1,479)	20	01/25/2033	1FM
	CFAB 2004-2 1A5 STEP AFC SEQ 5.700%																				
161546-JH-0	02/26/35		09/01/2020	Paydown		269,610	269,610	266,465	266,936		2,673		2,673		269,610				8,671	02/26/2035	1FM
	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 0.973%																				
161546-JP-2	02/26/35		09/25/2020	Paydown		101,927	101,927	91,056	96,604		5,322		5,322		101,927				1,151	02/26/2035	1FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		09/01/2020	Paydown		20,464	60,061	31,100	22,478		12,123		12,123		34,601		(14,137)	(14,137)	2,370	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		09/01/2020	Paydown		98,764	98,764	98,548	98,538		226		226		98,764				3,455	02/25/2034	1FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		09/01/2020	Paydown		577,881	577,881	523,524	551,553		26,328		26,328		577,881				21,483	02/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 3.672% 12/25/35		09/01/2020	Paydown		131,201	127,853	42,862	6,479		124,525		124,525		131,004		197	197	3,218	12/25/2035	1FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.772% 12/25/35		09/01/2020	Paydown		312,081	312,081	232,329	186,949		125,132		125,132		312,081				7,924	12/25/2035	1FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		09/01/2020	Paydown		74,455	74,213	29,585	24,299		50,069		50,069		74,368		87	87	3,461	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		09/01/2020	Paydown		62,125	61,923	29,102	19,189		42,867		42,867		62,056		69	69	2,888	12/25/2036	1FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 3.503% 02/25/37		09/01/2020	Paydown		54,431	54,431	53,989	54,028		403		403		54,431				1,420	02/25/2037	1FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 3.758% 02/25/37		09/01/2020	Paydown		52,421	52,421	52,191	52,193		228		228		52,421				1,424	02/25/2037	1FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		09/01/2020	Paydown		509,154	522,673	318,884	304,830		211,947		211,947		516,777		(7,623)	(7,623)	20,803	07/25/2037	1FM
16163B-AP-9	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36		09/01/2020	Paydown		303,675	294,571	218,935	222,769		74,021		74,021		296,790		6,885	6,885	14,512	10/25/2036	3FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		09/01/2020	Paydown		327,985	332,236	180,516	208,351		122,500		122,500		330,851		(2,866)	(2,866)	14,566	10/25/2036	1FM
16163L-AA-0	CHASE 2007-A2 1A1 CSTR SSNR AS 3.525% 07/25/37		09/01/2020	Paydown		914,858	914,858	910,423	925,550		(10,692)		(10,692)		914,858				24,060	07/25/2037	1FM
16163L-AQ-5	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.106% 07/25/37		09/01/2020	Paydown		27,304	27,304	2,209	371		26,933		26,933		27,304				691	07/25/2037	1FM
16165L-AG-5	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36		09/01/2020	Paydown		54,475	56,540	48,023	49,312		6,973		6,973		56,285		(1,810)	(1,810)	1,722	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		08/01/2020	Paydown		83,969	81,085	45,291	47,027		35,305		35,305		82,332		1,638	1,638	3,114	06/25/2035	1FM
16678R-DL-8	CCMFC 2005-2A A2 FLT STEP AS 0.378% 05/25/36		09/25/2020	Paydown		233,404	233,404	206,100	204,762		28,642		28,642		233,404				2,159	05/25/2036	1FM
16877#-AA-0	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36		09/05/2020	Redemption 100.0000		578,550	578,550	578,550	578,550						578,550				14,089	01/05/2036	1
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		09/01/2020	Paydown		191,493	189,081	116,581	110,891		79,236		79,236		190,127		1,366	1,366	7,454	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		09/01/2020	Paydown			383	31	3						3		(3)	(3)	16	12/25/2036	1FM
17025T-AV-3	CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37		09/01/2020	Paydown		243,814	266,053	161,128	153,394		102,907		102,907		256,301		(12,488)	(12,488)	10,781	09/25/2037	1FM
17208#-AA-0	CINCINNATI ICE LEASE BKD TRUST SR-SEC 3.750% 10/15/33		09/15/2020	Redemption 100.0000		124,687	124,687	124,687	124,687						124,687				3,118	10/15/2033	1
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		09/01/2020	Paydown		383,110	383,110	359,665	373,297		9,813		9,813		383,110				13,867	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		09/01/2020	Paydown		3,945	3,945	3,575	3,704		241		241		3,945				130	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		09/01/2020	Paydown		167,660	167,660	136,800	156,124		11,536		11,536		167,660				5,393	05/25/2034	1FM
17307G-4H-8	CMLTI 2006-WF1 A2C STEP AFC AS 4.825% 03/25/36		09/01/2020	Paydown		33,517	33,517	13,127	13,029		20,488		20,488		33,517				555	03/25/2036	1FM
17307G-NS-3	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 0.808% 02/25/35		09/25/2020	Paydown		18,955	18,955	16,965	17,593		1,362		1,362		18,955				195	02/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 3.023% 08/25/35		09/01/2020	Paydown		65,186	65,186	58,056	59,538		5,648		5,648		65,186				1,892	08/25/2035	1FM
17308F-AE-9	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35		09/01/2020	Paydown		136,131	138,815	119,087	114,367		23,989		23,989		138,356		(2,225)	(2,225)	5,109	07/25/2035	1FM
17309A-AA-7	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36		09/01/2020	Paydown		86,681	104,120	54,067	46,718		47,797		47,797		94,515		(7,835)	(7,835)	4,076	04/25/2036	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		09/01/2020	Paydown		161,472	161,472	117,241	127,199		34,273		34,273		161,472				6,709	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		09/01/2020	Paydown		1,339,693	1,351,133	1,071,412	1,057,888		290,722		290,722		1,348,609		(8,917)	(8,917)	53,217	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		09/01/2020	Paydown		123,793	215,831	204,962	214,833		574		574		215,407		(91,613)	(91,613)	8,564	04/25/2036	3FM
17310E-AE-8	CRMSI 2006-2 A5 STEP AFC AS 5.253% 09/25/36		09/01/2020	Paydown		1,970,926	1,970,926	1,632,370	1,735,996		234,930		234,930		1,970,926				69,122	09/25/2036	1FM
17311Q-AE-0	CGCMT 2007-C6 AJFX CSTR 5.773% 12/10/49		09/01/2020	Paydown			5,318	3,600	3,600						3,600		(3,600)	(3,600)	131	12/10/2049	3FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.773% 12/10/49		09/01/2020	Paydown			7,283	4,126	4,138			12	(12)		4,126		(4,126)	(4,126)	179	12/10/2049	1FM
17311Q-BN-9	CGCMT 2007-C6 AJ CSTR 5.773% 12/10/49		09/01/2020	Paydown			21,272	14,281	14,281						14,281		(14,281)	(14,281)	524	12/10/2049	3FM
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		09/01/2020	Paydown		60,764	60,764				60,764		60,764		60,764				2,330	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		09/01/2020	Paydown		149,130	154,591	140,332	143,747		10,483		10,483		154,230		(5,100)	(5,100)	5,946	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		09/01/2020	Paydown		13,517	13,653				13,517		13,517		13,517				537	06/25/2037	1FM
18610R-AG-9	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26		09/05/2020	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				33,507	12/05/2026	1
191216-AV-2	COCA-COLA CO/THE SR UNSEC 3.300% 09/01/21		09/18/2020	TENDER SALE		6,857,219	6,665,000	6,659,629	6,664,014		420		420		6,664,434		192,785	192,785	232,164	09/01/2021	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
20030N-BD-2	COMCAST CORP CO.GUARNT 3.125% 07/15/22		09/10/2020	Call 105.0070		11,104,490	10,575,000	10,565,906	10,572,453		676		676		10,573,130		1,871	1,871	910,447	07/15/2022	1FE
202795-HV-5	COMMONWEALTH EDISON CO 1ST MORTG 4.000% 08/01/20		08/01/2020	Maturity		51,400,000	51,400,000	51,272,564	51,390,638		9,362		9,362		51,400,000				2,056,000	08/01/2020	1FE
203372-AM-9	COMMSCOPE INC CO.GUARNT 5.500% 06/15/24		07/02/2020	Call 101.8330		2,036,660	2,000,000	2,017,500	2,006,169		(1,193)		(1,193)		2,004,976		(4,976)	(4,976)	96,854	06/15/2024	4FE
20337Y-AA-5	COMMSCOPE TECH LLC CO.GUARNT 6.000% 06/15/25		08/21/2020	Call 103.0000		1,627,400	1,580,000	1,581,156	1,580,507		(106)		(106)		1,580,402		(402)	(402)	112,180	06/15/2025	4FE
20401@-AG-6	COMMUNITY PRESERVATION CORP. SERIES D 5.835% 09/01/37		09/01/2020	Paydown		147	147	147	147						147				4	09/01/2037	6*
20401@-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37		09/01/2020	Paydown		55	55	55	55						55				2	11/01/2037	6*
20401@-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.011% 03/01/38		09/01/2020	Paydown		15,640	15,640	15,640	15,640						15,640				461	03/01/2038	6*
20401@-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.674% 02/01/37		09/01/2020	Paydown		485	485	485	484	1			1		485				11	02/01/2037	6*
20401@-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.959% 06/01/37		09/01/2020	Paydown		915	915	915	915						915				36	06/01/2037	6*
20401@-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.477% 01/01/36		09/01/2020	Paydown		1,781	1,781	1,781	1,781						1,781				53	01/01/2036	6*
20401@-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.687% 06/01/38		09/01/2020	Paydown		1,100	1,100	1,100	1,100						1,100				25	06/01/2038	6*
20401@-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.280% 12/01/38		09/01/2020	Paydown		1,076	1,076	1,076	1,076						1,076				12	12/01/2038	6*
20401@-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		09/01/2020	Paydown		259	259	259	259						259				11	04/01/2039	6*
20401@-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.301% 08/01/39		09/01/2020	Paydown		507	507	507	507						507				18	08/01/2039	6*
20401@-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.655% 10/01/39		09/01/2020	Paydown		963	963	963	963						963				29	10/01/2039	6*
20401@-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.627% 12/01/39		09/01/2020	Paydown		1,455	1,455	1,455	1,455						1,455				46	12/01/2039	6*
20401@-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.600% 03/01/40		09/01/2020	Paydown		785	785	785	785						785				15	03/01/2040	6*
20401@-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 4.855% 06/01/40		09/01/2020	Paydown		270	270	270	270						270				4	06/01/2040	6*
20401@-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.806% 09/01/40		09/01/2020	Paydown		742	742	742	742						742				20	09/01/2040	6*
20401@-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41		09/01/2020	Paydown		776	776	776	776						776				31	01/01/2041	6*
20401@-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 6.562% 04/01/41		09/01/2020	Paydown		373	373	373	373						373				14	04/01/2041	6*
20401@-BK-6	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R 4.731% 12/01/41		08/01/2020	Paydown		15,000	15,000	15,000	15,000						15,000				532	12/01/2041	6*
20605P-AG-6	CONCHO RESOURCES INC CO.GUARNT 4.375% 01/15/25		09/09/2020	Call 103.2810		8,572,323	8,300,000	8,300,000	8,300,000						8,300,000				689,917	01/15/2025	2FE
210518-CT-1	CONSUMERS ENERGY CO 1ST MORTG 2.850% 05/15/22		09/24/2020	Call 104.1950		2,735,120	2,625,000	2,624,764	2,624,941		18		18		2,624,959		41	41	174,334	05/15/2022	1FE
21075N-CJ-2	CONHE 1996-1 A7 SEQ 6.760% 03/15/27		09/01/2020	Paydown		1,644	1,644	476	462		1,182		1,182		1,644				73	03/15/2027	1FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/02/2020	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				104,960	03/02/2032	2
22006@-AA-4	CORP SERVICE CO A-SR 3.720% 08/22/20		08/22/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				372,000	08/22/2020	2
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/01/2020	Redemption 100.0000		54,311	54,311	54,311	54,311						54,311				2,879	07/01/2050	2PL
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		09/01/2020	Redemption 100.0000		334,674	334,674	334,674	334,674						334,674				12,080	01/01/2040	2
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		09/30/2020	Redemption 100.0000		1,152,194	1,152,194	1,152,194	1,152,194						1,152,194				45,512	03/31/2034	2PL
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		09/30/2020	Redemption 100.0000		603,664	603,664	603,664	603,664						603,664				20,882	03/30/2034	2PL

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	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC			Redemption 100.0000																	
22536#-AA-1	3.967% 12/10/35		09/10/2020			777,755	777,755	777,755	777,755						777,755				20,575	12/10/2035	2
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		09/11/2020	Paydown		97	97		(82)		179		179		97				10	11/30/2027	1FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		09/01/2020	Paydown		141,565	141,565	139,553	141,035		530		530		141,565				6,719	09/25/2031	1FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		09/01/2020	Paydown		241,893	241,893	241,881	240,747		1,146		1,146		241,893				12,425	12/25/2031	1FE
	CSFB 2003-29 DB1 SUB CSTR NAS 6.057%																				
22541Q-4L-3	12/25/33		09/01/2020	Paydown		137,316	137,316	140,776	137,316						137,316				5,887	12/25/2033	1FM
	CSFB 2003-C3 AX IO CSTR NTL 2.386% 05/15/38																				
22541Q-EP-3			09/01/2020	Paydown															116	05/15/2038	6FE
	CSFB 2005-FIX1 A4 STEP AFC AS 5.510%																				
22541S-5T-1	05/25/35		09/01/2020	Paydown		111,398	111,398	102,646	106,097		5,301		5,301		111,398				3,120	05/25/2035	1FM
	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250%																				
22541S-D5-4	01/25/43		09/01/2020	Paydown		168,371	168,371	177,632	172,802		(4,431)		(4,431)		168,371				5,919	01/25/2043	1FM
	CSFB 2004-AR3 CB1 SUB CSTR NAS 3.329%																				
22541S-EH-7	04/25/34		09/01/2020	Paydown		315,065	315,065	303,742	304,931		10,134		10,134		315,065				8,179	04/25/2034	1FM
	CSFB 2004-AR5 CB1 SUB CSTR NAS 3.627%																				
22541S-JV-1	06/25/34		09/01/2020	Paydown		49,296	49,296	46,900	47,182		2,114		2,114		49,296				1,292	06/25/2034	1FM
	CSFB 2004-C4 AX IO CSTR NTL 0.384% 10/15/39																				
22541S-N4-6			09/01/2020	Paydown															56	10/15/2039	6FE
	CSFB 2004-4 3A11 SEQ SSNR AS 5.500%																				
22541S-UX-4	08/25/34		09/01/2020	Paydown		221,958	221,958	217,260	217,452		4,506		4,506		221,958				9,114	08/25/2034	1FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		09/01/2020	Paydown		154,517	154,517	155,820	154,517						154,517				6,180	08/25/2034	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		09/01/2020	Paydown		7,529	7,529	7,500	7,500		29		29		7,529				288	12/25/2034	1FM
	CREDIT WAREHOUSE REALTY LEASED SR-SEC			Redemption 100.0000																	
22545#-AA-0	4.960% 10/10/33		09/10/2020			174,760	174,760	174,760	174,214		546		546		174,760				5,781	10/10/2033	2
22545B-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		09/01/2020	Paydown		85,594	85,594	84,083	84,414		1,180		1,180		85,594				3,165	02/25/2035	1FM
22545B-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		09/01/2020	Paydown		18,515	18,515	17,467	18,158		357		357		18,515				644	02/25/2035	1FM
	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC			Redemption 100.0000																	
22545@-AA-2	4.178% 10/31/39		09/10/2020			91,678	91,678	91,678	91,678						91,678				2,554	10/31/2039	1
	ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981%			Redemption 100.0000																	
22546@-AA-1	12/10/29		09/10/2020			50,908	50,908	50,908	50,908						50,908				932	12/10/2029	1Z
	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34																				
2254W0-GV-1			09/01/2020	Paydown		755,506	755,506	736,762	737,555		17,951		17,951		755,506				27,618	10/25/2034	1FM
	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34																				
2254W0-JS-5			09/01/2020	Paydown		195,724	195,724	190,010	190,259		5,464		5,464		195,724				6,133	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		09/01/2020	Paydown		78,516	78,516	77,498	77,684		832		832		78,516				2,475	11/25/2034	1FM
	CROWN CASTLE INTL CORP SR UNSEC 3.400%			Call 101.5570																	
22822V-AA-9	02/15/21		07/06/2020			10,282,646	10,125,000	10,122,671	10,124,459		245		245		10,124,703		297	297	464,603	02/15/2021	2FE
				Redemption 100.0000																	
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		09/20/2020			63,869	63,869	63,869	63,869						63,869				2,583	06/20/2035	1
	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200%			Redemption 100.0000																	
22946#-AA-5	03/15/31		09/15/2020			309,760	309,760	309,760	308,495		1,265		1,265		309,760				12,809	03/15/2031	1
	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC			Redemption 100.0000																	
22951#-AA-7	5.250% 06/15/32		09/15/2020			437,458	437,458	437,458	437,458						437,458				15,323	06/15/2032	1
	GALAXY VENTURES LLC-STATE OF N SR-SEC			Redemption 100.0000																	
22952#-AA-6	4.500% 04/15/23		07/15/2020			224,481	224,481	224,481	224,481						224,481				7,576	04/15/2023	1
	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250%			Redemption 100.0000																	
22953*-AA-9	06/15/31		09/15/2020			200,089	200,089	200,089	200,089						200,089				5,685	06/15/2031	1
	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC			Redemption 100.0000																	
22954*-AA-8	3.970% 12/14/23		09/07/2020			1,538,799	1,538,799	1,538,799	1,538,799						1,538,799				40,738	12/07/2023	3
	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC			Redemption 100.0000																	
22955#-AA-3	4.110% 06/15/43		09/15/2020			174,360	174,360	174,360	174,360						174,360				4,779	06/15/2043	1
	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC			Redemption 100.0000																	
22956#-AA-2	5.000% 01/15/39		09/15/2020			53,477	53,477	53,477	53,477						53,477				1,783	01/15/2039	2
	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC			Redemption 100.0000																	
22958#-AA-0	4.500% 04/20/33		09/20/2020			296,592	296,592	296,592	296,592						296,592				8,901	04/20/2033	1
	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38			Redemption 100.0000																	
22959#-AA-9			09/30/2020			770,742	770,742	770,742	770,742						770,742				31,047	09/30/2038	2PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		09/15/2020	Redemption 100.0000		59,958	59,958	59,958	59,958						59,958				1,911	01/15/2034	1
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		09/15/2020	Redemption 100.0000		77,575	77,575	77,577	77,576		(1)		(1)		77,575				2,387	11/15/2034	1
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		09/15/2020	Redemption 100.0000		1,422,824	1,422,824	1,422,824	1,422,824						1,422,824				42,698	02/15/2034	1
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		09/15/2020	Redemption 100.0000		47,380	47,380	47,380	47,380						47,380				1,384	09/15/2045	1
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		09/15/2020	Redemption 100.0000		32,960	32,960	32,960	32,960						32,960				983	11/15/2034	1
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		09/15/2020	Redemption 100.0000		199,580	199,580	205,564	204,771		(5,192)		(5,192)		199,580				6,172	12/15/2044	2
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		09/15/2020	Redemption 100.0000		5,336	5,336	5,336	5,336						5,336				157	09/15/2045	1
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		09/20/2020	Redemption 100.0000		91,037	91,037	91,037	90,690		347		347		91,037				2,270	03/20/2035	1
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		09/15/2020	Redemption 100.0000		299,584	299,584	299,584	299,584						299,584				7,691	03/15/2036	1
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		09/10/2020	Redemption 100.0000		113,964	113,964	117,281	116,882		(2,917)		(2,917)		113,964				3,276	12/10/2037	2
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		09/15/2020	Redemption 100.0000		195,494	195,494	195,494	195,494						195,494				5,293	02/15/2038	1
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		09/15/2020	Redemption 100.0000		257,416	257,416	259,598	259,570		(2,153)		(2,153)		257,416				5,956	10/15/2033	1
22979@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		09/20/2020	Redemption 100.0000		148,805	148,805	150,650	150,316		(1,511)		(1,511)		148,805				3,622	09/20/2031	1
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		09/15/2020	Redemption 100.0000		228,141	228,141	228,141	228,141						228,141				7,142	12/15/2037	2
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		09/15/2020	Redemption 100.0000		177,003	177,003	182,313	181,115		(4,112)		(4,112)		177,003				4,711	09/15/2036	1
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		09/15/2020	Redemption 100.0000		165,418	165,418	165,418	165,418						165,418				5,895	12/15/2036	2
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		09/15/2020	Redemption 100.0000		594,371	594,371	599,981	599,015		(4,644)		(4,644)		594,371				15,616	07/15/2036	1
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		08/20/2020	Paydown		37,500	37,500	37,500	37,500						37,500				1,133	11/20/2047	2FE
233046-AK-7	DNKN 2019-1A A2II SEQ 4.021% 05/20/49		08/20/2020	Paydown		96,425	96,425	96,425	96,425						96,425				2,908	05/20/2049	2FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		08/20/2020	Paydown		155,375	155,375	155,375	155,375						155,375				5,071	05/20/2049	2FE
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		09/01/2020	Paydown		787,490	787,490	795,316	787,097		394		394		787,490				24,556	11/10/2046	1FM
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		09/20/2020	Redemption 100.0000		209,079	209,079	209,079	209,079						209,079				5,317	07/20/2034	2
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		07/20/2020	Redemption 100.0000		104,082	104,082	104,082	104,082						104,082				2,180	07/20/2034	2FE
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		09/05/2020	Redemption 100.0000		177,305	177,305	177,305	177,305						177,305				4,197	09/05/2033	1
23358*-AA-8	D.P. FACILITIES DATA CENTER SE SR-SEC 4.500% 05/10/30		09/10/2020	Redemption 100.0000		1,969,985	1,969,985	1,969,985	1,969,985						1,969,985				59,124	01/10/2028	1
24715@-AA-2	DELOITTE LLP A-SR 6.730% 08/20/23		08/20/2020	Redemption 100.0000		3,636,364	3,636,364	3,636,364	3,636,364						3,636,364				244,727	08/20/2023	1
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		09/01/2020	Paydown		13,155	13,155	2,095	5,084		8,071		8,071		13,155				361	06/25/2027	1FM
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		09/20/2020	Redemption 100.0000		1,035,537	1,035,537	1,035,537	1,035,537						1,035,537				52,424	11/20/2022	2FE
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		08/20/2020	Redemption 100.0000		2,053,729	2,053,729	2,053,729	2,053,729						2,053,729				86,658	11/20/2022	2PL
24823U-AH-1	DENBURY RESOURCES INC CO.GUARNT 4.625% 07/15/23		07/08/2020	MORGAN STANLEY & CO. INC.		100,388	40,155,000	1,104,263	24,293,775			23,189,513	(23,189,513)		1,104,263		(1,003,875)	(1,003,875)	928,584	07/15/2023	6FE
251510-CV-3	DBALT 2005-1 1A1 FLT AS 0.648% 02/25/35		09/25/2020	Paydown		94,157	94,157	65,435	58,190		35,967		35,967		94,157				856	02/25/2035	1FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 5.056% 06/25/35		09/01/2020	Paydown			313,491												6,288	06/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.044%																				
251511-AC-5	06/25/36		09/01/2020	Paydown		127,215	128,041	68,278	73,269		54,420		54,420		127,689		(474)	(474)	4,317	06/25/2036	1FM
	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000%																				
251513-AY-3	10/25/36		09/01/2020	Paydown		453,690	453,690	454,482	453,690						453,690				16,718	10/25/2036	1FM
	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500%																				
251563-BM-3	04/25/33		09/01/2020	Paydown		13,183	13,183	13,166	13,162		20		20		13,183				540	04/25/2033	1FM
	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33																				
251563-BS-0			09/01/2020	Paydown		3,304	3,304	3,284	3,288		17		17		3,304				121	04/25/2033	1FM
	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33																				
251563-BT-8			09/01/2020	Paydown		1,506	1,506	1,476	1,491		15		15		1,506				55	04/25/2033	1FM
	DMSI 2007-WM1 A1 SC CSTR SSNR 3.264%																				
25157T-AA-2	06/27/37		09/01/2020	Paydown		648,508	648,508	650,714	655,417		(6,909)		(6,909)		648,508				15,584	06/27/2037	1FM
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		09/20/2020	Paydown		386,360	386,360	386,263	386,283		77		77		386,360				8,439	10/22/2029	1FE
	DISCOVER CARD EXECUTION NOTE SERIES 2017-A7																				
254683-CC-7	CLASS A7 0.512% 04/15/25		07/30/2020	BANK OF AMERICA		5,064,546	5,060,000	5,073,441			(88)		(88)		5,073,353		(8,807)	(8,807)	3,725	04/15/2025	1FE
	DISCOVERY COMMUNICATIONS CO.GUARNT 4.875%																				
25470D-AJ-8	04/01/43		09/16/2020	Taxable Exchange		4,028,473	3,350,000	3,346,248	3,346,754		55		55		3,346,810		681,663	681,663	158,776	04/01/2043	2FE
	DISCOVERY COMMUNICATIONS SERIES 144A 4.000%																				
25470D-BK-4	09/15/55		09/23/2020	Various		4,033,279	3,951,928	4,028,473			(13)		(13)		4,028,460		4,819	4,819	1,756	09/15/2055	2FE
	DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100%			Redemption 100.0000																	
25471*-AA-5	08/01/24		09/01/2020			1,951,768	1,951,768	1,951,768	1,951,768						1,951,768				53,363	08/01/2024	1
	DIVERSIFIED ABS PHASE II-LLC SR-UNSEC			Redemption 100.0000																	
25512*-AA-6	5.250% 07/28/37		09/28/2020			2,532,320	2,532,320	2,462,048			70,272		70,272		2,532,320				59,424	09/28/2028	2PL
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		07/25/2020	Paydown		67,500	67,500	67,500	67,500						67,500				2,265	10/25/2045	2FE
25755T-AG-5	DPABS 2017-1A A2II SEQ 3.082% 07/25/47		07/25/2020	Paydown		37,500	37,500	37,500	37,500						37,500				867	07/25/2047	2FE
25755T-AH-3	DPABS 2017-1A A23 SEQ 4.118% 07/25/47		07/25/2020	Paydown		125,000	125,000	125,000	125,000						125,000				3,861	07/25/2047	2FE
25755T-AJ-9	DPABS 2018-1A A2I SEQ 4.116% 07/25/48		07/25/2020	Paydown		16,063	16,063	16,063	16,063						16,063				496	07/25/2048	2FE
	DPABS SERIES 2019-1A CLASS A2 144A 3.668%																				
25755T-AL-4	10/25/49		07/25/2020	Paydown		25,000	25,000	25,000	25,000						25,000				627	10/25/2049	2FE
	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900%																				
25857@-AA-7	08/01/36		09/01/2020	Paydown		1,337,207	1,337,207	1,337,207	1,337,207						1,337,207				35,188	08/01/2036	1PL
	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850%																				
25857@-AB-5	08/01/36		09/01/2020	Paydown		238,787	238,787	238,787	238,787						238,787				7,814	08/01/2036	2PL
	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000%																				
25858*-AA-8	03/22/38		09/01/2020	Paydown		2,051,777	2,051,777	2,051,777	2,051,777						2,051,777				52,804	03/22/2038	1PL
	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500%																				
25858*-AB-6	03/22/38		09/01/2020	Paydown		631,316	631,316	631,316	631,316						631,316				15,908	03/22/2038	2PL
	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC			Redemption 100.0000																	
25859@-AA-5	4.500% 12/15/39		09/01/2020			1,877,153	1,877,153	1,877,153	1,877,153						1,877,153				50,479	12/15/2039	1PL
	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC			Redemption 100.0000																	
25859@-AB-3	5.000% 12/15/39		09/01/2020			659,752	659,752	659,752	659,752						659,752				20,983	12/15/2039	2PL
	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC																				
25859@-AC-1	6.250% 12/15/39		09/01/2020	Paydown		83,923	83,923	83,923	83,923						83,923				3,498	12/15/2039	3PL
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption 100.0000																	
26061#-AA-5	12/15/41		09/15/2020			172,714	172,714	172,714	172,714						172,714				6,078	12/15/2041	2
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption 100.0000																	
26061#-AA-5	12/15/41		07/15/2020			85,823	85,823	85,823	85,823						85,823				2,487	12/15/2041	2FE
	DOW MICHIGAN LEASE-BACKED PASS 4.860%			Redemption 100.0000																	
26061@-AA-7	05/15/42		09/15/2020			126,625	126,625	126,625	126,625						126,625				4,104	05/15/2042	2
26208L-AA-6	HONK 2015-1A A2 SEQ 5.216% 07/20/45		07/20/2020	Paydown		65,000	65,000	64,978	64,981		19		19		65,000				2,543	07/20/2045	2FE
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		07/20/2020	Paydown		41,875	41,875	41,875	41,875						41,875				1,458	04/20/2049	2FE
	HONK SERIES 2019-2A CLASS A2 144A 3.981%																				
26208L-AE-8	10/20/49		07/20/2020	Paydown		17,500	17,500	17,500	17,500						17,500				523	10/20/2049	2FE
26884L-AB-5	EQT CORP SR UNSEC 4.875% 11/15/21		08/11/2020	TENDER SALE		2,370,620	2,296,000	2,274,992	2,291,262		1,506		1,506		2,292,768		77,852	77,852	83,015	11/15/2021	3FE
	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390%			Redemption 100.0000																	
26885*-AA-3	11/08/44		09/08/2020			187,421	187,421	190,405	189,854		(2,434)		(2,434)		187,421				6,737	11/08/2044	2
	EAGLES STADIUM OPERATOR LLC / A-SR-SEC			Redemption 100.0000																	
27004@-AA-5	4.580% 01/15/39		07/15/2020			537,003	537,003	537,003	537,003						537,003				24,595	01/15/2039	2PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			Redemption 100.0000																	
27004@-AB-3	4.580% 01/15/39		07/15/2020			170,865	170,865	170,865	170,865						170,865				7,826	01/15/2039	2PL
278865-AL-4	ECOLAB INC SR UNSEC 4.350% 12/08/21		09/12/2020	Call 104.7544		23,374,886	22,314,000	22,299,719	22,310,738		1,145		1,145		22,311,883		2,117	2,117	1,799,665	12/08/2021	2FE
	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680%			Redemption 100.0000																	
28258#-AA-4	11/30/35		08/31/2020			780,526	780,526	780,526	780,526						780,526				37,700	11/30/2035	2PL
	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350%			Redemption 100.0000																	
28621U-AA-1	12/31/32		09/30/2020			397,369	397,369	397,369	397,369						397,369				15,944	12/31/2032	2PL
	ELM RD GENERATING STAT SR SEC 5.209%			Redemption 100.0000																	
28932M-AA-3	02/11/30		08/11/2020			374,882	374,882	374,882	374,882						374,882				19,528	02/11/2030	1FE
29365K-AC-7	ETI 2009-A A3 SEQ 4.380% 11/01/23		08/24/2020	JP MORGAN SECURITIES		7,236,350	6,914,140	7,030,505	6,932,246		(2,147)		(2,147)		6,930,099		306,251	306,251	323,870	11/01/2023	1FE
29365K-AC-7	ETI 2009-A A3 SEQ 4.380% 11/01/23		08/01/2020	Paydown		1,490,068	1,490,068	1,515,146	1,493,970		(3,902)		(3,902)		1,490,068				65,265	11/01/2023	1FE
	ENTERPRISE PRODUCTS OPER CO.GUARNT 5.200%																				
29379V-AP-8	09/01/20		09/01/2020	Maturity		24,975,000	24,975,000	24,900,325	24,968,726		6,274		6,274		24,975,000				1,298,700	09/01/2020	2FE
29444U-AQ-9	EQUINIX INC SR UNSEC 5.875% 01/15/26		07/08/2020	Call 105.6254		7,684,249	7,275,000	7,275,000	7,275,000						7,275,000				828,344	01/15/2026	2FE
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32		09/01/2020	Paydown			25,505	9,355	11,495		972		972		12,467		(12,467)	(12,467)	980	11/25/2032	1FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		07/02/2020	Paydown			2,841	1,138	1,482		93		93		1,575		(1,575)	(1,575)	38	08/25/2033	1FM
	EQABS 2004-3 AF5 STEP AFC AS 4.374%																				
294751-EV-0	07/25/34		09/01/2020	Paydown		365,506	365,506	363,792	364,148		1,358		1,358		365,506				10,634	07/25/2034	1FM
	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.340%																				
294751-FB-3	07/25/34		09/01/2020	Paydown		238,156	238,156	52,847	55,364		182,792		182,792		238,156				6,951	07/25/2034	1FM
	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.340%																				
294751-FC-1	07/25/34		09/01/2020	Paydown			1,563	9	5						9		(9)	(9)	23	07/25/2034	1FM
	REGENCY CENTERS CORP CO.GUARNT 3.750%																				
294752-AH-3	11/15/22		09/02/2020	Call 107.2465		31,491,862	29,364,000	29,041,348	29,232,440		29,360		29,360		29,261,800		102,200	102,200	3,005,724	11/15/2022	2FE
	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC			Redemption 100.0000																	
29854*-AA-4	3.750% 02/15/35		09/15/2020			108,136	108,136	108,136	108,136						108,136				2,704	02/15/2035	1
				Redemption 100.0000																	
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		09/30/2020			781,199	781,199	781,199	781,199						781,199				37,419	03/31/2038	2FE
	FBI BOSTON LEASE-BKD PT TRUST- 4.220%			Redemption 100.0000																	
30291*-AA-3	10/13/36		09/15/2020			883,308	883,308	883,308	883,308						883,308				24,747	10/13/2036	1
				Redemption 100.0000																	
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		09/10/2020			12,592,507	12,592,507	12,592,507	12,592,507						12,592,507				357,811	05/10/2022	1PL
	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC			Redemption 100.0000																	
31304*-AA-6	5.600% 01/10/32		09/10/2020			480,661	480,661	480,661	480,661						480,661				17,952	01/10/2032	1
	FBI CINCINNATI LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
31305#-AA-1	5.600% 02/10/32		09/10/2020			324,247	324,247	324,247	324,247						324,247				12,110	02/10/2032	1
	FBI PORTLAND LEASE BKD TRUST-G SR-SEC			Redemption 100.0000																	
31306#-AA-0	5.600% 03/10/32		09/10/2020			365,864	365,864	365,864	365,864						365,864				13,664	03/10/2032	1
	FBI SAN DIEGO LEASE BKD TRUST- SR-SEC			Redemption 100.0000																	
31306@-AA-2	4.750% 04/26/33		09/10/2020			1,006,319	1,006,319	1,006,319	1,006,319						1,006,319				31,877	04/10/2033	1
	FEDEX CORP 1998 PASS TST PT CERTS 6.720%			Redemption 100.0000																	
31331F-AX-9	01/15/22		07/15/2020			5,491	5,491	5,099	5,450		41		41		5,491				369	07/15/2021	2FE
	FEDEX-COLLIERVILLE TN CTL PT T SR-SEC			Redemption 100.0000																	
31435@-AA-6	4.020% 11/15/39		09/15/2020			684,922	684,922	684,922							684,922				13,849	11/15/2039	2Z
	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540%			Redemption 100.0000																	
31562#-AA-9	09/15/30		09/15/2020			55,072	55,072	55,072	55,072						55,072				2,402	09/15/2030	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31564#-AA-7	6.750% 03/31/32		09/30/2020			190,294	190,294	190,294	190,294						190,294				8,567	03/31/2032	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565#-AA-6	7.210% 07/31/31		09/30/2020			129,801	129,801	129,801	129,801						129,801				6,242	07/31/2031	2
	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC			Redemption 100.0000																	
31565@-AA-8	7.670% 01/31/33		09/30/2020			203,321	203,321	203,321	203,321						203,321				10,402	01/31/2033	2
	FFML 2004-FF6 M1 MEZ FLT STEP IRC 1.078%																				
32027N-KJ-9	07/25/34		09/25/2020	Paydown		186,422	186,422	111,272	102,017		84,404		84,404		186,422				2,206	07/25/2034	1FM
	FHASI 2006-1 1A10 AD SSNR AS 6.000%																				
32051G-2H-7	05/25/36		09/01/2020	Paydown		61,659	74,731	58,458	52,577		18,097		18,097		70,675		(9,015)	(9,015)	2,876	05/25/2036	1FM
	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36																				
32051G-2J-3			09/01/2020	Paydown		249,911	302,893	233,289	209,495		76,344		76,344		285,839		(35,928)	(35,928)	11,655	05/25/2036	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 3.041% 10/25/34		09/01/2020	Paydown		123,859	123,859	116,962	117,930		5,929		5,929		123,859				3,102	10/25/2034	1FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		09/01/2020	Paydown		90,358	131,125	93,287	74,942		37,666		37,666		112,609		(22,251)	(22,251)	4,498	02/25/2037	1FM
33632*-UU-4	FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20		09/10/2020	Redemption 100.0000		290,566	290,566	290,566	285,766		4,800		4,800		290,566				15,408	12/10/2020	1
33766Q-AC-1	FEOH 2013-1 A3 SEQ 3.450% 01/15/36		07/15/2020	Paydown		4,408,082	4,408,082	4,407,989	4,408,082						4,408,082				152,079	01/15/2036	1FE
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		09/01/2020	Paydown		13,864	13,864								13,864				814	09/11/2023	1FM
337932-AP-2	FIRSTENERGY CORP SERIES B 2.250% 09/01/30		09/15/2020	CITIGROUP GLOBAL MARKETS INC		6,885,450	6,875,000	6,864,688			166		166		6,864,853		20,597	20,597	42,539	09/01/2030	2FE
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		09/15/2020	Redemption 100.0000		481,419	481,419	481,419	481,419						481,419				15,314	11/15/2030	2
33851L-AE-4	FSMT 2018-4 A5 AFC SEQ SSNR AS 4.000% 07/25/48		09/01/2020	Paydown		8,418,732	8,418,732	8,379,508	8,385,958		32,774		32,774		8,418,732				247,505	07/25/2048	1FM
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		09/30/2020	Redemption 100.0000		820,000	820,000	820,000	820,000						820,000				33,825	03/31/2038	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION SR UNSEC 5.450% 07/15/20		07/15/2020	Maturity		17,000,000	17,000,000	16,970,420	16,997,961		2,039		2,039		17,000,000				926,500	07/15/2020	2FE
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2020	Redemption 100.0000		989,862	989,862	732,944	750,073		239,789		239,789		989,862					04/01/2034	1
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		07/30/2020	Paydown		11,250	11,250	11,250	11,250						11,250				325	04/30/2047	2FE
34417M-AB-3	FOCUS 2017-1A A2II SEQ 5.093% 04/30/47		07/30/2020	Paydown		47,488	47,488	38,276	47,488		9,212		9,212		47,488				1,814	04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		07/30/2020	Paydown		30,000	30,000	30,000	30,000						30,000				1,166	10/30/2048	2FE
35564L-AH-0	STACR 2019-DNA2 M2 EXCH FLT 2.598% 03/25/49		07/25/2020	Paydown		791,111	791,111	791,111	791,111						791,111				16,115	03/25/2049	4FE
35826#-AA-2	FRESNO CNTY CTL TR III SR-SEC 4.050% 08/15/39		09/15/2020	Redemption 100.0000		130,763	130,763	130,763							130,763				440	08/15/2039	1Z
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		07/01/2020	Paydown		1,007	1,007				1,007		1,007		1,007				14	12/31/2035	6*
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		09/01/2020	Paydown		26,982	26,982				26,982		26,982		26,982				1,202	12/25/2024	6*
36170U-CQ-2	GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39		07/01/2020	Paydown		3,536,066	3,536,066				3,536,066		3,536,066		3,536,066				94,625	12/25/2039	6*
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		09/01/2020	Paydown		111,635	111,635	111,635	111,635						111,635				4,338	09/25/2034	1FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 0.750% 07/25/35		09/25/2020	Paydown		222,019	249,819	207,709	202,350		41,925		41,925		244,275		(22,256)	(22,256)	2,426	07/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		09/01/2020	Paydown		194,276	223,470	196,944	202,263		18,481		18,481		220,744		(26,468)	(26,468)	8,778	04/25/2036	1FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		09/01/2020	Redemption 100.0000		85,599	85,599	86,159	85,899		(300)		(300)		85,599				3,391	08/01/2031	2
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		09/15/2020	Redemption 100.0000		33,111	33,111	33,111	33,111						33,111				1,424	07/15/2027	2
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46		09/01/2020	Paydown		45,394	45,394	4,381	12,970		32,424		32,424		45,394				3,611	03/21/2046	6FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34		09/01/2020	Paydown		235,506	235,506	231,628	231,943		3,562		3,562		235,506				8,156	04/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		09/01/2020	Paydown		74,145	74,145	75,860	75,202		(1,056)		(1,056)		74,145				2,721	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		09/01/2020	Paydown		10,098	10,098	9,781	9,797		301		301		10,098				354	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		09/01/2020	Paydown		4,191	4,191	4,019	4,027		163		163		4,191				147	06/25/2033	1FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.897% 06/25/33		09/01/2020	Paydown		16,039	16,039	15,879	15,884		155		155		16,039				629	06/25/2033	1FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.897% 06/25/33		09/01/2020	Paydown		4,057	4,057	3,992	3,995		62		62		4,057				158	06/25/2033	4FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37		09/01/2020	Paydown		231,291	231,291	130,036	130,075		101,216		101,216		231,291				4,060	05/25/2037	1FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36		09/01/2020	Paydown		616,559	616,559	315,515	296,093		320,466		320,466		616,559				7,924	11/25/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		09/01/2020	Paydown		75,881	86,821	47,202	29,579		49,799		49,799		79,378		(3,497)	(3,497)	3,359	01/25/2037	1FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		09/01/2020	Paydown		693,169	793,097	706,542	698,364		81,110		81,110		779,473		(86,305)	(86,305)	30,682	01/25/2037	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		09/01/2020	Paydown		83,112	103,623	38,196	34,437		55,168		55,168		89,605		(6,493)	(6,493)	4,013	05/25/2037	1FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 3.764% 05/25/37		09/01/2020	Paydown		10,762	8,673	3,922	2,090		8,202		8,202		10,292		470	470	349	05/25/2037	1FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 0.768% 12/25/35		09/25/2020	Paydown		612,711	612,711	538,803	575,145		37,567		37,567		612,711				7,243	12/25/2035	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		09/01/2020	Paydown		54,995	56,859	33,835	28,255		27,657		27,657		55,913		(918)	(918)	2,238	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		09/01/2020	Paydown		311,794	311,794	137,337	124,927		186,868		186,868		311,794				3,475	03/25/2036	1FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		09/01/2020	Paydown		223,464	223,464	118,617	107,595		115,868		115,868		223,464				4,719	03/25/2046	1FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46		09/01/2020	Paydown		152,381	152,381	127,988	136,678		15,703		15,703		152,381				3,238	03/25/2046	1FM
362341-B9-9	GSAMP 2005-AHL2 A1B FLT STEP 0.458% 12/25/35		09/25/2020	Paydown		411,431	411,431	308,243	353,199		58,232		58,232		411,431				3,301	12/25/2035	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2020	Paydown		153,934	153,934	144,433	148,776		5,158		5,158		153,934				5,642	09/25/2035	1FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		09/01/2020	Paydown		99,772	99,772	99,418	99,409		363		363		99,772				3,995	09/25/2035	1FM
362341-Q3-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		09/01/2020	Paydown		59,192	64,760	14,066	1,764		57,583		57,583		59,347		(154)	(154)	2,626	12/25/2035	1FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		09/01/2020	Paydown		77,537	77,537	45,042	42,255		35,282		35,282		77,537				3,173	12/25/2035	1FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 0.518% 10/25/35		09/25/2020	Paydown		436,566	436,566	401,363	417,415		19,151		19,151		436,566				4,683	10/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		09/01/2020	Paydown		8,300	17,849	10,027	6,381		5,085		5,085		11,466		(3,166)	(3,166)	647	01/25/2036	1FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		09/01/2020	Paydown		120,917	120,917	98,114	88,179		32,739		32,739		120,917				3,018	09/25/2035	1FM
36235@-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		09/15/2020	Redemption 100.0000		759,892	759,892	759,892	759,892						759,892				25,389	10/15/2032	1
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36		09/01/2020	Paydown		96,736	96,736	41,384	37,286		59,450		59,450		96,736				1,174	06/25/2036	1FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 3.802% 05/25/35		09/01/2020	Paydown		448,114	448,114	408,672	401,196		46,918		46,918		448,114				13,140	05/25/2035	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 3.664% 05/25/35		09/01/2020	Paydown		399,622	399,622	348,991	345,562		54,060		54,060		399,622				9,823	05/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 2.951% 08/25/34		09/01/2020	Paydown		131,661	131,661	107,468	120,067		11,594		11,594		131,661				3,269	08/25/2034	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 3.342% 09/25/34		09/01/2020	Paydown		123,863	123,863	119,695	119,913		3,950		3,950		123,863				3,432	09/25/2034	1FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 2.788% 12/25/34		09/01/2020	Paydown		142,113	142,113	139,804	142,113						142,113				3,792	12/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.563% 08/25/34		09/01/2020	Paydown		334,556	334,556	334,547	334,306		250		250		334,556				10,615	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		09/01/2020	Paydown		88,112	88,112	88,194	88,112						88,112				3,056	12/25/2034	2FM
36242D-SS-3	GSAA 2005-1 AF4 STEP AFC AS 5.013% 11/25/34		08/01/2020	Paydown		236,912	236,912	236,912	236,912						236,912				7,033	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		07/01/2020	Paydown		8,336	8,336	6,495	6,275		2,061		2,061		8,336				292	01/25/2035	1FM
36242D-W7-4	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35		09/01/2020	Paydown		46,106	46,106	44,858	45,729		377		377		46,106				1,683	05/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		09/01/2020	Paydown		79,244	79,255	62,928	64,753		14,500		14,500		79,253		(9)	(9)	3,509	03/25/2035	1FM
36244@-AA-6	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33		09/15/2020	Redemption 100.0000		152,040	152,040	152,040	152,040						152,040				4,521	07/15/2033	1
36245*-AA-7	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33		09/15/2020	Redemption 100.0000		229,817	229,817	229,819	229,818		(1)		(1)		229,817				6,897	09/15/2033	1
36248G-AC-4	GSMS 2013-GC16 A3 SEQ 4.244% 11/10/46		08/01/2020	Paydown		898,144	898,144	925,033	904,764		(6,620)		(6,620)		898,144				23,839	11/10/2046	1FM
36249B-AB-6	GSAA 2007-7 1A2 FLT STEP IRC 0.328% 07/25/37		08/25/2020	Paydown		98,489	98,489	82,731	89,295		9,195		9,195		98,489				693	07/25/2037	1FM
36253@-AA-4	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33		09/15/2020	Redemption 100.0000		252,463	252,463	252,463	252,463						252,463				6,734	09/15/2033	1
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		07/15/2020	Paydown		13,154	13,154	13,154	13,154						13,154				352	12/15/2062	1PL
36256#-AA-9	GSRP PORTFOLIO I LLC SR-UNSEC 3.770% 12/31/44		07/01/2020	Redemption 100.0000		1,989,739	1,989,739	1,989,739							1,989,739				31,255	12/31/2044	2PL
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		09/01/2020	Paydown		242,332	264,425	116,299	47,998		198,095		198,095		246,093		(3,760)	(3,760)	11,403	07/25/2037	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		09/01/2020	Paydown		151,707	165,537	132,813	125,540		36,446		36,446		161,986		(10,279)	(10,279)	7,138	07/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
36298J-AA-1	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.356% 06/23/46		09/01/2020	Paydown		10,866	28,214	1,146	1,146		10,425		10,425		11,570		(704)	(704)	1,598	06/23/2046	6FE
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/15/2020	Redemption 100.0000		845,867	845,867	845,867	845,867						845,867				40,010	07/15/2041	1PL
37246#-AA-0	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27		09/15/2020	Redemption 100.0000		525,275	525,275	525,275	525,275						525,275				21,055	10/15/2027	2
37653#-AA-6	GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27		09/15/2020	Redemption 100.0000		66,974	66,974	66,974	66,974						66,974				2,099	01/15/2027	1
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		08/03/2020	Redemption 100.0000		868,653	868,653	864,310	868,076		577		577		868,653				33,537	05/01/2021	4
37875*-AA-2	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21		09/01/2020	Redemption 100.0000		435,728	435,728	433,549	435,438		289		289		435,728				20,021	05/01/2021	5
38119#-AD-6	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41		08/10/2020	Redemption 100.0000		1,074,596	1,074,596	1,074,596	1,074,596						1,074,596				53,338	08/10/2041	1
38305#-AB-4	GORILLA INVESTOR-LLC SR-UNSEC 6.750% 03/13/27		09/25/2020	Call 100.0000		55,072,464	55,072,464	55,072,464							55,072,464				1,487,446	03/13/2027	1PL
383909-AE-8	WR GRACE & CO-CONN CO.GUARNT 5.125% 10/01/21		07/12/2020	Call 105.4151		17,393,494	16,500,000	16,824,375	16,612,060		(32,951)		(32,951)		16,579,108		(79,108)	(79,108)	1,553,551	10/01/2021	3FE
38642*-AA-2	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34		09/15/2020	Redemption 100.0000		178,659	178,659	178,659	178,659						178,659				4,337	10/15/2034	1
39121J-AE-0	GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38		07/01/2020	Redemption 100.0000		684,616	684,616	573,681	622,985		61,632		61,632		684,616				42,816	07/01/2038	1FE
39121J-AG-5	GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38		07/01/2020	Redemption 100.0000		22,738	22,738	22,738	22,738						22,738				1,645	07/01/2038	1FE
39121J-AH-3	GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30		07/01/2020	Call 100.0000		2,278,000	2,278,000	2,237,223	2,251,219		985		985		2,252,204		25,796	25,796	102,009	07/01/2030	1FE
39278*-AA-1	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24		08/10/2020	Redemption 100.0000		854,846	854,846	854,846	854,846						854,846				46,226	02/10/2024	5FE
39625#-AA-7	GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33		09/15/2020	Redemption 100.0017		366,385	366,379	366,379	365,125		1,260		1,260		366,385				10,335	11/15/2033	1
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		09/30/2020	Redemption 100.0000		1,168,910	1,168,910	1,168,910	1,168,910						1,168,910				45,675	12/31/2030	2Z
39942*-AA-7	(STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49		09/10/2020	Redemption 100.0000		21,140	21,140	21,140	21,140						21,140				546	12/10/2049	1FE
39950*-AA-6	TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48		09/15/2020	Redemption 100.0000		23,450	23,450	23,450	23,450						23,450				658	08/15/2048	1PL
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		09/20/2020	Redemption 100.0000		754,347	754,347	754,260	754,256		91		91		754,347				21,838	09/20/2037	1PL
40447@-AF-2	HMSHOST CORP A-SR 4.750% 09/01/20		09/01/2020	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				742,917	09/01/2020	1PL
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		09/15/2020	Redemption 100.0000		45,621	45,621	45,621	45,621						45,621				1,203	01/15/2038	1
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		09/15/2020	Redemption 100.0000		379,902	379,902	379,902	379,902						379,902				17,332	06/15/2036	1
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		09/15/2020	Redemption 100.0000		77,176	77,176	77,176	77,176						77,176				3,294	06/15/2036	1
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 0.696% 03/19/35		09/21/2020	Paydown		196,508	196,508	168,839	171,664		24,845		24,845		196,508				1,872	03/19/2035	1FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 0.856% 06/20/35		09/21/2020	Paydown		141,063	141,063	135,201	135,627		5,436		5,436		141,063				1,905	06/20/2035	4FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 0.426% 10/20/45		09/21/2020	Paydown		153,425	153,425	130,315	132,976		20,449		20,449		153,425				1,463	10/20/2045	1FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		07/20/2020	Redemption 100.0000		501,569	501,569	501,569	501,569						501,569				16,117	10/20/2034	1FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		08/30/2020	Redemption 100.0000		176,429	176,429	176,429	176,429						176,429				3,937	04/30/2024	1
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		09/30/2020	Redemption 100.0000		402,851	402,851	402,851	402,851						402,851				9,536	11/30/2034	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
42225U-AB-0	HEALTHCARE TRUST OF AMER CO.GUARNT 3.700% 04/15/23		09/28/2020	Call 108.2378		38,515,327	35,584,000	34,847,972	35,288,326		63,006		63,006		35,351,333		232,667	232,667	4,185,762	04/15/2023	2FE
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		09/01/2020	Redemption 100.0000		547,152	547,152	547,152	547,152						547,152				16,383	03/01/2038	1
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		09/20/2020	Paydown		1,555,736	1,555,736	1,555,032	1,555,354		382		382		1,555,736				58,972	09/21/2040	1FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2020	Paydown		418,062	418,062	417,778	417,888		174		174		418,062				16,681	09/21/2040	1FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		09/20/2020	Paydown		497,157	497,157	497,113	495,680		1,477		1,477		497,157				19,048	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		09/20/2020	Paydown		462,306	462,306	462,155	461,111		1,195		1,195		462,306				15,716	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		09/20/2020	Paydown		542,420	542,420	542,376	541,523		897		897		542,420				14,995	09/20/2042	1FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		09/20/2020	Paydown		629,777	629,777	629,564	629,576		201		201		629,777				17,375	09/20/2048	1FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		09/20/2020	Paydown		158,348	158,348	158,328	158,329		19		19		158,348				4,493	09/20/2048	1FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		09/20/2020	Paydown		480,920	480,920	480,726	480,740		179		179		480,920				9,256	09/20/2047	1FE
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		09/01/2020	Redemption 100.0000		135,175	135,175	135,175	135,175						135,175				5,750	05/01/2054	1
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		09/01/2020	Redemption 100.0000		135,175	135,175	135,175	135,175						135,175				5,247	08/01/2041	1
42806D-BC-2	HERTZ 2016-4A A SEQ 2.650% 07/25/22		09/25/2020	Paydown		2,130,959	2,130,959	2,102,574	2,117,764		13,194		13,194		2,130,959				45,084	07/25/2022	1FE
42806D-BG-3	HERTZ 2017-2A A SEQ 3.290% 10/25/23		09/25/2020	Paydown		17,862,459	17,862,459	17,854,712	17,857,194		5,265		5,265		17,862,459				469,846	10/25/2023	1FE
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		09/25/2020	Paydown		11,428,101	11,428,101	11,426,852	11,427,208		894		894		11,428,101				300,575	02/25/2024	1FE
42824C-AG-4	HP ENTERPRISE CO SR UNSEC 3.600% 10/15/20		08/17/2020	Call 100.2469		18,270,001	18,225,000	18,221,130	18,224,309		548		548		18,224,858		142	142	595,396	10/15/2020	2FE
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC 3.200% 06/15/21		08/12/2020	TENDER SALE		9,672,213	9,779,000	9,692,405	9,759,490		8,183		8,183		9,767,673		(95,459)	(95,459)	207,749	06/15/2021	2FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST SERIES 2020-AA CLASS B 144A 4.220% 02/25/39		09/25/2020	Paydown		156,475	156,475	156,472			3		3		156,475				1,302	02/25/2039	1FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		09/15/2020	Redemption 100.0000		113,729	113,729	114,866	114,401		(672)		(672)		113,729				2,943	01/15/2028	1
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		09/01/2020	Redemption 100.0000		280,110	280,110	280,110	280,110						280,110				8,236	01/01/2029	1
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 0.415% 10/25/35		09/25/2020	Paydown		93,000	93,000	85,938	89,228		3,772		3,772		93,000				896	10/25/2035	1FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 0.475% 10/25/35		09/25/2020	Paydown		39,200	39,200	36,223	37,609		1,591		1,591		39,200				410	10/25/2035	1FM
44107T-AT-3	HOST HOTELS & RESORTS LP SR UNSEC 4.750% 03/01/23		08/17/2020	TENDER SALE		23,887,750	22,325,000	23,132,500	22,595,305		(55,762)		(55,762)		22,539,543		1,348,208	1,348,208	1,028,035	03/01/2023	2FE
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		09/15/2020	Redemption 100.0000		118,486	118,486	118,486	118,486						118,486				3,161	08/15/2022	1
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		09/25/2020	Redemption 100.0000		180,772	180,772	180,772	180,772						180,772				4,520	01/25/2038	1
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		09/30/2020	Redemption 100.0000		663,839	663,839	663,839	663,839						663,839				31,117	03/31/2042	3
44569*-BH-3	HUNT OIL CO A-SR-UNSEC 5.400% 07/27/20		07/27/2020	Maturity		60,000,000	60,000,000	60,000,000	60,000,000						60,000,000				3,240,000	07/27/2020	4
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 5.432% 08/20/29		09/01/2020	Paydown		27,584	27,584	26,924	27,026		559		559		27,584				965	08/20/2029	1FM
45031@-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		09/15/2020	Redemption 100.0000		108,974	108,974	108,974	108,974						108,974				3,670	06/15/2045	1
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 1.198% 06/25/35		07/27/2020	Paydown		38,087	38,087	34,874	36,201		1,887		1,887		38,087				459	06/25/2035	1FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 0.208% 05/25/37		09/25/2020	Paydown		1,764	1,764	447	328		1,436		1,436		1,764				10	05/25/2037	1FM
45138L-AX-1	IDAHO POWER CO 1ST MORTG 3.400% 11/01/20		08/03/2020	Call 100.0000		13,100,000	13,100,000	13,019,411	13,092,237		5,467		5,467		13,097,703		2,297	2,297	334,050	11/01/2020	1FE
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 0.788% 03/25/35		09/25/2020	Paydown		161,734	161,734	132,622	135,202		26,532		26,532		161,734				1,672	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 0.808% 03/25/35		09/25/2020	Paydown		108,628	108,628	106,293	106,558		2,070		2,070		108,628				1,130	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 0.628% 08/25/35		09/25/2020	Paydown		209,862	209,862	181,180	177,744		32,118		32,118		209,862				1,903	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 0.688% 05/25/35		09/25/2020	Paydown		1,080,112	1,080,112	655,502	681,937		398,175		398,175		1,080,112				10,484	05/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 0.788% 08/25/35		09/25/2020	Paydown		612,299	612,299	368,748	376,286		236,013		236,013		612,299				6,186	08/25/2035	1FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 0.648% 08/25/35		09/25/2020	Paydown		83,492	83,492	71,556	74,380		9,111		9,111		83,492				767	08/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 0.668% 02/25/36		09/25/2020	Paydown		825,603	825,603	653,184	718,263		107,341		107,341		825,603				7,843	02/25/2036	1FM
45256#-AB-8	IMPACT C.I.L PARENT-LLC. SR-UNSEC 5.820% 08/22/56		09/22/2020	Paydown		3,842,758	3,842,758	3,842,879	2,745,305		149,148		149,148		3,842,758				198,692	08/22/2056	2FE
45256H-AD-0	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.111% 12/01/23		09/01/2020	Paydown		48,368	48,368	50,016	48,440		(72)		(72)		48,368				1,619	12/01/2023	1FE
45256H-AE-8	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.571% 01/01/24		09/01/2020	Paydown		8,216	8,216	8,216	8,506		(290)		(290)		8,216				344	01/01/2024	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		09/01/2020	Paydown		124,356	124,356	124,351	124,204		152		152		124,356				4,408	01/25/2051	1FM
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		09/01/2020	Paydown		156,089	166,372	128,188	127,592		36,253		36,253		163,845		(7,756)	(7,756)	6,248	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 3.047% 08/25/35		09/01/2020	Paydown		190,626	190,626	71,537	63,026		127,600		127,600		190,626				4,380	08/25/2035	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 0.358% 11/25/36		09/25/2020	Paydown		488,867	488,867	424,856	431,782		57,085		57,085		488,867				3,821	11/25/2036	1FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 0.388% 06/25/37		09/25/2020	Paydown		1,101,461	1,101,461	1,045,751	1,050,920		50,540		50,540		1,101,461				8,431	06/25/2037	1FM
457030-AJ-3	INGLES MARKETS INC SR UNSEC 5.750% 06/15/23		08/27/2020	Call 100.9580		18,731,747	18,554,000	18,554,000	18,554,000						18,554,000				839,246	06/15/2023	3FE
459200-KJ-9	IBM CORP 1.950% 05/15/30		08/27/2020	Various		23,166,116	22,325,000	22,242,174			2,234		2,234		22,244,408		921,707	921,707	129,461	05/15/2030	1FE
460146-CE-1	INTERNATIONAL PAPER CO SR UNSEC 7.500% 08/15/21		08/03/2020	Call 107.0440		3,826,823	3,575,000	3,572,140	3,574,465		187		187		3,574,652		348	348	511,011	08/15/2021	2FE
460146-CJ-0	INTERNATIONAL PAPER CO SR UNSEC 3.650% 06/15/24		09/21/2020	TENDER SALE		46,024,633	42,550,000	42,327,363	42,440,424		16,692		16,692		42,457,116		3,567,517	3,567,517	1,199,319	06/15/2024	2FE
460146-CL-5	INTERNATIONAL PAPER CO SR UNSEC 3.800% 01/15/26		09/21/2020	CONVERSION		12,767,187	11,367,000	11,435,935	11,414,212		(5,669)		(5,669)		11,408,542		1,358,645	1,358,645	513,536	01/15/2026	2FE
461070-AJ-3	INTERSTATE POWER & LIGHT SR UNSEC 3.650% 09/01/20		07/07/2020	Call 0.0000															91,250	09/01/2020	2FE
46121Y-B#-8	INTREPID POTASH-INC. C-SR-SECURED 4.780% 04/16/25		08/17/2020	DIRECT WITH COUNTERPARTY FIXED																04/16/2025	5Z
46121Y-B#-8	INTREPID POTASH-INC. C-SR-SECURED 4.780% 04/16/25		07/17/2020	Call 112.4541		14,056,760	12,500,000	11,254,993	11,647,262		74,941		74,941		11,722,203		777,797	777,797	2,008,205	04/16/2025	5Z
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		09/01/2020	Paydown		198,877	198,877	69,348	54,993		143,884		143,884		198,877				9,281	02/25/2036	1FM
464338-AA-6	ISKANDAR VENTURES LLC SR-UNSEC 3.410% 07/15/40		09/15/2020	Redemption 100.0000		263,935	263,935	263,935							263,935				4,401	06/15/2039	1PL
46590R-AJ-8	JPMCC 2016-JP3 AS SUB 3.144% 08/15/49		08/27/2020	BANK OF AMERICA		11,751,523	11,000,000	11,329,989	11,227,613		(22,873)		(22,873)		11,204,740		546,783	546,783	259,380	08/15/2049	1FM
46591C-AA-9	JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77		09/15/2020	Paydown		2,171,604	2,171,604	2,171,604	2,171,604						2,171,604				57,354	02/15/2077	1PL
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		09/01/2020	Paydown		3,482,834	3,482,835	3,490,997	3,487,504		(4,670)		(4,670)		3,482,835				102,211	04/25/2049	1FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		09/15/2020	Paydown		33,413	33,413	35,086	34,833		(1,420)		(1,420)		33,413				851	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		09/15/2020	Paydown		59,689	59,689	66,479	65,723		(6,034)		(6,034)		59,689				2,726	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		09/15/2020	Paydown		205,131	205,131	232,918	230,104		(24,972)		(24,972)		205,131				6,772	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		09/15/2020	Paydown		304,415	304,415	316,882	315,996		(11,581)		(11,581)		304,415				8,556	02/16/2065	1FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		09/15/2020	Paydown		88,624	88,624	106,446	105,494		(16,870)		(16,870)		88,624				4,225	02/15/2067	2FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		09/15/2020	Paydown		28,331	28,331	29,323	29,257		(926)		(926)		28,331				1,262	10/17/2061	2FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		09/15/2020	Paydown		434,044	434,044	433,435	433,693		352		352		434,044				9,348	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		09/15/2020	Paydown		174,592	174,592	185,854	183,894		(9,303)		(9,303)		174,592				7,205	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		09/15/2020	Paydown		1,705,085	1,705,085	1,703,902	1,704,729		357		357		1,705,085				36,814	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		09/15/2020	Paydown		470,976	470,976	470,865	471,024		(48)		(48)		470,976				13,058	03/15/2062	1FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		09/15/2020	Paydown		195,233	195,233	203,376	202,895		(7,662)		(7,662)		195,233				7,303	03/17/2064	2FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		09/15/2020	Paydown		22,153	22,153	22,939	22,900		(747)		(747)		22,153				593	01/17/2073	1FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		09/15/2020	Paydown		348,578	348,578	397,978	389,215		(40,637)		(40,637)		348,578				12,663	01/15/2075	2FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		09/15/2020	Paydown		41,084	41,084	42,191	42,087		(1,004)		(1,004)		41,084				1,097	03/15/2063	1FE
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		09/15/2020	Paydown		216,922	216,922	227,115	226,631		(9,708)		(9,708)		216,922				7,225	03/16/2065	2FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		09/15/2020	Paydown		142,678	142,678	142,469	142,481		197		197		142,678				3,467	01/17/2073	1FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		09/15/2020	Paydown		287,219	287,219	295,633	294,893		(7,674)		(7,674)		287,219				8,662	01/15/2075	2FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		09/15/2020	Paydown		404,948	404,948	404,766	404,797		151		151		404,948				9,312	06/15/2077	1FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		09/15/2020	Paydown		165,381	165,381	165,342	165,346		35		35		165,381				4,781	06/15/2079	2FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		09/15/2020	Paydown		453,288	453,288	443,018	443,523		9,765		9,765		453,288				9,845	09/15/2072	1FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		09/15/2020	Paydown		198,420	198,420	198,248	198,247		172		172		198,420				5,618	09/17/2074	2FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		09/01/2020	Paydown		68,251	56,533	27,501	18,001		46,813		46,813		64,814		3,437	3,437	3,174	01/25/2036	1FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 10/25/20		08/01/2020	Paydown																10/25/2020	1FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 3.541% 04/25/36		09/01/2020	Paydown		20,475	26,486	725	924		19,754		19,754		20,678		(203)	(203)	680	04/25/2036	1FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		09/01/2020	Paydown		32,750	32,750	32,411	32,421		329		329		32,750				1,260	11/25/2034	1FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 3.804% 06/25/35		09/01/2020	Paydown		342,830	342,830	289,395	280,553		62,277		62,277		342,830				9,559	06/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		09/01/2020	Paydown		42,216	42,233	23,912	16,924		25,299		25,299		42,222		(7)	(7)	1,638	09/25/2035	1FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 3.132% 10/25/35		09/01/2020	Paydown		361,314	361,314	220,455	223,648		137,666		137,666		361,314				10,081	10/25/2035	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		09/01/2020	Paydown		109,517	193,578	115,899	80,172		61,843		61,843		142,015		(32,498)	(32,498)	8,176	01/25/2036	1FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 1.421% 01/12/39		09/01/2020	Paydown				5,649	367		(86)		(86)		282		(282)	(282)	84	01/12/2039	6FE
46625M-Q5-1	JPMCC 2003-CB7 G SUB CSTR 6.040% 01/12/38		09/01/2020	Paydown		453,081	453,081	450,805	452,232		849		849		453,081				17,855	01/12/2038	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36		09/01/2020	Paydown		327,123	327,123	115,505	105,590		221,532		221,532		327,123				4,567	07/25/2036	1FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		09/01/2020	Paydown		525,344	524,358	331,754	292,086		232,741		232,741		524,827		516	516	22,059	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2020	Paydown		335,012	335,053	231,503	242,591		92,451		92,451		335,042		(30)	(30)	13,956	07/25/2036	4FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		09/01/2020	Paydown		64,048	64,082	40,065	29,745		34,320		34,320		64,065		(17)	(17)	2,640	06/25/2037	1FM
466313-AF-0	JABIL INC SR UNSEC 5.625% 12/15/20		08/06/2020	Call 101.8180		35,702,465	35,065,000	35,389,504	35,104,141		(24,260)		(24,260)		35,079,881		(14,881)	(14,881)	1,903,093	12/15/2020	2FE
466365-AA-1	JACK 2019-1A A2I SEQ 3.982% 08/25/49		08/25/2020	Paydown		48,570	48,570	48,527	47,500		43		43		48,570				1,440	08/25/2049	2FE
466365-AB-9	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A2II 144A 4.476% 08/25/49		08/25/2020	Paydown		2,735	2,735	2,542			193		193		2,735				61	08/25/2049	2FE
466365-AC-7	JACK IN THE BOX FUNDING LLC SERIES 2019-1A CLASS A23 144A 4.970% 08/25/49		08/25/2020	Paydown		1,695	1,695	1,565			130		130		1,695				42	08/25/2049	2FE
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		09/01/2020	Paydown		54,706	54,706	57,697	55,101		(395)		(395)		54,706				1,267	06/15/2045	1FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.932% 11/25/48		09/01/2020	Paydown		13,808	13,808	13,937	13,895		(87)		(87)		13,808				362	11/25/2048	1FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.932% 11/25/48		09/01/2020	Paydown		45,333	45,333	44,540	44,716		617		617		45,333				1,190	11/25/2048	1FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.813% 12/25/48		09/01/2020	Paydown		39,193	39,193	39,398	39,353		(161)		(161)		39,193				996	12/25/2048	1FM
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.813% 12/25/48		09/01/2020	Paydown		38,035	38,035	37,244	37,344		691		691		38,035				967	12/25/2048	1FM
46651R-AB-1	JG WENTWORTH XX LLC SERIES 2019-C2 CLASS A 144A 3.700% 06/15/86		09/15/2020	Paydown		244,085	244,085	244,085							244,085				7,724	06/15/2086	1Z
46665#-AA-3	JGW IX LLC SERIES 2018-A 4.050% 08/31/36		09/19/2020	Redemption 100.0000		405,674	405,674	350,353			55,322		55,322		405,674				14,978	08/18/2036	1Z
46665A-AA-4	JGW IX LLC SERIES 2019-A 4.500% 05/15/34		09/15/2020	Redemption 100.0000		1,037,204	1,037,204	1,037,204	1,037,204						1,037,204				23,265	05/15/2034	1PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		09/15/2020	Paydown		133,283	133,283	133,274			9		9		133,283				3,982	09/15/2043	1PL
46665A-AB-2	JGW IX LLC SERIES 2019-E 4.500% 09/15/43		07/15/2020	Paydown		117,639	117,639	117,631			8		8		117,639				2,636	09/15/2043	1Z
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		09/15/2020	Redemption 100.0000		525,595	525,595	541,604	537,541		(11,946)		(11,946)		525,595				13,126	11/15/2032	1
47717#-AA-9	PROJECT FINANCE - POWER 5.000% 06/30/37		09/30/2020	Redemption 100.0000		204,502	204,502	204,502	204,502						204,502				7,669	06/30/2037	2PL
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2020	Paydown		660,135	660,135	662,502	662,089		(1,954)		(1,954)		660,135				30,538	01/15/2042	1FE
491674-BE-6	KENTUCKY UTILITIES CO 1ST MORTG 3.250% 11/01/20		08/01/2020	Call 100.0000		5,000,000	5,000,000	4,982,096	4,998,187		1,265		1,265		4,999,452		548	548	121,875	11/01/2020	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
49446R-AL-3	KIMCO REALTY CORP SR UNSEC 3.200% 05/01/21		08/25/2020	Call 101.5529		14,217,411	14,000,000	13,972,000	13,994,208		2,660		2,660		13,996,868		3,132	3,132	570,420	05/01/2021	2FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.109% 02/18/30		09/01/2020	Paydown															128	02/18/2030	6FE
50540R-AJ-1	LABORATORY CORP OF AMER SR UNSEC 4.625% 11/15/20		08/17/2020	Call 100.0000		46,300,000	46,300,000	46,087,946	46,277,369		16,213		16,213		46,293,582		6,418	6,418	1,617,928	11/15/2020	2FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		09/15/2020	Paydown		83,408	83,408	81,790	82,133		1,275		1,275		83,408				2,340	01/15/2042	1FE
513075-BE-0	LAMAR MEDIA CORP CO.GUARNT 5.000% 05/01/23		09/16/2020	Call 100.8330		24,603,252	24,400,000	24,659,970	24,441,000		(26,622)		(26,622)		24,414,378		(14,378)	(14,378)	1,245,335	05/01/2023	4FE
51703@-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		09/15/2020	Redemption 100.0000		104,521	104,521	104,521	104,521						104,521				2,579	05/15/2033	1
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.021% 08/15/36		09/11/2020	Paydown															3	08/15/2036	6*
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2020	Redemption 100.0000		56,999	56,999	56,999	56,999						56,999				2,091	06/30/2025	2PL
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		09/05/2020	Redemption 100.7641		562,055	557,793	557,793	557,793		4,262		4,262		562,055				26,911	12/05/2020	1
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		09/24/2020	Call 100.0000		217,921	217,921	216,790	217,804		80		80		217,884		37	37	11,318	01/10/2021	2
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		09/10/2020	Redemption 100.0000		135,965	135,965	135,260	135,893		73		73		135,965				6,169	01/10/2021	2
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		09/08/2020	Redemption 100.0000		511,182	511,182	543,988	511,874		(692)		(692)		511,182				24,933	06/08/2021	2
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		09/10/2020	Redemption 100.0000		315,025	315,025	347,002	322,981		(7,956)		(7,956)		315,025				14,844	01/10/2023	2
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		09/10/2020	Redemption 100.0000		202,672	202,672	202,672	202,672						202,672				9,720	12/10/2026	1
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		09/01/2020	Redemption 100.0000		166,141	166,141	166,141	166,141						166,141				7,092	01/01/2028	2
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		09/15/2020	Redemption 100.0000		176,944	176,944	189,434	178,006		(1,063)		(1,063)		176,944				8,261	01/15/2022	2
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		09/01/2020	Redemption 100.0000		38,394	38,394	38,394	38,394						38,394				1,631	10/01/2028	2
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		09/01/2020	Paydown		4,824	4,824								4,824					07/26/2024	6*
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 0.478% 06/25/37		09/25/2020	Paydown		18,188	18,555	3,521	2,281		15,947		15,947		18,228		(39)	(39)	158	06/25/2037	1FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.821% 06/25/36		09/01/2020	Paydown		678,753	678,582	286,284	332,334		346,323		346,323		678,657		96	96	21,653	06/25/2036	1FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		09/01/2020	Paydown		345,784	362,710	231,639	259,294		98,732		98,732		358,025		(12,241)	(12,241)	11,453	11/25/2036	1FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		09/15/2020	Redemption 100.0000		29,450	29,450	29,450	29,450						29,450				1,346	05/15/2034	2
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		09/15/2020	Redemption 100.0000		40,866	40,866	40,866	40,866						40,866				1,922	05/15/2034	2
53627N-AA-9	LIONS GATE CAPITAL HOLD CO.GUARNT 5.875% 11/01/24		09/02/2020	SUNTRUST CAPITAL MARKETS		11,101,875	11,000,000	11,170,000	11,230,202		(50,912)	65,724	(116,636)		11,113,566		(11,691)	(11,691)	539,439	11/01/2024	5FE
539830-AY-5	LOCKHEED MARTIN CORP SR UNSEC 3.350% 09/15/21		07/10/2020	Call 103.6020		(2,072)	(2,000)	(1,995)	(2,339)		339		339		(1,999)		(1)	(1)	74,348	09/15/2021	1FE
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 0.943% 06/25/34		09/25/2020	Paydown		57,602	57,602	46,010	48,860		8,742		8,742		57,602				670	06/25/2034	1FM
542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 1.003% 07/25/34		09/25/2020	Paydown		43,664	43,664	32,857	36,408		7,256		7,256		43,664				525	07/25/2034	1FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 1.123% 10/25/34		09/25/2020	Paydown		79,852	79,852	75,671	77,317		2,535		2,535		79,852				1,006	10/25/2034	1FM
54627R-AD-2	LCDA 2010-ELL A4 SEQ 3.960% 08/01/24		08/01/2020	Paydown		9,223,610	9,223,610	9,191,032	9,212,581		11,029		11,029		9,223,610				365,255	08/01/2024	1FE
54627R-AG-5	LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24		08/01/2020	Paydown		3,334,196	3,334,196	3,319,056	3,328,402		5,795		5,795		3,334,196				133,034	08/01/2024	1FE
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		09/10/2020	Redemption 100.0000		183,407	183,407	183,409	183,408		(1)		(1)		183,407				6,079	12/10/2026	1

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35		09/17/2020	Call 126.3173		23,359,817	18,492,960	18,492,960	18,492,998		(38)		(38)		18,492,960				5,466,897	03/25/2035	1.
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35		09/17/2020	Redemption 0.0000			40	40												03/25/2035	1.
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35		09/17/2020	Redemption 100.0000		148,961	148,961	148,961	148,963		(2)		(2)		148,961				10,008	03/25/2035	1.
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		09/01/2020	Paydown		317,425	317,425	276,904	301,263		16,163		16,163		317,425				12,292	12/25/2033	1FM.
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		09/01/2020	Paydown		265,162	265,162	266,073	265,125		37		37		265,162				8,611	02/25/2034	1FM.
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 0.248% 08/25/36		09/25/2020	Paydown		28,692	28,692	13,561	12,146		16,546		16,546		28,692				352	08/25/2036	1FM.
552953-CD-1	MGM RESORTS INTL CO.GUARNT 4.625% 09/01/26		08/27/2020	JP MORGAN SECURITIES		20,350,000	20,000,000	20,000,000	20,000,000						20,000,000		350,000	350,000	925,000	09/01/2026	3FE.
55336V-BL-3	MPLX LP SERIES WI 6.375% 05/01/24		08/29/2020	Call 103.1880		2,295,933	2,225,000	2,283,268			(7,786)		(7,786)		2,275,483		(50,483)	(50,483)	117,426	05/01/2024	2FE.
55389P-AA-7	MVM OWNER TRUST SERIES 2019-1A CLASS A 144A 2.890% 11/20/36		08/24/2020	CREDIT SUISSE SECURITIES US LL		1,289,997	1,256,474	1,180,448			3,153		3,153		1,183,601		106,396	106,396	15,735	11/20/2036	1FE.
55389P-AA-7	MVM OWNER TRUST SERIES 2019-1A CLASS A 144A 2.890% 11/20/36		08/20/2020	Paydown		105,209	105,209	98,843			6,366		6,366		105,209				1,134	11/20/2036	1FE.
55445R-AD-9	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40		08/01/2020	Paydown															448	05/28/2040	6*.
55446M-AA-5	MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39		09/15/2020	Paydown		195,313	195,313	195,307	195,306		7		7		195,313				4,524	10/15/2039	1FE.
55646@-AA-0	MADERA-H&HS-3 BUILDINGS CTL PT SR-SEC 4.740% 01/15/50		09/15/2020	Redemption 100.0000		123,012	123,012	124,223	124,160		(1,148)		(1,148)		123,012				3,888	01/15/2050	1.
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		09/30/2020	Redemption 100.0000		872,803	872,803	872,803	851,719		21,084		21,084		872,803				23,790	12/31/2030	2PL.
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2020	Redemption 100.0000		1,240,000	1,240,000	1,279,630	1,266,272		(26,272)		(26,272)		1,240,000				40,920	03/20/2032	1FE.
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		09/10/2020	Redemption 100.0000		330,830	330,830	330,830	330,830						330,830				15,453	12/10/2028	1.
574599-BK-1	MASCO CORP SR UNSEC 3.500% 04/01/21		09/29/2020	Call 101.2870		4,861,776	4,800,000	4,783,488	4,795,650		2,565		2,565		4,798,214		1,786	1,786	228,843	04/01/2021	2FE.
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 2.982% 09/25/35		09/01/2020	Paydown		109,355	114,049	78,016	67,786		44,371		44,371		112,158		(2,802)	(2,802)	2,647	09/25/2035	1FM.
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.158% 02/25/35		09/01/2020	Paydown		166,098	166,098	152,603	153,660		12,438		12,438		166,098				4,237	02/25/2035	1FM.
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 3.247% 02/25/35		09/01/2020	Paydown		16,214	16,214	15,473	15,492		722		722		16,214				378	02/25/2035	1FM.
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		08/01/2020	Paydown		204,298	204,298	167,552	167,552		36,746		36,746		204,298				7,045	02/25/2035	1FM.
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.667% 09/25/33		09/01/2020	Paydown		20,344	24,213				20,344		20,344		20,344				952	09/25/2033	1FM.
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.894% 12/25/33		08/01/2020	Paydown			506,108												22,682	12/25/2033	1FM.
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		09/01/2020	Paydown		769	769	748	750		19		19		769				29	04/25/2035	1FM.
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		09/01/2020	Paydown		34,897	34,897	21,412	19,689		15,207		15,207		34,897				1,398	04/25/2035	1FM.
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 3.952% 04/25/36		09/01/2020	Paydown		91,342	91,342	39,536	2,326		89,015		89,015		91,342				2,469	04/25/2036	1FM.
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 1.798% 02/25/34		09/25/2020	Paydown		18,331	18,331	14,614	16,004		2,327		2,327		18,331				383	02/25/2034	1FM.
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35		09/01/2020	Paydown		781,137	781,137	718,648	736,964		44,174		44,174		781,137				19,189	11/25/2035	1FM.
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		09/01/2020	Paydown		56,093	56,093	52,597	52,758		3,335		3,335		56,093				2,122	05/25/2034	1FM.
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		09/01/2020	Paydown		457,285	457,285	348,608	413,469		43,816		43,816		457,285				14,393	06/26/2034	1FM.
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		09/01/2020	Paydown		19,158	19,158	16,835	18,159		999		999		19,158				671	07/25/2034	1FM.
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		09/01/2020	Paydown		242,441	245,870	212,406	213,826		31,557		31,557		245,383		(2,943)	(2,943)	9,042	05/25/2036	1FM.

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
				Redemption 100.0000																	
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		09/20/2020			1,850,868	1,850,868	1,850,868	1,850,868						1,850,868				63,657	09/20/2026	2PL
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		09/01/2020	Paydown		5	5				5		5		5					06/25/2028	1FM
	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720%			Redemption 100.0000																	
58610*-AA-8	07/01/23		07/01/2020			1,293,804	1,293,804	1,293,804	1,293,804						1,293,804				86,944	07/01/2023	2PL
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 3.963% 11/25/35		09/25/2020	Paydown		203,208	203,208	192,607	190,923		12,285		12,285		203,208				5,636	11/25/2035	1FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 2.688% 04/25/35		09/01/2020	Paydown		12,812	12,812	12,379	12,416		396		396		12,812				289	04/25/2035	1FM
	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500%			Redemption 100.0000																	
59333#-AA-8	08/15/31		09/15/2020			417,201	417,201	417,201	417,201						417,201				12,518	08/15/2031	1
	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43			Redemption 100.0000																	
59835@-AA-3			07/20/2020			154,479	154,479	154,479	154,479						154,479				4,803	07/20/2043	1
	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC			Redemption 100.0000																	
60221*-AA-5	3.500% 04/15/36		09/15/2020			379,515	379,515	379,515	379,515						379,515				8,813	04/15/2036	1
				Redemption 100.0000																	
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		09/15/2020			547,001	547,001	547,001	547,001						547,001				16,813	10/15/2038	2
	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905%			Redemption 100.0000																	
61421#-AA-7	06/15/35		09/15/2020			131,675	131,675	131,675	131,675						131,675				3,426	06/15/2035	1
	MSAC 2004-HE3 M1 MEZ FLT STEP 1.003%																				
61744C-DH-6	03/25/34		09/25/2020	Paydown		202,481	202,481	191,851	195,373		7,109		7,109		202,481				2,308	03/25/2034	1FM
617453-AW-5	MSC 2006-IQ11 B SUB CSTR 6.052% 10/15/42		09/01/2020	Paydown		277,323	277,323	278,930	276,656		667		667		277,323				11,263	10/15/2042	1FM
	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 1.168%																				
61746R-DX-6	10/25/33		09/25/2020	Paydown		64,196	64,196	60,183	61,692		2,504		2,504		64,196				831	10/25/2033	1FM
	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.052%																				
61746W-HJ-2	07/15/33		09/01/2020	Paydown															27	07/15/2033	6FE
	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34																				
61748H-DM-0			09/01/2020	Paydown		521,313	521,313	512,124	512,562		8,751		8,751		521,313				19,618	08/25/2034	1FM
	MSM 2004-10AR 2A1 CSTR PT AS 2.966%																				
61748H-FD-8	11/25/34		09/01/2020	Paydown		245,160	245,160	244,339	244,347		814		814		245,160				6,361	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		09/01/2020	Paydown		282,558	282,558	281,013	281,060		1,498		1,498		282,558				9,809	11/25/2034	1FM
	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34																				
61748H-GA-3			09/01/2020	Paydown		699,366	699,366	680,789	690,333		9,033		9,033		699,366				24,277	11/25/2034	1FM
	MSM 2006-12XS A4 STEP AFC AS 6.012%																				
61749E-AE-7	10/25/36		09/01/2020	Paydown		275,511	275,511	123,547	125,701		149,809		149,809		275,511				3,308	10/25/2036	1FM
	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36																				
61749W-AH-0			09/01/2020	Paydown		51,079	51,079	19,539	16,768		34,311		34,311		51,079				555	08/25/2036	1FM
	MSM 2006-11 1A3 STEP AFC SEQ AS 6.424%																				
61749W-AJ-6	08/25/36		09/01/2020	Paydown		35,707	35,707	13,463	11,550		24,158		24,158		35,707				388	08/25/2036	1FM
	MSM 2006-15XS A4B STEP AFC AS 6.120%																				
61750Y-AF-6	11/25/36		08/01/2020	Paydown		48,509	48,509	21,357	18,896		29,613		29,613		48,509				1,441	11/25/2036	1FM
	MSM 2007-1XS 2A4A STEP AFC AS 6.084%																				
61752J-AF-7	09/25/46		09/01/2020	Paydown		114,233	114,233	48,144	40,210		74,022		74,022		114,233				1,459	09/25/2046	1FM
	MSAC 2007-NC2 A2A FLT STEP IRC 0.258%																				
61753N-AC-4	02/25/37		09/25/2020	Paydown		2,423	2,423	1,080	961		1,462		1,462		2,423				21	02/25/2037	1FM
	MORGAN STANLEY BAML TRUST SERIES 2014-C19																				
61764P-BA-9	CLASS LNC1 144 3.989% 12/15/46		09/01/2020	Paydown		12,351	12,351	12,654			(303)		(303)		12,351				122	12/15/2046	1FM
61764R-BE-7	MSBAM 2015-C20 A3 SEQ 2.988% 02/15/48		09/01/2020	Paydown		45,223	45,223	45,673	45,352		(129)		(129)		45,223				1,013	02/15/2048	1FM
	MORRISTOWN TN STATUTORY TRUST- SR-SEC			Redemption 100.0000																	
61872#-AA-1	5.500% 06/30/25		09/30/2020			54,259	54,259	54,259	54,259						54,259				1,990	06/30/2025	2PL
	MHL 2005-4 A1 FLT STEP AFC 0.428% 10/25/35																				
61913P-AZ-5			09/25/2020	Paydown		1,292,418	1,292,418	1,229,966	1,243,561		48,857		48,857		1,292,418				12,534	10/25/2035	1FM
	MHL 2005-3 A2 FLT STEP AFC IRC SSU 0.848%																				
61915R-AL-0	08/25/35		09/25/2020	Paydown		183,367	183,367	168,697	171,863		11,504		11,504		183,367				1,923	08/25/2035	1FM
	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 0.853%																				
61915R-AM-8	08/25/35		09/25/2020	Paydown		116,191	116,191	102,393	105,257		10,935		10,935		116,191				1,222	08/25/2035	1FM
	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 0.823%																				
61915R-AW-6	12/25/35		09/25/2020	Paydown		271,204	271,204	233,605	240,668		30,535		30,535		271,204				2,855	12/25/2035	1FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		09/20/2020	Paydown		472,238	472,238	472,177	472,181		57		57		472,238				12,026	06/22/2043	1FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
61946N-AB-4	MOSAIC SOLAR LOANS LLC SERIES 2020-1A CLASS B 144A 3.100% 04/20/46		09/20/2020	Paydown		435,281	435,281	435,187			94		94		435,281				2,145	04/20/2046	1FE
620076-BB-4	MOTOROLA SOLUTIONS INC SR UNSEC 3.750% 05/15/22		09/14/2020	Call 105.4802		23,711,946	22,480,000	22,398,398	22,457,802		6,375		6,375		22,464,178		15,822	15,822	1,932,105	05/15/2022	2FE
620076-BC-2	MOTOROLA SOLUTIONS INC SR UNSEC 3.500% 03/01/23		08/21/2020	TENDER SALE		25,514,000	25,000,000	24,597,793	24,854,812		28,240		28,240		24,883,052		630,948	630,948	860,417	03/01/2023	2FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		09/15/2020	Redemption 100.0000		570,514	570,514	570,514	570,514						570,514				21,345	10/15/2031	1
62848B-AA-9	MVWOT 2018-1A A SEQ 3.450% 01/21/36		08/24/2020	CREDIT SUISSE SECURITIES US LL		1,545,318	1,492,498	1,433,439			3,039		3,039		1,436,479		108,840	108,840	22,313	01/21/2036	1FE
62848B-AA-9	MVWOT 2018-1A A SEQ 3.450% 01/21/36		08/20/2020	Paydown		119,989	119,989	115,241			4,748		4,748		119,989				1,561	01/21/2036	1FE
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		09/28/2020	Redemption 100.0000		489,263	489,263	489,263	489,263						489,263				12,112	01/28/2038	1
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		09/30/2020	Redemption 100.0000		105,687	105,687	105,687	105,687						105,687				2,693	01/31/2038	1
62886E-AJ-7	NCR CORP CO.GUARNT 5.000% 07/15/22		09/19/2020	Call 100.0000		27,456,000	27,456,000	27,978,797	27,496,109		(45,600)		(45,600)		27,450,509		5,491	5,491	1,616,853	07/15/2022	4FE
62886E-AS-7	NCR CORP CO.GUARNT 6.375% 12/15/23		09/19/2020	Call 102.1250		8,170,000	8,000,000	8,000,000	8,000,000						8,000,000				558,167	12/15/2023	4FE
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		09/10/2020	Redemption 100.0000		250,933	250,933	250,933	250,933						250,933				6,308	03/10/2045	1PL
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		09/10/2020	Redemption 100.0000		817,935	817,935	817,935	817,935						817,935				27,874	05/10/2031	1
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		09/15/2020	Redemption 100.0000		160,244	160,244	160,244	160,244						160,244				4,826	08/15/2038	2
63918T-AA-3	NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 9.000% 10/24/24		07/01/2020	Paydown		111,313	111,313	47,460	49,129		62,184		62,184		111,313				6,874	10/24/2024	5GI
63946B-AH-3	NBCUNIVERSAL MEDIA LLC CO.GUARNT 2.875% 01/15/23		09/10/2020	Call 105.8750		3,837,969	3,625,000	3,618,366	3,622,801		485		485		3,623,287		1,713	1,713	333,110	01/15/2023	1FE
64072T-AC-9	CSC HOLDINGS LLC CO.GUARNT 6.625% 10/15/25		08/18/2020	Call 104.2579		36,490,265	35,000,000	37,473,750	36,358,197		(218,421)		(218,421)		36,139,776		(1,139,776)	(1,139,776)	4,021,567	10/15/2025	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		09/30/2020	Redemption 100.0000		400,884	400,884	400,884	390,711		10,174		10,174		400,884				18,671	06/30/2027	1PL
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		09/30/2020	Redemption 100.0000		278,271	278,271	278,271	278,271						278,271				12,327	09/30/2041	2PL
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		09/05/2020	Redemption 100.0000		80,353	80,353	80,353	80,353						80,353				1,507	02/05/2034	1
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 5.044% 10/25/36		09/01/2020	Paydown		88,520	88,520	27,729	24,581		63,939		63,939		88,520				1,260	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 A16A STEP AFC SEQ AS 5.031% 11/25/33		09/01/2020	Paydown		1,013,854	1,013,854	991,907	994,673		19,181		19,181		1,013,854				33,465	11/25/2033	1FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.714% 08/25/35		09/01/2020	Paydown		954,420	954,420	852,147	889,497		64,923		64,923		954,420				28,825	08/25/2035	1FM
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		09/01/2020	Paydown		37,376	37,376	39,109	38,543		(1,167)		(1,167)		37,376				1,122	11/26/2035	1FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		09/15/2020	Redemption 100.0000		1,445,307	1,445,307	1,477,847	1,451,315		(6,008)		(6,008)		1,445,307				58,814	05/15/2023	1
65442*-AA-7	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30		09/28/2020	Redemption 100.0000		224,034	224,034	224,034	224,034						224,034				10,373	06/28/2030	1
65473Q-B*-3	NISOURCE FINANCE CORP. D-SR-UNSEC 5.890% 11/28/25		09/25/2020	Call 125.9176		62,958,783	50,000,000	50,000,000	50,000,000						50,000,000				15,372,046	11/28/2025	2
655356-DF-7	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24		09/01/2020	Paydown		4,782	4,782	4,614	4,598		184		184		4,782				251	07/25/2024	1FM
65563#-AA-6	NORDIC HELIUM FDG-LLC A-SR-UNSEC 4.459% 02/03/32		09/03/2020	Redemption 100.0000		1,140,568	1,140,568	1,140,568							1,140,568				26,146	02/03/2032	1PL
65563#-AB-4	NORDIC HELIUM FDG-LLC B-SR-UNSEC 9.799% 02/03/32		09/03/2020	Redemption 100.0000		232,136	232,136	232,136							232,136				11,682	02/03/2032	3PL
655664-AP-5	NORDSTROM INC SR UNSEC 4.000% 10/15/21		08/18/2020	WELLS FARGO		1,453,625	1,450,000	1,447,506	1,449,481		180		180		1,449,661		3,964	3,964	49,139	10/15/2021	2FE
66881@-AA-1	NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30		09/15/2020	Redemption 100.0000		484,226	484,226	484,226	484,226						484,226				15,920	10/15/2030	2

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
66881@-AB-9	NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30		09/15/2020	Redemption 100.0000		56,959	56,959	56,959	56,959						56,959				1,782	10/15/2030	2
67084*-AA-6	OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28		07/30/2020	Call 122.9649		2,081,246	1,692,553	1,692,553	1,692,553						1,692,553				456,924	02/15/2028	2
67084*-AA-6	OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28		07/15/2020	Redemption 100.0000		14,392	14,392	14,392	14,392						14,392				542	02/15/2028	2
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		09/09/2020	Paydown		996,340	996,340	996,106	996,147		192		192		996,340				27,833	02/09/2030	1PL
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		09/09/2020	Paydown		569,342	569,342	549,215	551,812		17,530		17,530		569,342				16,249	02/09/2030	3PL
674599-BY-0	OCCIDENTAL PETROLEUM COR SR UNSEC 4.100% 02/01/21		07/09/2020	TENDER SALE		41,366,780	43,316,000	43,306,037	43,315,080		446		446		43,315,527		(1,948,747)	(1,948,747)	1,687,158	02/01/2021	3FE
67624@-AA-1	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41		09/15/2020	Redemption 100.0000		66,557	66,557	66,557	66,557						66,557				1,858	02/15/2041	1PL
68233J-BS-2	ONCOR ELECTRIC DELIVERY SERIES 144A 2.750% 05/15/30		08/12/2020	Tax Free Exchange		4,570,226	4,575,000	4,570,013			213		213		4,570,226				49,626	05/15/2030	1FE
68233J-BT-0	ONCOR ELECTRIC DELIVERY SERIES 144A 3.700% 05/15/50		08/11/2020	Tax Free Exchange		4,312,450	4,325,000	4,312,241			209		209		4,312,450				62,676	05/15/2050	1FE
682441-AB-6	ONEAMERICA FINL PARTNERS SERIES 144A 4.250% 10/15/50		09/16/2020	BARCLAYS BANK PLC		7,240,450	7,000,000	6,951,560							6,951,560		288,890	288,890		10/15/2050	1FE
68255@-AA-5	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24		09/10/2020	Redemption 100.0000		263,225	263,225	263,225	263,225						263,225				12,202	01/10/2024	1
68275C-AC-2	FB 2005-1 A3 SEQ 5.278% 08/10/35		09/08/2020	Paydown		217,423	217,423	219,582	217,888		(464)		(464)		217,423				8,606	08/10/2035	1FM
68279@-AB-5	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30		09/15/2020	Redemption 100.0000		1,216,887	1,216,887	1,216,887	1,216,887						1,216,887				38,141	04/15/2030	1
68282#-AA-0	1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42		09/17/2020	Call 102.0000		60,021,729	58,844,832	59,886,730	59,674,936		(22,718)		(22,718)		59,652,219		(807,387)	(807,387)	3,226,522	03/15/2042	1
68282#-AA-0	1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42		09/15/2020	Redemption 100.0000		133,749	133,749	136,117	135,635		(1,887)		(1,887)		133,749				4,127	03/15/2042	1
68389X-AK-1	ORACLE CORP SR UNSEC 3.875% 07/15/20		07/15/2020	Maturity		24,975,000	24,975,000	24,928,630	24,971,667		3,333		3,333		24,975,000				967,781	07/15/2020	1FE
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		09/08/2020	Paydown		355,105	355,105	355,063	355,070		35		35		355,105				7,453	11/08/2030	1FE
68622#-AA-9	ORGILL INC SR SEC NOTE 3.800% 10/31/39		09/30/2020	Redemption 100.0000		319,086	319,086	319,086	319,086						319,086				8,086	10/31/2039	2
68902V-AA-5	OTIS WORLDWIDE CORP SERIES 144A 3.112% 02/15/40		09/04/2020	Tax Free Exchange		43,476,160	43,500,000	43,471,940			4,220		4,220		43,476,160				703,182	02/15/2040	2FE
68902V-AB-3	OTIS WORLDWIDE CORP SERIES 144A 3.362% 02/15/50		09/04/2020	Tax Free Exchange		25,217,336	23,725,000	25,219,230			(1,894)		(1,894)		25,217,336				257,433	02/15/2050	2FE
690872-AA-4	OWENS-BROCKWAY CO.GUARNT 5.000% 01/15/22		08/31/2020	Call 105.9610		1,750,476	1,652,000	1,652,000	1,652,000						1,652,000				170,980	01/15/2022	4FE
69121P-DE-0	OWNIT 2006-2 A2B STEP 5.633% 01/25/37		09/01/2020	Paydown		76,036	76,036	76,036	76,036						76,036				2,082	01/25/2037	1FM
69336Q-AF-9	PHMMC 2007-4 A6 CSTR AD AS 5.896% 07/18/37		07/01/2020	Paydown		6,432	6,432	6,189	6,391		41		41		6,432				222	07/18/2037	1FM
69336Q-AG-7	PHMMC 2007-4 A7 CSTR Z NAS 5.896% 07/18/37		07/01/2020	Paydown		106,396	106,396	103,123	105,930		466		466		106,396				3,637	07/18/2037	1FM
69337N-AC-2	PHMMC 2007-3 A3 CSTR SUP AD AS 4.765% 06/18/37		09/01/2020	Paydown		1,687	1,687	1,526	1,550		138		138		1,687				54	06/18/2037	1FM
6934K#-AA-6	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870% 12/18/34		09/18/2020	Redemption 100.0000		75,007	75,007	75,007	75,007						75,007				3,437	12/18/2034	2
69379@-AA-4	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% 12/15/28		09/15/2020	Redemption 100.0000		427,052	427,052	427,052	427,052						427,052				19,172	12/15/2028	2
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		09/30/2020	Redemption 100.0000		78,229	78,229	78,229	78,229						78,229				2,626	03/31/2054	2PL
69398#-AA-9	PACEWELL 2-LLC 4.040% 09/22/48		07/01/2020			1,981,938	1,981,938	1,981,938	1,981,938						1,981,938				39,813	09/22/2048	1PL
69398#-AB-7	PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48		07/01/2020	Paydown		1,585,550	1,585,550	1,585,550	1,585,550						1,585,550				31,850	09/22/2048	1PL
69398#-AC-5	PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48		07/01/2020	Paydown		792,775	792,775	792,775	792,775						792,775				(93)	09/22/2048	1PL
69398#-AD-3	PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48		07/01/2020	Paydown		1,585,550	1,585,550	1,585,550	1,585,550						1,585,550				(189)	09/22/2048	1PL
69418*-AA-9	PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51		08/15/2020	Paydown		423,870	423,870	423,870							423,870				8,072	12/15/2051	1PL
70069F-AE-7	PPSI 2004-WCW1 M3 MEZ FLT STEP 2.020% 09/25/34		09/25/2020	Paydown		547,221	547,221	521,482	521,065		26,156		26,156		547,221				10,302	09/25/2034	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
70259#-AB-3	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250% 12/30/24		09/01/2020	Redemption 100.0000		299,997	299,997	299,997	298,773		1,224		1,224		299,997				14,500	12/01/2024	4.
70556#-AA-5	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC 5.270% 08/15/27		09/15/2020	Redemption 100.0000		276,271	276,271	276,271	276,271						276,271				9,710	04/15/2027	1.
70959W-AH-6	PENSKE AUTOMOTIVE GROUP CO.GUARNT 3.750% 08/15/20		08/15/2020	Maturity		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				93,750	08/15/2020	4FE
71680@-AD-8	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		09/30/2020	Redemption 100.0000		35,082	35,082	36,379	36,370		(1,288)		(1,288)		35,082				1,341	11/30/2042	1Z
71680@-AE-6	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51		09/02/2020	Redemption 100.0000		41,185	41,185	42,751	14,161		(1,566)		(1,566)		41,185				273	09/02/2051	1Z
717081-DR-1	PFIZER INC SR UNSEC 5.200% 08/12/20		08/12/2020	Maturity		7,150,000	7,150,000	7,136,993	7,148,241		1,759		1,759		7,150,000				371,800	08/12/2020	1FE
71904#-AA-2	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC 4.670% 08/15/40		09/15/2020	Redemption 100.0000		99,758	99,758	99,758	99,758						99,758				3,115	08/15/2040	1
72352@-AA-9	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41		08/31/2020	Redemption 100.0000		307,455	307,455	307,455	307,455						307,455				15,127	08/31/2041	2PL
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		09/15/2020	Paydown		3,860	3,860	3,860	3,860						3,860				101	06/15/2044	1FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		07/29/2020	Various		635,386	631,748	631,748	631,748						631,748		3,638	3,638	17,966	09/05/2048	2FE
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		09/05/2020	Paydown		60,893	60,893	60,893	60,893						60,893				2,131	09/05/2048	2FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		07/09/2020	BARCLAYS BANK PLC		4,502,375	4,975,000	4,975,000	4,975,000						4,975,000		(472,625)	(472,625)	117,294	12/05/2049	2FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49		09/05/2020	Paydown		100,000	100,000	91,076	100,000		8,924	8,924			100,000				2,915	12/05/2049	2FE
72925P-AD-7	WEYERHAEUSER CO SR UNSEC 3.250% 03/15/23		09/28/2020	Call 106.9350		28,188,066	26,360,000	26,176,694	26,295,909		14,183		14,183		26,310,092		49,908	49,908	2,715,702	03/15/2023	2FE
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.782% 11/25/35		09/01/2020	Paydown		388,243	388,243	386,666	387,854		389		389		388,243				10,399	11/25/2035	1FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		09/15/2020	Redemption 100.0000		178,440	178,440	178,440	178,440						178,440				7,141	06/15/2033	1.
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		07/29/2020	Redemption 100.0000		5,674	5,674	5,674	5,631		44		44		5,674				50	05/01/2039	2FE
73943#-AD-5	PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39		09/30/2020	Redemption 100.0000		36,675	36,675	36,675	36,473		202		202		36,675				4,115	05/01/2039	2PL
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		09/01/2020	Paydown		34,214	34,214	33,835	33,904		311		311		34,214				1,251	10/25/2035	2FM
74170*-AB-5	PRIME PROPERTY FUND-LLC B-SR-UNSEC 3.840% 08/22/20		08/24/2020	Maturity		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				211,200	08/22/2020	1.
74338*-AA-6	PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39		09/15/2020	Redemption 100.0000		386,962	386,962	386,962	386,233		730		730		386,962				10,410	11/15/2039	1.
74351@-AA-6	PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40		09/10/2020	Redemption 100.0000		296,382	296,382	296,382	296,382						296,382				8,539	07/10/2040	1.
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		09/10/2020	Redemption 100.0000		112,384	112,384	112,384	112,384						112,384				4,239	04/10/2026	2PL
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 0.488% 02/25/36		09/25/2020	Paydown		174,989	174,989	154,318	169,541		5,448		5,448		174,989				1,656	02/25/2036	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		09/01/2020	Paydown		352,317	352,317	295,947	346,880		5,438		5,438		352,317				13,031	05/26/2035	1FM
74955D-AB-7	RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22		09/05/2020	Redemption 100.0000		14	14	13	(15,653)		15,666		15,666		14				275,892	12/07/2022	2FE
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		09/01/2020	Paydown		148,350	178,365	114,498	114,799		52,837		52,837		167,637		(19,287)	(19,287)	7,444	09/25/2036	1FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		09/01/2020	Paydown		146,059	168,323	118,192	121,999		40,121		40,121		162,121		(16,062)	(16,062)	6,347	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		09/01/2020	Paydown		293,235	337,934	247,399	254,800		72,012		72,012		326,812		(33,577)	(33,577)	12,743	06/25/2036	1FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		09/01/2020	Paydown		351,961	322,980	230,314	241,085		89,151		89,151		330,236		21,725	21,725	15,187	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		09/01/2020	Paydown		509,291	650,640	476,723	500,938		117,533		117,533		618,471		(109,180)	(109,180)	26,505	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		09/01/2020	Paydown		61,772	82,163	47,359	50,216		24,010		24,010		74,226		(12,454)	(12,454)	3,161	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		09/01/2020	Paydown		423,734	469,337	295,812	288,423		163,261		163,261		451,684		(27,950)	(27,950)	20,347	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		09/01/2020	Paydown		385,215	426,672	267,799	277,312		134,793		134,793		412,105		(26,890)	(26,890)	17,757	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		09/01/2020	Paydown		201,743	232,899	129,623	129,514		89,366		89,366		218,880		(17,137)	(17,137)	9,189	03/25/2037	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
749838-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		09/30/2020	Redemption 100.0000		4,875,000	4,875,000	4,875,000	4,875,000						4,875,000				323,916	09/30/2022	6.
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		09/15/2020	Redemption 100.0000		4,048,300	4,048,300	4,048,300	4,048,300						4,048,300				135,489	02/15/2029	1PL
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		09/15/2020	Redemption 100.0000		1,704,180	1,704,180	1,704,180	1,704,180						1,704,180				115,991	02/15/2023	3PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		09/01/2020	Redemption 100.0000		146,121	146,121	146,121	146,121						146,121				7,407	10/01/2024	2PL
75281A-AS-8	RANGE RESOURCES CORP CO.GUARNT 4.875% 05/15/25		09/09/2020	BARCLAYS BANK PLC		15,840,000	17,000,000	10,115,000	16,088,186		35,519	6,008,705	(5,973,186)		10,115,000		5,725,000	5,725,000	680,740	05/15/2025	4FE
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		09/12/2020	Redemption 100.0000		1,225,000	1,225,000	1,225,000	1,225,000						1,225,000				80,101	09/12/2026	2
759468-AA-9	RELIANCE HOLDINGS USA CO.GUARNT 4.500% 10/19/20		08/21/2020	Tax Free Exchange		10,989,743	11,000,000	10,565,350	10,949,741		40,002		40,002		10,989,743				415,250	10/19/2020	2FE
759468-AC-5	RELIANCE HOLDINGS USA CO.GUARNT 5.400% 02/14/22		08/21/2020	Tax Free Exchange		20,006,688	20,000,000	20,036,815	20,009,428		(2,739)		(2,739)		20,006,688				1,101,000	02/14/2022	2FE
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		09/01/2020	Paydown		125	125	58	58		67		67		125				5	11/25/2036	1FM
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 0.908% 05/25/34		09/25/2020	Paydown		78,191	78,191	62,601	66,226		11,964		11,964		78,191				907	05/25/2034	1FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34		09/01/2020	Paydown		932,363	932,363	932,363	932,363						932,363				26,046	07/25/2034	1FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		09/01/2020	Paydown		63,687	63,687	40,023	38,058		25,628		25,628		63,687				2,672	05/25/2036	1FM
760761-AD-8	REPUBLIC SERVICES INC SR UNSEC 5.250% 11/15/21		09/10/2020	Call 105.6700		36,244,810	34,300,000	34,297,942	34,300,171		(61)		(61)		34,300,110		(110)	(110)	3,420,425	11/15/2021	2FE
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.892% 10/25/31		09/01/2020	Paydown		14,736	39,827	8,843	8,216		12,045		12,045		20,261		(5,524)	(5,524)	1,677	10/25/2031	1FM
760985-Q3-8	RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34		09/01/2020	Paydown		984,731	984,731	984,731	984,731						984,731				37,875	02/25/2034	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		09/01/2020	Paydown		58,861	58,861	15,668	15,668		43,193		43,193		58,861				2,248	04/25/2035	1FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 10/25/20		09/01/2020	Paydown			2	2	2						2		(2)	(2)		10/25/2020	2FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		09/01/2020	Paydown		38,409	38,409	38,228	38,232		176		176		38,409				1,753	10/25/2029	1FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 5.170% 06/25/33		09/01/2020	Paydown		184,759	184,759	184,677	184,365		394		394		184,759				6,353	06/25/2033	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		09/01/2020	Paydown		565,774	565,774	562,308	563,028		2,746		2,746		565,774				16,672	09/25/2033	1FM
76110W-VV-5	RASC 2003-KS11 MII1 MEZ FLT STEP IR 1.033% 01/25/34		09/25/2020	Paydown		69,345	69,345	61,114	64,379		4,966		4,966		69,345				837	01/25/2034	1FM
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.672% 06/25/34		09/01/2020	Paydown		259,717	259,717	257,109	257,542		2,176		2,176		259,717				7,602	06/25/2034	1FM
76110W-ZN-9	RASC 2004-KS6 AI5 CSTR STEP AFC AS 4.973% 07/25/34		09/01/2020	Paydown		173,507	173,507	171,913	172,703		803		803		173,507				5,867	07/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		09/01/2020	Paydown		258,693	251,491	142,054	140,340		114,352		114,352		254,691		4,001	4,001	11,093	06/25/2035	1FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 0.648% 08/25/35		09/25/2020	Paydown		113,653	127,172	72,802	71,388		49,967		49,967		121,355		(7,702)	(7,702)	1,163	08/25/2035	1FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		09/01/2020	Paydown		137,386	153,727	86,612	76,532		69,040		69,040		145,572		(8,186)	(8,186)	5,568	08/25/2035	1FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		09/01/2020	Paydown		94,574	132,277	83,315	87,488		32,091		32,091		119,580		(25,005)	(25,005)	5,137	12/25/2035	1FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		09/01/2020	Paydown		122,474	138,450	76,727	80,174		51,392		51,392		131,566		(9,092)	(9,092)	4,733	03/25/2036	1FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		09/01/2020	Paydown		274,475	274,475	276,019	275,184		(709)		(709)		274,475				10,077	12/25/2034	1FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 3.421% 09/25/35		09/01/2020	Paydown		52,888	56,609	42,516	35,891		19,286		19,286		55,176		(2,289)	(2,289)	1,504	09/25/2035	1FM
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.912% 01/25/35		09/01/2020	Paydown		364,317	364,317	364,317	364,317						364,317				13,283	01/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34																				
76112B-QL-7			09/01/2020	Paydown		306,523	306,523	307,672	306,638		(115)		(115)		306,523				12,208	09/25/2034	1FM
	GMACM 2005-AR5 4A1 CSTR SSNR AS 2.971%																				
76112B-YD-6	09/19/35		09/01/2020	Paydown		137,052	137,052	81,117	81,117		55,936		55,936		137,052				3,120	09/19/2035	1FM
	REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22			Redemption 100.0000																	
76169#-AG-8			07/31/2020			8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				410,400	07/31/2022	2PL
	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305%			Redemption 100.0000																	
76201*-AA-5	11/15/24		09/15/2020			494,632	494,632	499,579	496,679		(2,047)		(2,047)		494,632				20,800	11/15/2024	2
	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36																				
762010-AE-6			09/01/2020	Paydown		82,190	96,656	63,431	63,431		28,252		28,252		91,684		(9,493)	(9,493)	4,154	04/25/2036	1FM
	RICHMOND VA STATUTORY TRUST-PF SR-SEC			Redemption 100.0000																	
76541#-AA-0	5.500% 06/30/25		09/30/2020			84,875	84,875	84,875	84,875						84,875				3,113	06/30/2025	2PL
	RIO OIL FINANCE TRUST SR SEC 9.250%			Redemption 121.5625																	
76716X-AA-0	07/06/24		07/06/2020			467,287	384,400	387,008	385,527		81,760		81,760		467,287				26,668	07/06/2024	3FE
	RIO OIL FINANCE TRUST SR SEC 8.200%			Redemption 100.0000																	
76716X-AC-6	04/06/28		07/06/2020			88,500	88,500	88,500	88,500						88,500				6,272	04/06/2028	3FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		07/25/2020	Paydown		46,250	46,250	46,250	46,250						46,250				1,809	07/25/2049	2FE
	SCP 2001PE LLC-PERKINELMER INC SR-SEC			Redemption 100.0000																	
78404@-AA-4	8.060% 11/30/22		09/30/2020			262,988	262,988	262,988	262,988						262,988				14,075	11/30/2022	2
	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC			Redemption 100.0000																	
78409@-AA-9	7.030% 01/01/25		09/10/2020			33,490	33,490	33,490	33,490						33,490				1,570	12/10/2024	1
	SFORT WORTH TX REALTY LLC-ALLS SR-SEC			Redemption 100.3682																	
78417#-AA-7	7.030% 01/01/25		09/10/2020			29,163	29,056	29,056	29,056		107		107		29,163				1,363	12/10/2024	1
78445G-AD-5	SLMA 2008-8 A4 FLT 1.745% 04/25/23		07/27/2020	Paydown		162,044	162,044	162,044	162,044						162,044				3,825	04/25/2023	4FE
	SMB PRIVATE EDUCATION LOAN TR SERIES 2015-A																				
78448P-AB-6	CLASS A2A 144A 2.490% 06/15/27		08/21/2020	JP MORGAN SECURITIES		1,288,745	1,275,590	1,230,944			6,105		6,105		1,237,049		51,695	51,695	14,117	06/15/2027	1FE
	SMB PRIVATE EDUCATION LOAN TR SERIES 2015-A																				
78448P-AB-6	CLASS A2A 144A 2.490% 06/15/27		08/15/2020	Paydown		132,074	132,074	127,451			4,623		4,623		132,074				1,233	06/15/2027	1FE
78449P-AB-5	SMB 2018-A A2A SEQ 3.500% 02/15/36		09/15/2020	Paydown		970,416	970,416	970,239	970,260		156		156		970,416				22,752	02/15/2036	1FE
				CREDIT SUISSE SECURITIES																	
78454L-AH-3	SM ENERGY CO SR UNSEC 5.000% 01/15/24		07/21/2020	US LL		14,156,250	25,000,000	7,885,000	25,000,000			17,115,000	(17,115,000)		7,885,000		6,271,250	6,271,250	1,277,778	01/15/2024	5FE
78469X-AD-9	SPX FLOW INC CO.GUARNT 5.625% 08/15/24		08/15/2020	Call 102.8130		21,410,807	20,825,000	20,797,219	20,803,142		2,618		2,618		20,805,759		19,241	19,241	1,757,214	08/15/2024	4FE
	STARM 2007-4 3A1 CSTR SSNR AS 3.042%																				
78473W-AF-0	10/25/37		09/01/2020	Paydown		400,863	400,833	368,767	368,279		32,556		32,556		400,835		28	28	10,140	10/25/2037	1FM
	SPS AMARILLO TX LANDLORD LLC-X SR-SEC			Redemption 100.0000																	
78475#-AA-6	3.593% 03/31/37		09/30/2020			278,197	278,197	278,197	277,467		730		730		278,197				8,350	03/31/2037	1
	SSMC II BORROWER LLC-GSA NOAA 4.020%			Redemption 100.0000																	
78480*-AA-3	01/05/29		09/05/2020			525,023	525,023	525,023	525,023						525,023				14,075	01/05/2029	1PL
	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC			Redemption 100.0000																	
78482@-AA-9	5.411% 12/15/39		09/15/2020			230,585	230,585	231,738	231,984		(1,398)		(1,398)		230,585				10,382	12/15/2039	1PL
	SAC MUB1 OFFICE-LLC SR-UNSEC 3.880%			Redemption 100.0000																	
78572*-AA-2	07/10/43		08/10/2020			189,450	189,450	189,450							189,450				3,757	07/10/2043	2PL
78573N-AA-0	SABRE GLBL INC SR SEC 5.375% 04/15/23		09/23/2020	Call 101.3440		10,134,400	10,000,000	10,306,875	10,089,451		(49,876)		(49,876)		10,039,575		(39,575)	(39,575)	639,053	04/15/2023	4FE
	SACRAMENTO FBI LEASE-BKD PT TR 4.370%			Redemption 100.0000																	
78616@-AA-8	09/15/36		09/15/2020			257,900	257,900	257,900	257,015		885		885		257,900				7,516	09/15/2036	1
	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21			Redemption 100.0000																	
78825#-AA-3			09/10/2020			219,549	219,549	219,549	219,549						219,549				10,970	04/10/2021	2
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		09/01/2020	Paydown		2,390	2,390	2,253	2,379		12		12		2,390				118	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		09/01/2020	Paydown		26,457	26,457	25,894	25,976		481		481		26,457				1,267	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		09/01/2020	Paydown		22,916	22,916	22,913	22,882		34		34		22,916				1,086	06/25/2028	4FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		09/15/2020	Paydown		111,794	111,794	110,151	106,348		5,446		5,446		111,794				7,850	08/25/2031	1FM
	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			Redemption 100.0000																	
80483N-AA-5	3.780% 08/15/35		09/15/2020			222,392	222,392	222,392	222,392						222,392				5,955	08/15/2035	1
	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC			Redemption 100.0000																	
80483N-AA-5	3.780% 08/15/35		07/15/2020			110,673	110,673	110,673	110,673						110,673				2,440	08/15/2035	1FE
	SAST 2003-3 AF5 STEP AFC AS 4.553% 12/25/33																				
805564-PA-3			09/01/2020	Paydown		68,390	68,390	68,390	68,390						68,390				2,026	12/25/2033	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		09/10/2020	Redemption 100.0000		27,877	27,877	27,877	27,877						27,877				1,333	04/10/2023	1.
80874Y-AW-0	SCIENTIFIC GAMES INTERNA SR SEC 5.000% 10/15/25		08/25/2020	CREDIT SUISSE SECURITIES US LL		3,143,250	3,175,000	3,175,000	3,175,000						3,175,000		(31,750)	(31,750)	137,583	10/15/2025	4FE
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		09/10/2020	Redemption 100.0000		189,738	189,738	196,483	192,606		(2,869)		(2,869)		189,738				7,393	07/10/2029	2.
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 1.123% 08/25/34		09/25/2020	Paydown		73,290	73,290	63,289	66,038		7,251		7,251		73,290				940	08/25/2034	1FM
81375W-EF-9	SABR 2005-FR2 M2 MEZ FLT STEP 1.123% 03/25/35		09/25/2020	Paydown		200,583	200,583	156,580	195,859		4,724		4,724		200,583				2,470	03/25/2035	1FM
81375W-HJ-8	CBASS 2006-CB1 AF3 STEP AFC AS 3.196% 01/25/36		09/01/2020	Paydown		145,812	145,812	107,623	113,740		32,072		32,072		145,812				3,273	01/25/2036	1FM
81375W-HK-5	CBASS 2006-CB1 AF4 STEP AFC NAS 3.196% 01/25/36		09/01/2020	Paydown		38,854	38,854	29,936	31,483		7,372		7,372		38,854				872	01/25/2036	1FM
81519*-AA-2	SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28		09/15/2020	Redemption 100.0000		52,473	52,473	52,473	52,473						52,473				2,257	06/15/2028	2.
81744F-DB-0	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 0.981% 08/20/34		09/20/2020	Paydown		235,629	235,629	224,142	224,622		11,007		11,007		235,629				2,585	08/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		09/01/2020	Paydown		5,320	5,320	5,435	5,423		(103)		(103)		5,320				88	12/25/2042	1FM
81756S-CB-8	SERVICE CORP INTL SR UNSEC 5.375% 05/15/24		09/10/2020	Call 101.7920		21,783,488	21,400,000	21,419,849	21,407,077		(1,978)		(1,978)		21,405,100		(5,100)	(5,100)	1,326,054	05/15/2024	3FE
81774S-AA-5	SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49		08/26/2020	Paydown		23,183	23,241	23,168	17,588		145		145		23,240		(58)	(58)	1,105	10/25/2049	2FE
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		07/25/2020	Paydown		431,708	431,708	431,708	431,708						431,708				12,887	01/25/2044	1FE
81784R-AA-0	SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49		08/01/2020	Paydown		5,020	5,020	5,020	5,020						5,020				145	11/01/2049	1FE
826525-AC-1	SIERRA RECEIVABLES FUNDING CO SERIES 2020-2A CLASS C 144A 3.510% 07/20/37		09/20/2020	Paydown		24,616	24,616	24,613			3		3		24,616				94	07/20/2037	2FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		09/20/2020	Paydown		366,759	366,759	366,667	366,711		49		49		366,759				7,887	03/20/2034	2FE
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 16-2A CLASS B 144A 2.780% 07/20/33		09/20/2020	Paydown		77,643	77,643	77,361			282		282		77,643				367	07/20/2033	2FE
82652X-AB-2	SRFC 2016-1A B SUB 3.670% 03/21/33		09/20/2020	Paydown		114,245	114,245	114,219	114,232		13		13		114,245				2,794	03/21/2033	2FE
82652Y-AB-0	SIERRA RECEIVABLES FUNDING CO SERIES 2016-3A CLASS B 144A 2.630% 10/20/33		09/20/2020	Paydown		47,432	47,432	47,062			371		371		47,432				209	10/20/2033	2FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		09/20/2020	Paydown		247,626	247,626	247,624	247,623		3		3		247,626				8,619	09/20/2035	3FE
82817*-AA-9	SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28		09/05/2020	Redemption 100.0000		457,898	457,898	457,898	457,898						457,898				11,634	12/05/2028	1.
82817@-AA-7	SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28		09/05/2020	Redemption 100.0000		203,240	203,240	203,240	203,240						203,240				5,272	12/05/2028	1.
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC 3.375% 06/15/27		08/18/2020	BARCLAYS BANK PLC		5,421,600	5,000,000	4,969,200	4,976,198		1,799		1,799		4,977,997		443,603	443,603	114,844	06/15/2027	1FE
82922T-AA-7	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36		07/20/2020	Call 100.0000		905,000	905,000	898,480	899,893		134		134		900,027		4,973	4,973	27,458	01/20/2036	1FE
83001@-AA-1	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36		09/10/2020	Redemption 100.0000		177,332	177,332	177,332	177,332						177,332				5,097	12/31/2036	1.
83001A-AC-6	SIX FLAGS ENTERTAINMENT CO.GUARNT 5.500% 04/15/27		07/22/2020	WELLS FARGO		24,073,750	25,000,000	25,000,000	25,000,000						25,000,000		(926,250)	(926,250)	1,065,625	04/15/2027	4FE
83133#-AA-0	SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25		09/10/2020	Redemption 100.0000		33,191	33,191	33,191	33,191						33,191				1,598	03/10/2025	1.
83379#-AE-5	SODEXO INC. E-SR 4.340% 03/04/29		08/14/2020	Call 126.4802		31,620,056	25,000,000	25,000,000	25,000,000						25,000,000				7,644,778	03/04/2029	1.
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		09/20/2020	Paydown		589,435	589,435	583,587	222,624		5,806		5,806		589,435				19,757	09/20/2048	2FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		09/20/2020	Paydown		408,229	408,229	420,316	420,744		(9,104)	3,411	(12,515)		408,229				13,068	11/20/2038	2FE
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		09/20/2020	Paydown		269,973	269,973	275,169	273,574		(1,453)	2,148	(3,601)		269,973				8,312	04/20/2044	2FE
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		07/20/2020	Paydown		911,927	911,927	911,339	909,524		2,631	228	2,403		911,927				36,659	07/20/2044	2FE
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		09/20/2020	Paydown		33,750	33,750	33,628	33,647		103		103		33,750				906	02/20/2048	2FE
83546D-AG-3	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2I 144A 3.845% 01/20/50		09/20/2020	Paydown		9,688	9,688	9,688							9,688				215	01/20/2050	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
83546D-AJ-7	SONIC CAPITAL LLC SERIES 2020-1A CLASS A2II 144A 4.336% 01/20/50		09/20/2020	Paydown		27,500	27,500	27,500							27,500				689	01/20/2050	2FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48		08/15/2020	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				10,400	08/15/2048	1
841215-AA-4	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33		08/15/2020	Redemption 100.0000		905,066	905,066	905,066	905,066						905,066				34,809	08/15/2033	1FE
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		09/01/2020	Paydown		8,518	8,518	8,518	8,518						8,518				573	05/25/2027	1FM
84474Y-AA-4	SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22		08/01/2020	Paydown		314,109	314,109	314,109	314,109						314,109				19,318	08/01/2022	1FE
844895-AT-9	SOUTHWEST GAS CORP SR UNSEC 4.450% 12/01/20		09/01/2020	Redemption 100.0000		15,800,000	15,800,000	15,771,244	15,796,784		3,216		3,216		15,800,000				527,325	12/01/2020	1FE
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		07/01/2020	Paydown		6,924	6,924	3,659	3,914		3,010		3,010		6,924				311	12/25/2030	5FM
84860*-AB-9	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33		09/30/2020	Redemption 100.0000		125,826	125,826	125,826	125,826						125,826				3,633	03/31/2033	2PL
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33		09/30/2020	Redemption 100.0000		81,232	81,232	81,354	81,319		(87)		(87)		81,232				3,229	03/29/2033	2PL
84862#-AA-5	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25		09/10/2020	Redemption 100.0000		35,081	35,081	35,081	35,081						35,081				1,668	02/10/2025	1
85136#-AA-2	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22		09/15/2020	Redemption 100.0000		61,138	61,138	61,138	61,138						61,138				1,631	06/15/2022	1
85236#-AA-1	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31		07/30/2020	Redemption 100.0000		637,836	637,836	637,836	637,836						637,836				23,680	04/30/2031	1PL
855541-AD-0	STARM 2007-S1 4A1 CSTR SSNR AS 3.578% 01/25/37		09/01/2020	Paydown		574,929	717,770	646,398	662,944		44,174		44,174		707,118		(132,189)	(132,189)	18,839	01/25/2037	1FM
858119-AZ-3	STEEL DYNAMICS INC CO.GUARNT 5.250% 04/15/23		07/05/2020	Call 100.8750		17,501,813	17,350,000	17,494,181	17,378,919		(11,221)		(11,221)		17,367,698		(17,698)	(17,698)	809,667	04/15/2023	2FE
858271-A*-0	STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47		09/30/2020	Redemption 100.0000		751,309	751,309	751,309	751,309						751,309				21,525	06/30/2047	2PL
85939#-AA-1	STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25		09/15/2020	Redemption 100.0000		33,826	33,826	33,826	33,826						33,826				1,277	09/15/2025	1
85951@-AA-6	STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25		09/10/2020	Redemption 100.0000		35,389	35,389	35,389	35,389						35,389				1,704	07/10/2025	1
86212X-AA-8	STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49		09/20/2020	Paydown		36,020	36,020	36,008	36,009		11		11		36,020				677	11/20/2049	1FE
863579-DQ-8	SARM 2004-17 A1 CSTR AS 1.842% 11/25/34		09/01/2020	Paydown		36,527	36,527	32,554	32,827		3,700		3,700		36,527				544	11/25/2034	1FM
863579-Q4-3	SARM 2006-1 6A1 CSTR PT SSNR AS 3.426% 02/25/36		09/01/2020	Paydown		152,948	152,948	76,341	54,903		98,044		98,044		152,948				3,724	02/25/2036	1FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 0.853% 03/25/34		09/25/2020	Paydown		216,189	216,189	198,090	204,748		11,441		11,441		216,189				2,432	03/25/2034	1FM
86358E-JF-4	SAIL 2004-5 M2 MEZ FLT STEP 0.973% 05/25/34		09/25/2020	Paydown		99,301	99,301	83,909	99,301						99,301				1,374	05/25/2034	1FM
86358E-PQ-3	SAIL 2004-11 M1 MEZ FLT STEP IRC 1.078% 01/25/35		09/25/2020	Paydown		419,852	419,852	362,451	393,677		26,175		26,175		419,852				5,145	01/25/2035	1FM
86358H-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		09/01/2020	Paydown		27	27		27				27		27				1	07/28/2028	1FM
86358R-XZ-5	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32		09/01/2020	Paydown		11,687	11,687	10,928	11,024		663		663		11,687				270	02/25/2032	5FE
86359B-2E-0	SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35		09/01/2020	Paydown		882,070	882,070	881,656	882,070						882,070				28,288	02/25/2035	1FM
86359B-2H-3	SASC 2005-2XS 2A1 XRESET FTV FLT DL 0.674% 02/25/35		09/01/2020	Paydown		5,626	5,626	5,626	5,626						5,626				52	02/25/2035	1FM
86359B-4V-0	SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35		09/01/2020	Paydown		422,531	422,531	382,073	395,956		26,575		26,575		422,531				13,831	03/25/2035	1FM
86359B-5H-0	SASC 2005-4XS 3A5 STEP AFC AS 5.340% 03/25/35		09/01/2020	Paydown		791,940	791,940	791,445	790,380		1,560		1,560		791,940				26,008	03/25/2035	1FM
86359B-7H-8	SASC 2005-7XS 1A3 STEP AFC AS 5.540% 04/25/35		09/01/2020	Paydown		1,283,528	1,283,528	1,283,328	1,280,703		2,825		2,825		1,283,528				44,245	04/25/2035	1FM
86359D-EM-5	SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35		09/01/2020	Paydown		194,847	194,847	194,786	194,364		484		484		194,847				7,076	06/25/2035	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
86359D-MX-2	LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35		09/01/2020	Paydown		212,698	212,698	185,042	201,124		11,574		11,574		212,698				6,795	08/25/2035	1FM
86359L-GN-3	SAMI 2004-AR8 M MEZ FLT STEP AFC 0.831% 05/19/35		09/21/2020	Paydown		90,066	90,066	79,033	80,111		9,955		9,955		90,066				914	05/19/2035	1FM
86364M-AD-2	SAMI 2007-AR4 A4A FLT STEP SSNR AS 0.328% 09/25/47		09/25/2020	Paydown		167,474	167,474	134,398	137,675		29,799		29,799		167,474				1,254	09/25/2047	1FM
86657#-AA-9	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		09/20/2020	Redemption 100.0000		73,976	73,976	73,976	73,976						73,976				1,958	03/20/2039	1
86657#-AB-7	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		09/20/2020	Redemption 100.0000		101,463	101,463	101,463	101,463						101,463				2,599	09/20/2036	1
86772F-AA-9	SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55		07/30/2020	Paydown		42,425	42,425	42,404	42,404		21		21		42,425				1,157	01/30/2055	1FE
87222P-AE-3	TBW 2006-6 A4 STEP AFC IRC AS 5.920% 01/25/37		09/01/2020	Paydown		293,532	293,532	83,561	72,799		220,733		220,733		293,532				9,001	01/25/2037	1FM
87264A-AJ-4	T-MOBILE USA INC CO.GUARNT 6.500% 01/15/24		07/04/2020	Call 102.1670		6,794,106	6,650,000	6,650,000	6,650,000						6,650,000				563,148	01/15/2024	3FE
87264A-AN-5	T-MOBILE USA INC CO.GUARNT 6.375% 03/01/25		09/01/2020	Call 102.1250		15,191,094	14,875,000	14,895,000	14,883,601		(2,016)		(2,016)		14,881,584		(6,584)	(6,584)	1,264,375	03/01/2025	3FE
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		08/25/2020	Paydown		91,250	91,250	91,250	91,250						91,250				2,996	05/25/2046	2FE
87342R-AD-6	BELL 2018-1A A2I SEQ 4.318% 11/25/48		08/25/2020	Paydown		72,750	72,750	72,750	72,750						72,750				2,356	11/25/2048	2FE
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		08/25/2020	Paydown		122,500	122,500	122,500	122,500						122,500				4,539	11/25/2048	2FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		09/15/2020	Paydown		560,871	560,871	560,865	560,867		4		4		560,871				11,915	06/15/2028	1FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		09/15/2020	Paydown		288,360	288,360	287,472	287,793		566		566		288,360				8,843	06/15/2028	1FE
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 8.978% 06/17/33		08/01/2020	Paydown				10,952	2,422		(76)		(76)		2,347		(2,347)	(2,347)	13,967	06/17/2033	6*
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2020	Redemption 100.0000		79,557	79,557	79,557	79,557						79,557				2,918	06/30/2025	2PL
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		09/30/2020	Redemption 100.0000		361,555	361,555	361,555	361,555						361,555				12,447	08/31/2040	2PL
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		09/30/2020	Redemption 100.0000		1,200,145	1,200,145	1,200,145	1,200,145						1,200,145				41,765	12/31/2032	3PL
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 09/30/32		09/30/2020	Redemption 100.0000		1,401,025	1,401,025	1,401,025	1,401,025						1,401,025				33,520	09/30/2032	2PL
88156I-2F-0	TMTS 2006-5 1A2B FLT STEP IRC 0.358% 07/25/37		09/25/2020	Paydown		115,056	115,056	99,928	107,549		7,507		7,507		115,056				835	07/25/2037	1FM
88159T-AA-8	TES 2017-2A A SEQ 4.120% 02/20/48		08/20/2020	Paydown		881,722	881,722	881,664	713,668		168,054		168,054		881,722				54,490	02/20/2048	1FE
88522D-EE-9	TMST 2003-5 4A CSTR PT AS 2.534% 10/25/43		09/01/2020	Paydown		20,305	20,305	20,169	20,172		133		133		20,305				526	10/25/2043	1FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 1.672% 03/25/37		09/25/2020	Paydown		689,305	696,006	539,629	500,020		193,977		193,977		693,997		(4,692)	(4,692)	9,991	03/25/2037	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		09/15/2020	Paydown		18,997	18,997	24,909	24,073		(5,076)		(5,076)		18,997				999	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		09/15/2020	Paydown		44,451	44,451	51,491	50,908		(6,457)		(6,457)		44,451				1,648	07/15/2059	1FE
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		07/24/2020	Capital Distribution		511,640		511,640	511,640						511,640					12/14/2037	6*
89054X-AD-7	TOPAZ SOLAR FARMS LLC SERIES 144A 4.875% 09/30/39		07/07/2020	BARCLAYS BANK PLC		5,904,740	5,331,594	5,331,594							5,331,594		573,146	573,146	71,477	09/30/2039	4FE
89147L-E*-7	TORTOISE ENERGY INFRAST CORP O-SR-UNSEC 3.780% 09/27/20		09/27/2020	Maturity		1,936,000	1,936,000	1,936,000	1,936,000						1,936,000				72,164	09/27/2020	1FE
89655@-AA-7	TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20		07/15/2020	Redemption 100.0000		70,756	70,756	70,756	70,756						70,756				2,926	07/15/2020	2
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		09/17/2020	Paydown		236,834	236,834	236,716	236,725		109		109		236,834				6,379	04/17/2049	1FE
89679H-AA-3	TCF 2017-1A A SEQ 3.520% 06/20/42		09/20/2020	Paydown		7,023,950	7,023,950	7,022,668	7,022,822		1,129		1,129		7,023,950				184,696	06/20/2042	1FE
89679H-AE-5	TCF 2017-2A A SEQ 3.620% 08/20/42		09/20/2020	Paydown		11,044,605	11,044,605	11,043,327	11,043,442		1,162		1,162		11,044,605				298,763	08/20/2042	1FE
89679H-AJ-4	TCF 2018-1A A SEQ 3.950% 03/20/43		09/20/2020	Paydown		11,625,000	11,625,000	11,622,796	11,622,916		2,084		2,084		11,625,000				343,156	03/20/2043	1FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		09/15/2020	Redemption 100.0000		220,411	220,411	220,411	220,411						220,411				5,732	07/15/2047	1
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2020	Redemption 100.0000		924,394	924,394	924,394	924,394						924,394				77,815	09/15/2029	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		09/28/2020	Redemption 100.0000		728,561	728,561	728,561	728,561						728,561				20,394	05/28/2029	1PL
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		09/15/2020	Redemption 100.0000		1,359,075	1,359,075	1,359,075	1,359,075						1,359,075				43,586	03/15/2040	1
911365-BK-9	UNITED RENTALS NORTH AM CO.GUARNT 6.500% 12/15/26		08/10/2020	Call 111.0884		16,663,266	15,000,000	15,000,000	15,000,000						15,000,000				2,299,724	12/15/2026	3FE
91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SR-UNSEC 3.620% 06/30/50		09/30/2020	Redemption 100.0000		382,225	382,225	382,225							382,225				7,764	06/30/2050	1PL
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		08/15/2020	Paydown		1,704	1,704								1,704				10	05/15/2034	6*
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				197,400	07/19/2036	2
91826#-AA-5	VA TAL CTL TR SER A-1-VA TALLA 3.500% 07/15/36		09/15/2020	Redemption 100.0000		527,785	527,785	527,785	527,785						527,785				12,141	07/15/2036	1
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		09/15/2020	Redemption 100.0000		774,450	774,450	774,068	774,085		364		364		774,450				19,687	05/15/2035	2
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		09/15/2020	Redemption 100.0000		289,654	289,654	289,654	289,654						289,654				8,248	02/15/2037	1
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		09/15/2020	Redemption 100.0000		118,241	118,241	118,241	118,241						118,241				3,738	10/15/2035	1
91853@-AB-1	VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35		09/15/2020	Redemption 100.0000		193,964	193,964	193,964	193,964						193,964				5,808	12/15/2035	1
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		09/15/2020	Redemption 100.0000		255,035	255,035	255,035	255,035						255,035				6,167	08/15/2036	2
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		09/15/2020	Redemption 100.0000		49,803	49,803	49,803	49,803						49,803				1,506	04/15/2046	1PL
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 03/03/43		09/03/2020	Redemption 100.0000		52,519	52,519	52,519	52,519						52,519				1,414	03/03/2043	1
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		09/15/2020	Redemption 100.0000		410,083	410,083	410,083	410,083						410,083				17,641	08/15/2023	1
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 2.954% 10/25/35		09/01/2020	Paydown		33,025	33,025	16,050	7,608		25,417		25,417		33,025				841	10/25/2035	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 0.428% 11/25/45		09/25/2020	Paydown		488,430	488,430	457,158	457,801		30,629		30,629		488,430				4,774	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 0.558% 11/25/45		09/25/2020	Paydown		760,766	760,766	691,725	701,093		59,673		59,673		760,766				8,782	11/25/2045	1FM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 0.488% 11/25/45		09/25/2020	Paydown		427,876	427,876	386,647	391,629		36,247		36,247		427,876				4,531	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 3.715% 12/25/35		09/01/2020	Paydown		743,173	743,173	677,568	655,608		87,565		87,565		743,173				17,731	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 3.545% 04/25/35		09/01/2020	Paydown		254,928	254,928	190,044	158,839		96,089		96,089		254,928				6,573	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		09/01/2020	Paydown		121,465	121,465	112,469	113,190		8,275		8,275		121,465				4,009	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 0.888% 04/25/45		09/25/2020	Paydown		960,872	960,872	898,437	950,678		10,193		10,193		960,872				10,400	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		09/01/2020	Paydown		751	751	727	728		23		23		751				26	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		09/01/2020	Paydown		90,084	90,084	88,853	88,912		1,173		1,173		90,084				3,612	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 2.952% 08/25/35		09/01/2020	Paydown		369,322	369,322	362,105	362,442		6,880		6,880		369,322				9,521	08/25/2035	1FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 1.108% 07/25/45		09/25/2020	Paydown		92,155	92,155	84,092	83,441		8,714		8,714		92,155				1,347	07/25/2045	1FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		09/01/2020	Paydown		611,436	611,436	571,693	592,893		18,544		18,544		611,436				22,963	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		09/01/2020	Paydown		251,253	251,253	242,746	243,095		8,158		8,158		251,253				9,438	07/25/2034	1FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 0.648% 12/25/45		09/25/2020	Paydown		305,342	305,342	275,556	279,270		26,071		26,071		305,342				3,865	12/25/2045	1FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 2.089% 01/25/46		09/01/2020	Paydown		209,045	209,045	181,150	183,172		25,873		25,873		209,045				4,099	01/25/2046	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 3.508% 02/25/37		09/01/2020	Paydown		215,736	227,795	129,061	108,098		113,314		113,314		221,412		(5,676)	(5,676)	5,917	02/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
9292J8-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		09/15/2020	Redemption 100.0000		131,779	131,779	131,779	131,779						131,779				3,155	03/15/2031	1
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		09/15/2020	Redemption 100.0000		67,699	67,699	67,699	67,699						67,699				2,358	10/15/2053	1PL
929766-KS-1	WBCMT 2003-C7 G SUB CSTR 6.359% 10/15/35		09/01/2020	Paydown		156,802	156,802	154,228	156,387		415		415		156,802				6,527	10/15/2035	1FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 3.030% 10/20/35		09/01/2020	Paydown		165,341	165,341	56,590	59,638		105,703		105,703		165,341				4,820	10/20/2035	1FM
93121@-AA-5	WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32		09/10/2020	Redemption 100.0000		76,234	76,234	76,234	76,234						76,234				2,542	12/10/2032	1
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		09/15/2020	Redemption 100.0000		93,092	93,092	93,092	93,092						93,092				3,677	05/15/2032	2
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		09/15/2020	Redemption 100.0000		49,298	49,298	50,353	49,886		(588)		(588)		49,298				1,940	11/15/2031	2
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 3.233% 03/25/37		09/01/2020	Paydown		83,685	81,039	42,055	26,971		55,862		55,862		82,833		852	852	2,007	03/25/2037	1FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 3.468% 03/25/37		09/01/2020	Paydown		116,656	115,839	110,047	110,430		5,446		5,446		115,877		779	779	2,953	03/25/2037	1FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 1.749% 01/25/47		09/01/2020	Paydown		49,516	49,516	44,626	44,836		4,680		4,680		49,516				847	01/25/2047	1FM
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 1.932% 01/25/47		09/01/2020	Paydown		173,736	173,736	164,017	164,267		9,469		9,469		173,736				2,545	01/25/2047	1FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		09/01/2020	Redemption 100.0000		203,940	203,940	203,940	203,940						203,940				10,339	07/01/2026	2PL
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		09/01/2020	Paydown		3,340	3,340	3,411	3,337		3		3		3,340				128	02/25/2033	1FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		09/01/2020	Paydown		17,185	17,185	17,443	17,239		(54)		(54)		17,185				654	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 3.609% 03/25/35		09/01/2020	Paydown		178,373	178,373	173,826	174,679		3,694		3,694		178,373				4,655	03/25/2035	1FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		09/01/2020	Paydown		74,735	111,189	11,414	9,632		68,125		68,125		77,757		(3,022)	(3,022)	3,260	05/25/2036	1FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 0.468% 04/25/37		09/25/2020	Paydown		63,694	130,513	36,920	28,815		48,997		48,997		77,812		(14,118)	(14,118)	984	04/25/2037	1FM
94106L-BG-3	WASTE MANAGEMENT INC CO.GUARNT 3.450% 06/15/29		07/20/2020	Call 101.0000		12,372,500	12,250,000	12,225,990	12,227,467		1,119		1,119		12,228,586		21,415	21,415	374,901	06/15/2029	2FE
94106L-BJ-7	WASTE MANAGEMENT INC CO.GUARNT 4.000% 07/15/39		07/20/2020	Call 101.0000		9,999,000	9,900,000	9,889,704	9,890,569		236		236		9,890,806		9,194	9,194	558,800	07/15/2039	1FE
94115#-AB-7	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/40		07/30/2020	Redemption 100.0000		8,157	8,157	8,157	8,157						8,157				266	07/30/2040	2Z
94973V-AS-6	ANTHEM INC SR UNSEC 4.350% 08/15/20		08/15/2020	Maturity		21,000,000	21,000,000	20,969,550	20,997,709		2,291		2,291		21,000,000				913,500	08/15/2020	2FE
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		09/10/2020	Redemption 100.0000		490,951	490,951	490,952	490,949		3		3		490,951				23,876	01/10/2024	2
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		09/10/2020	Redemption 100.0000		442,453	442,453	421,100	431,832		10,621		10,621		442,453				16,554	08/10/2027	2
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		07/01/2020	Redemption 100.0000		3,973	3,973	3,973	3,973						3,973				113	01/15/2030	1
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		09/21/2020	Redemption 99.9782		45,322	45,332	45,506	45,410		(88)		(88)		45,322				2,008	09/21/2027	1
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		09/14/2020	Redemption 100.0000		1,050,965	1,050,965	1,050,965	1,050,965						1,050,965				41,565	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 3.996% 12/25/36		09/01/2020	Paydown		172,555	180,521	127,020	128,364		49,895		49,895		178,259		(5,705)	(5,705)	4,358	12/25/2036	1FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		09/01/2020	Paydown		1,119,447	1,119,447	978,653	1,073,410		46,037		46,037		1,119,447				36,641	10/25/2034	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 4.009% 04/25/36		09/01/2020	Paydown		468	475	92	77		392		392		469		(1)	(1)	13	04/25/2036	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		09/01/2020	Paydown		313,734	334,994	225,009	221,404		106,206		106,206		327,610		(13,876)	(13,876)	13,477	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		09/01/2020	Paydown		212,967	227,399	103,880	95,094		123,714		123,714		218,807		(5,841)	(5,841)	9,148	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		09/01/2020	Paydown		195,473	208,719	105,958	97,808		103,690		103,690		201,497		(6,025)	(6,025)	8,397	06/25/2037	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		09/15/2020	Paydown		87,500	87,500	83,549	84,229		3,271	680	3,271		87,500				2,951	06/15/2045	2FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		09/15/2020	Paydown		77,500	77,500	77,487	77,488		12		12		77,500				2,258	03/15/2048	2FE
95058X-AH-1	WEN 2019-1A A2II SEQ 4.080% 06/15/49		09/15/2020	Paydown		85,000	85,000	85,000	85,000						85,000				2,601	06/15/2049	2FE
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		09/01/2020	Paydown		338,158	338,158	337,748	337,697		461		461		338,158				6,868	12/20/2030	1FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		09/01/2020	Paydown		253,618	253,618	253,242	253,180		439		439		253,618				6,839	12/20/2030	1FE
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		09/05/2020	Redemption 99.9884		171,194	171,214	171,214	171,214		(20)		(20)		171,194				8,554	12/05/2020	1
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		09/05/2020	Redemption 99.9898		225,774	225,797	225,797	209,122		16,652		16,652		225,774				12,260	12/05/2020	1
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		09/05/2020	Redemption 100.0000		171,736	171,736	171,736	164,075		7,660		7,660		171,736				8,901	08/05/2021	1
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		09/15/2020	Redemption 100.0000		51,520	51,520	51,520	51,520						51,520				1,615	05/15/2047	1PL
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		09/15/2020	Redemption 100.0000		46,487	46,487	46,487	46,487						46,487				1,987	07/15/2029	2
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		09/15/2020	Redemption 100.0000		31,656	31,656	31,656	31,656						31,656				1,413	12/15/2032	2
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		09/15/2020	Redemption 100.0000		49,194	49,194	49,194	49,194						49,194				2,152	12/15/2030	2
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		09/15/2020	Redemption 100.0000		30,666	30,666	30,666	30,666						30,666				1,374	07/15/2034	2
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		09/15/2020	Redemption 100.0000		258,899	258,899	258,899	258,899						258,899				11,414	01/15/2035	2
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		09/15/2020	Redemption 100.0000		175,873	175,873	177,597	177,077		(1,204)		(1,204)		175,873				7,742	06/15/2037	1
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		09/15/2020	Redemption 100.0000		260,839	260,839	262,567	261,913		(1,075)		(1,075)		260,839				6,784	07/15/2030	2
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		09/15/2020			674,796	674,796	681,536	678,712		(3,916)		(3,916)		674,796				17,775	09/15/2027	2
96950F-AG-9	WILLIAMS COMPANIES INC SR UNSEC 4.125% 11/15/20		08/15/2020	Call 100.0000		15,000,000	15,000,000	14,998,650	14,999,871		92		92		14,999,963		37	37	464,063	11/15/2020	2FE
97181#-HF-3	WILMINGTON TR CO-SOO LINE RR SR-SEC 7.490% 01/15/21		07/15/2020	Redemption 100.0000		6,458,549	6,458,549	6,458,549	6,458,549						6,458,549				483,745	01/15/2021	1
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		09/30/2020	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				5,352	12/18/2034	1FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/10/2020	Redemption 100.0000		333,332	333,332	333,332	333,332						333,332				12,767	09/10/2045	1
98162C-AD-3	WORLD OMNI AUTOMOBILE LEASE SERIES 2018-B CLASS A3 3.190% 12/15/21		07/10/2020	THE TORONTO-DOMINION BANK		6,081,113	6,000,000	5,908,125			37,283		37,283		5,945,408		135,705	135,705	61,319	12/15/2021	1FE
98931Y-AC-7	ZEKELMAN INDUSTRIES INC 01/17/27		09/30/2020	Redemption 100.0000		12,075	12,075	11,740			335		335		12,075				149	01/17/2027	3FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		09/15/2020	Redemption 100.0000		213,591	213,591	214,659	214,413		(822)		(822)		213,591				7,005	11/15/2037	1
G9523#-AF-5	WEIR GROUP PLC-THE B-SR 4.270% 02/16/22		07/24/2020	SEAPORT GROUP		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				447,164	02/16/2022	3
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		09/30/2020	Redemption 100.0000		2,021,105	2,021,105	1,712,199	2,086,864					(374,665)	2,021,105	308,906		308,906	102,896	03/30/2024	2
218493-AA-2	CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34		09/30/2020	Redemption 100.0000		565,081	565,081	565,187	583,467					(18,280)	565,081	(105)		(105)	22,629	09/30/2034	2FE
218493-AB-0	CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34		07/07/2020	Redemption 100.0000		202	202	207	59,513		15,071		15,071	(74,377)	202	(4)		(4)	29,364	06/30/2034	2FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2020	Redemption 100.0000		755,159	755,159	798,524	758,490		23,715		23,715	16,319	755,159	(43,366)		(43,366)	30,067	01/31/2035	2FE
C0445#-AM-8	ARC RESOURCES LTD H-SR-UNSEC 3.810% 08/23/24	A	08/23/2020	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				304,800	08/23/2024	2
C1466#-AA-6	CPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	09/03/2020			226,882	226,882	226,882	226,882						226,882				12,274	03/03/2024	1
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24	D	07/29/2020	BARCLAYS BANK PLC		12,703,125	12,500,000	12,491,500	12,492,189		930		930		12,493,119		210,006	210,006	428,906	07/24/2024	2FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750%			Redemption 100.0000																	
00802#-AA-4	03/22/35	D	09/22/2020			197,131	197,131	197,131	197,131						197,131				11,335	03/22/2035	3FE
				Redemption 100.0000																	
02315Q-AA-6	AMBAC LSNI LLC SR SEC 6.000% 02/12/23	D	07/01/2020			8	8	8	8						8					02/12/2023	6*
	ANGLO AMERICAN CAPITAL CO.GUARNT 4.125%																				
034863-AG-5	09/27/22	D	09/14/2020	TENDER SALE		20,574,958	19,300,000	19,154,864	19,254,116		11,381		11,381		19,265,497		1,309,461	1,309,461	774,010	09/27/2022	2FE
	PACIFIC NATIONAL FINANCE CO.GUARNT 4.625%																				
04363U-AB-2	09/23/20	D	09/23/2020	Maturity		30,000,000	30,000,000	29,931,000	29,993,871		6,129		6,129		30,000,000				1,387,500	09/23/2020	2FE
059597-AE-4	BANCO GENERAL SA SR UNSEC 4.125% 08/07/27	D	07/29/2020	JP MORGAN SECURITIES		1,788,188	1,650,000	1,634,540	1,637,682		809		809		1,638,491		149,697	149,697	66,739	08/07/2027	2FE
	CGA CAPITAL CREDIT LEASE-BKD P SR-UNSEC			Redemption 100.0000																	
12728#-AA-2	3.721% 06/10/43	D	09/10/2020			191,657	191,657	191,657							191,657				596	06/10/2043	2Z
12805P-AE-6	CAI 2018-1A A SEQ 3.960% 02/25/43	D	09/25/2020	Paydown		6,516,667	6,516,667	6,514,637	6,514,851		1,815		1,815		6,516,667				192,844	02/25/2043	1FE
	CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I																				
17151D-AC-4	CLASS SUB 0.000% 01/23/32	D	07/23/2020	Capital Distribution		724,481		724,481	724,481						724,481					01/23/2032	6*
	CREDIT SUISSE NEW YORK SR UNSEC 4.375%																				
22546Q-AF-4	08/05/20	D	08/05/2020	Maturity		30,000,000	30,000,000	29,961,600	29,997,223		2,777		2,777		30,000,000				1,312,500	08/05/2020	1FE
	CREST 2002 1A C SEQ CDO-CRE CDO 7.000%																				
22608I-AC-1	05/27/36	D	07/01/2020	Paydown			(202,741)		(6,914)			(6,914)	6,914							05/27/2036	6*
	EMBRAER OVERSEAS LTD CO.GUARNT 5.696%																				
29081Y-AD-8	09/16/23	D	09/21/2020	TENDER SALE		5,354,705	5,417,000	5,292,289	5,361,764		9,821		9,821		5,371,585		(16,881)	(16,881)	314,552	09/16/2023	3FE
	EMPRESA NACIONAL DE PETR SR UNSEC 5.250%																				
29245J-AE-2	08/10/20	D	08/10/2020	Maturity		6,950,000	6,950,000	6,897,624	6,945,863		4,137		4,137		6,950,000				364,875	08/10/2020	2FE
	GALAXY CLO LTD 2018 27A B2 MEZ CDO-CF-CLO-HY																				
36320U-AL-4	4.193% 05/16/31	D	09/14/2020	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				520,631	05/16/2031	1FE
	GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950%																				
368266-AR-3	07/19/22	D	07/23/2020	Various		9,508,000	9,000,000	9,000,000	9,000,000						9,000,000		508,000	508,000	453,338	07/19/2022	2FE
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	09/21/2020	Paydown		1,220,816	1,220,816	1,208,704	1,209,998		10,818		10,818		1,220,816				54,937	09/21/2042	2FE
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	08/29/2020	Paydown		(603,799)	(603,799)	(603,799)	(603,799)						(603,799)					04/15/2026	2FE
	INVERSIONES LATIN AMERICA POWE 5.350%			Redemption 100.0000																	
46137N-AB-4	03/31/33	D	09/30/2020			1,111,980	1,111,980	1,111,980	1,111,980						1,111,980				59,491	03/31/2033	3FE
	JAMAICA MERCHANT VOUCHER RECEI SR 5.875%			Redemption 100.0000																	
470170-AB-7	07/08/22	D	07/05/2020			891,195	891,195	891,195	891,195						891,195				27,530	07/05/2022	3FE
	NAT COMMERCIAL BK JAMAICA LTD 5.625%			Redemption 100.0000																	
470170-AD-3	01/08/27	D	07/09/2020			614,128	614,128	614,128	614,128						614,128				25,909	01/08/2027	3FE
	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-			Redemption 100.0000																	
53566T-AA-9	UNSEC 4.737% 01/10/33	D	07/10/2020			173,550	173,550	173,550	173,550						173,550				6,166	01/10/2033	2FE
	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-			Redemption 100.0000																	
53566T-AB-7	UNSEC 4.737% 04/10/33	D	07/10/2020			132,994	132,994	132,994	132,994						132,994				4,725	01/10/2033	2FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	09/15/2020	Paydown		151,504	151,504	151,502	151,502		3		3		151,504				4,623	03/15/2044	1
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	09/15/2020	Paydown		175,452	175,452	175,446	175,446		6		6		175,452				4,740	05/15/2043	1
	NXP BV/NXP FUNDING LLC CO.GUARNT 4.625%																				
62947Q-AT-5	06/15/22	D	09/28/2020	Call 106.7986		34,175,558	32,000,000	32,000,000	32,000,000						32,000,000				3,339,002	06/15/2022	2FE
				Redemption 100.0000																	
62983P-AB-1	NAKILAT INC SECURED 6.267% 12/31/33	D	07/03/2020			(8)	(8)	(8)	(3,668)		3,660		3,660		(8)				5,412	12/31/2033	1FE
	OCTAGON INVESTMENT PARTNERS 25 SERIES 2015-1A																				
67575B-AL-3	CLASS AR 144A 1.072% 10/20/26	D	07/20/2020	Paydown		1,443,840	1,443,840	1,393,306			50,534		50,534		1,443,840				16,517	10/20/2026	1FE
	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720%			Redemption 100.0000																	
67576G-AC-1	12/01/22	D	09/01/2020			463,916	463,916	399,242	426,241		37,675		37,675		463,916				23,381	12/01/2022	5FE
	OCTAGON INVESTMENT PARTNERS 2018 1A A3B MEZ																				
67591Y-AG-4	CDO-CF-CLO-HY 4.500% 07/20/30	D	09/03/2020	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				195,625	07/20/2030	1FE
	OLEODUCTO CENTRAL SA SR UNSEC 4.000%																				
680617-AB-3	05/07/21	D	09/18/2020	Call 102.3029		9,386,291	9,175,000	9,150,865	9,169,822		2,704		2,704		9,172,526		2,474	2,474	528,338	05/07/2021	2FE
	PERRIGO FINANCE UNLIMITE CO.GUARNT 3.500%																				
71429M-AA-3	03/15/21	D	07/04/2020	Call 101.8330		4,247,454	4,171,000	4,167,163	4,170,022		406		406		4,170,428		572	572	193,648	03/15/2021	2FE
	PETROBRAS GLOBAL FINANCE CO.GUARNT 5.750%			AMHERST SECURITIES GROUP																	
71647N-AZ-2	02/01/29	D	09/10/2020	L.P.		2,263,000	2,000,000	1,968,040	1,972,236		1,664		1,664		1,973,900		289,100	289,100	128,736	02/01/2029	3FE
74951P-DF-2	RESIF 2004-C B3 SUB FLT 0.906% 09/10/36	D	09/10/2020	Paydown		36,957	44,586	17,629	9,524		28,492		28,492		38,015		(1,058)	(1,058)	499	09/10/2036	1FM
74951P-DG-0	RESIF 2004-C B4 SUB FLT 1.107% 09/10/36	D	09/12/2020	Paydown		(242,742)					(238,288)		(238,288)		(238,288)		(4,455)	(4,455)	2,046	09/10/2036	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 0.736% 03/10/37	D	08/10/2020	Paydown			13,902	4,713	4,925				79		5,004		(5,004)	(5,004)	141	03/10/2037	1FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	09/20/2020	Paydown		1,728,614	1,728,614	1,727,959	1,727,978		636		636		1,728,614				58,164	09/20/2053	1FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	09/20/2020	Paydown		183,619	183,619	183,570	183,937		(318)		(318)		183,619				5,867	09/20/2052	1FE
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	09/15/2020	Paydown		10,721	10,721	10,721	10,721						10,721				286	08/15/2042	1FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	08/01/2020	Paydown		1,967,076	1,967,076	1,967,076	1,967,076						1,967,076				59,012	08/01/2021	1PL
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	07/24/2020	Paydown					13,434		(13,434)		(13,434)						30,211	03/15/2044	2FE
87248R-AC-3	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32	D	07/20/2020	Capital Distribution		120,522		120,522	120,522						120,522					01/20/2032	6*
88167A-AF-8	TEVA PHARMACEUTICALS NE CO.GUARNT 4.100% 10/01/46	D	08/19/2020	GOLDMAN SACHS & COMPANY		2,655,000	3,000,000	2,690,220	2,706,837		3,541		3,541		2,710,378		(55,378)	(55,378)	109,333	10/01/2046	3FE
88315F-AE-1	TMCL 2017-2A A SEQ 3.520% 06/20/42	D	09/20/2020	Paydown		9,068,448	9,068,448	9,066,834	9,066,960		1,488		1,488		9,068,448				238,647	06/20/2042	1FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	09/15/2020	Paydown		114,219	114,219	114,214	114,215		4		4		114,219				3,407	05/17/2032	1FE
90261X-GD-8	UBS AG STAMFORD CT SR UNSEC 4.875% 08/04/20	D	08/04/2020	Maturity		50,000,000	50,000,000	49,890,500	49,991,944		8,056		8,056		50,000,000				2,437,500	08/04/2020	1FE
915328-BC-1	UPLND 2016 1A A1BR SEQ CDO-CF-CLO-HY 3.982% 04/20/31	D	08/19/2020	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				826,818	04/20/2031	1FE
928670-AB-4	VOLKSWAGEN INTL FIN NV CO.GUARNT 4.000% 08/12/20	D	08/12/2020	Maturity		25,000,000	25,000,000	24,776,250	24,983,506		16,494		16,494		25,000,000				1,000,000	08/12/2020	2FE
F5309#-AC-1	IPSOS SA B-SR-UNSEC 5.180% 09/28/20	D	09/28/2020	Maturity		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				2,072,000	09/28/2020	2PL
F8493#-AE-9	SODEXO B-SR 4.850% 03/29/21	D	07/08/2020	Call 103.0339		36,473,999	35,400,000	35,400,000	35,400,000						35,400,000				2,404,596	03/29/2021	1
F8493#-AF-6	SODEXO C-SR 4.950% 03/29/23	D	07/08/2020	Call 111.5103		9,210,748	8,260,000	8,260,000	8,260,000						8,260,000				1,267,623	03/29/2023	1
G0566*-AA-7	ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25	D	07/28/2020	Call 109.7600		18,878,715	17,200,000	17,200,000	17,200,000						17,200,000				2,117,965	06/30/2025	2FE
G0566*-AB-5	ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25	B	07/31/2020	Call 100.0000		36,526,952	36,526,952	36,752,137	31,896,368					4,855,769	36,526,952	(225,185)		(225,185)	736,650	06/30/2025	2FE
G0566*-AD-1	ARQIVA PP FINANCING PLC 2.561% 12/31/29	B	08/17/2020	Call 100.0000		15,453,575	15,453,575	15,679,875	16,751,068					(1,071,193)	15,453,575	(226,301)		(226,301)	289,746	12/31/2029	2FE
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT 3.150% 10/01/26	D	08/19/2020	GOLDMAN SACHS & COMPANY		4,535,875	5,000,000	4,986,700	4,990,957		773		773		4,991,730		(455,855)	(455,855)	140,000	10/01/2026	3FE
N6777#-AG-4	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 6.000% 03/30/24	D	09/30/2020	Redemption 100.0000		2,083,333	2,083,333	2,083,333	2,083,333						2,083,333				69,878	03/30/2024	3PL
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	07/30/2020	Redemption 100.0000		49,595	49,595	49,595	49,595						49,595				39,199	06/30/2034	2PL
P4000#-AA-1	ELETRANS SA SR-SEC 4.060% 12/28/37	D	08/28/2020	Redemption 100.0000		(94)	(94)	(94)	(11,979)		11,885		11,885		(94)				8,427	12/28/2037	1FE
P7354P-AA-2	OI SA CO.GUARNT 10.000% 07/27/25	D	07/24/2020	BCP SECURITIES LLC		1,384,730	1,463,000	1,217,948	1,612,768		(10,987)	383,833	(394,820)		1,217,948		166,782	166,782	143,455	07/27/2025	5FE
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	09/27/2020	Redemption 100.0000		135,316	135,316	135,316	135,316						135,316				3,836	06/27/2027	2FE
Q4436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	09/27/2020	Redemption 100.0000		69,626	69,626	75,515	69,636					5,880	69,626	(5,889)		(5,889)	2,418	06/27/2027	2FE
Q7677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.950% 07/02/40	B	08/20/2020	Redemption 100.0000		712,930	712,930	789,399	812,317					(22,918)	712,930	(76,469)		(76,469)	15,948	07/01/2040	1FE
Q8773#-AN-6	STOCKLAND FINANCE PTY LTD G-SR 5.240% 07/14/20	D	07/14/2020	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				524,020	07/14/2020	1FE
Q8852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 3.680% 12/24/34	B	07/01/2020	Redemption 100.0000		1,042,346	1,042,346	740,640	714,175		385,763		385,763	23,967	1,042,346	(81,560)		(81,560)	10,376	12/24/2034	5GI
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,316,673,971	3,264,455,469	3,190,040,850	2,970,046,841	1,551	25,193,255	47,228,485	(22,033,679)	3,340,502	3,214,152,917	(349,973)	34,952,537	34,602,564	186,929,675	XXX	XXX
00LX17-81-3	DILIGENT CORP Tranche B-8 DDTL-1 04/14/22		08/04/2020	Tax Free Exchange		427,202	435,269	426,564			638		638		427,202				4,635	04/14/2022	4Z
00LX18-50-9	DILIGENT CORP Tranche B-8 DDTL-2 04/14/22		08/04/2020	Tax Free Exchange		1,109,298	1,130,244	1,107,639			1,659		1,659		1,109,298				11,745	04/14/2022	4Z
00LX16-88-2	SPECTRIO LLC Term Loan B 09/15/23		09/30/2020	Redemption 100.0000		11,849	11,849	11,730			118		118		11,849				42	09/15/2023	4Z
00LX18-95-5	SYNDIGO LLC Fourth Amendment Incremental T 10/24/24		09/30/2020	Redemption 100.0000		16,956	16,956	16,787			170		170		16,956				204	10/24/2024	4Z
00LX15-99-9	DILIGENT CORPORATION Dollar Term Loan B-1 07/31/25		09/30/2020	Redemption 100.0000		140,450	140,450	139,229			1,221		1,221		140,450					07/31/2025	3Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
00LX18-52-6	ACCUPAC Initial Term Loan 01/16/26		09/30/2020	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				1,857	01/16/2026	3Z
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		09/30/2020	Redemption 100.0000		19,750	19,750	19,701	19,610		140		140		19,750				497	08/14/2025	3FE
00168N-AA-5	AMC BUYER LLC Term Loan 11/01/24		09/30/2020	Redemption 100.0000		44,750	44,750	44,302	44,072		678		678		44,750				2,729	11/01/2024	2PL
00173@-AA-7	AMC BUYER LLC Delayed Draw Term Loan 11/01/24		07/24/2020	Redemption 0.0000					(48)		48		48						373	11/01/2024	2PL
00186U-AB-5	A PLACE FOR MOM-INC. Term Loan 08/10/24		09/30/2020	Redemption 100.0000		60,016	60,016	59,763	59,840		175		175		60,016				1,879	08/10/2024	3PL
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		07/01/2020	Redemption 100.0000		101,211	101,211	73,294	71,583		29,628		29,628		101,211				2,821	07/01/2022	5FE
00488P-AL-9	ACRISURE LLC Term B 01/31/27		09/30/2020	Redemption 100.0000		34,093	34,093	34,023			69		69		34,093				914	01/31/2027	4FE
00866L-AB-2	Ahead Data Blue LLC Revolver 11/08/24		08/20/2020	Redemption 100.0000		4,384,615	4,384,615	4,340,769			43,846		43,846		4,384,615				133,335	11/08/2024	3PL
00866L-AC-0	Ahead Data Blue LLC Intial Term Loan 11/08/24		07/01/2020	Redemption 100.0000		50,000	50,000	49,500	49,508		492		492		50,000				1,756	11/08/2024	4PL
00887#-AA-2	AIM ACQUISITION LLC Initial Term Loan 12/02/25		09/30/2020	Redemption 100.0000		44,286	44,286	43,843	43,838		447		447		44,286				2,752	12/02/2025	3PL
00887#-AB-0	AIM ACQUISITION LLC Revolver 12/02/25		07/01/2020	Redemption 100.0000		2,285,714	2,285,714	2,285,714							2,285,714				38,778	12/02/2025	3PL
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		09/30/2020	Redemption 100.0000		52,614	52,614	52,734	52,689		(75)		(75)		52,614				1,327	04/04/2024	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		09/30/2020	Redemption 100.0000		63,625	63,625	63,046	57,345		548		548		63,625				2,409	07/12/2026	4FE
02079#-AB-4	ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 11/12/21		07/01/2020	Redemption 100.0000		12,375	12,375	12,375							12,375				309	11/12/2021	3Z
02152#-AA-6	Alternative Logistics Technolo Initial Term Loan 02/24/26		09/18/2020	Redemption 0.0000							648		648						813	02/24/2026	4Z
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		09/01/2020	MORGAN STANLEY & CO. INC.		7,670,561	10,938,301	10,933,160	10,934,754		1,279		1,279		10,936,033		(3,265,472)	(3,265,472)	216,065	10/10/2021	3FE
02474R-AH-6	ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27		09/30/2020	Redemption 100.0000		78,688	78,688	78,294	78,299		389		389		78,688				1,668	01/15/2027	4FE
03217F-AH-2	AMSPEC SERVICES INC Revolver 07/02/24		08/21/2020	Redemption 100.0000		781,538	781,538	781,538	158,046						781,538				13,086	07/02/2024	4PL
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		08/17/2020	Antares Capital LP		1,956,524	2,000,000	1,984,524	1,987,338		1,669		1,669		1,989,007		(32,483)	(32,483)	78,458	07/02/2024	4PL
03217F-AJ-8	AMSPEC SERVICES INC Term Loan 07/02/24		07/01/2020	Redemption 100.0000		60,577	60,577	60,108	60,193		384		384		60,577				2,376	07/02/2024	4PL
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		09/30/2020	Redemption 100.0000		78,181	78,181	78,181	78,181						78,181				2,943	09/23/2026	3FE
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26		07/01/2020	Redemption 100.0000		31,291	31,291	31,153	10,351		156		156		31,291					04/01/2026	3PL
04041E-AB-8	ARISE HLDGS INC First Lien Revolver 12/09/25		07/06/2020	Redemption 100.0000		5,000,000	5,000,000	4,950,000			50,000		50,000		5,000,000				74,879	12/09/2025	2PL
04041E-AC-6	ARISE HLDGS INC First Lien Initial Term Loan 12/09/25		09/30/2020	Redemption 100.0000		100,000	100,000	99,000	98,994		1,006		1,006		100,000				3,848	12/09/2025	2PL
040448-A*-3	NASCO HEALTHCARE INC Term Loan 06/30/21		09/30/2020	Redemption 100.0000		38,380	38,380	38,188	38,324		56		56		38,380				1,803	06/30/2021	4PL
04262B-AC-4	ARNOTT LLC Initial Term Loan 06/15/24		07/01/2020	Redemption 100.0000		14,071	14,071	13,931	13,972		99		99		14,071				488	06/15/2024	3PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24		07/01/2020	Redemption 100.0000		31,118	31,118	30,807	30,911		207		207		31,118				1,287	05/01/2024	3PL
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25		07/01/2020	Redemption 100.0000		13,645	13,645	13,509	13,547		98		98		13,645				610	05/01/2025	3PL
04621H-AN-3	ASSUREDPARTNERS INC Term B 02/11/27		09/30/2020	Redemption 100.0000		68,808	68,808	68,802			6		6		68,808				1,803	02/11/2027	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
04621H-AP-8	ASSUREDPARTNERS INC 02/13/27		09/30/2020	Redemption 100.0000		2,500	2,500	2,450			50		50		2,500				44	02/13/2027	4FE
04649V-AT-7	ASURION LLC ASURION LLC 08/04/22		09/30/2020	Redemption 100.0000		107,117	107,117	107,653	107,410		(292)		(292)		107,117				3,058	08/04/2022	4FE
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		09/30/2020	Redemption 100.0000		3,731	3,731	3,748	3,743		(12)		(12)		3,731				108	11/03/2023	4FE
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I Term Loan A 09/20/21		09/30/2020	Redemption 100.0000		95,127	95,127	94,192	95,041		86		86		95,127				1,526	09/20/2021	2FE
05333#-AC-7	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		09/30/2020	Redemption 100.0000		6,034	6,034	6,018			15		15		6,034				69	05/31/2021	2PL
05333#-AC-7	AUTOMOTIVE REMARKETING GROUP I Term Loan B 05/31/21		07/01/2020	Redemption 100.0000		6,034	6,034	6,018			15		15		6,034				43	05/31/2021	4Z
05365@-AA-4	AVETTA LLC Tranche B Term Loan 04/10/24		09/30/2020	Redemption 100.0000		48,132	48,132	47,893	47,827		305		305		48,132				2,599	04/10/2024	3PL
05365@-AC-0	AVETTA LLC Revolver 06/01/33		09/08/2020	Redemption 100.0000		975,610	975,610	975,610							975,610				17,565	06/01/2033	3PL
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		09/30/2020	Redemption 100.0000		28,908	28,908	28,914			(5)		(5)		28,908				509	07/31/2027	3FE
06646#-AD-5	BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25		07/01/2020	Redemption 100.0000		22,995	22,995	22,765	22,792		204		204		22,995				651	02/28/2025	3PL
07014Q-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		09/30/2020	Redemption 100.0000		195,000	195,000	193,050	193,710		1,290		1,290		195,000				7,800	09/25/2024	4FE
07367#-AA-6	BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/19/25		07/01/2020	Redemption 100.0000		7,500	7,500	7,425	7,428		72		72		7,500				228	07/19/2025	2PL
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		09/30/2020	Redemption 100.0000		32,500	32,500	32,478	32,484		16		16		32,500				751	01/02/2025	4FE
08511L-AQ-1	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		09/30/2020	Redemption 100.0000		50,219	50,219	50,128	50,017		201		201		50,219				1,548	11/07/2025	4FE
08579J-BE-1	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		09/30/2020	Redemption 100.0000		3,368	3,368	3,375	3,374		(7)		(7)		3,368				77	01/19/2024	3FE
08579J-BF-8	BERRY GLOBAL INC Term Y 07/01/26		09/30/2020	Redemption 100.0000		46,313	46,313	46,204			108		108		46,313				1,030	07/01/2026	3FE
09228H-AD-1	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Term Loan 04/08/26		07/01/2020	Redemption 100.0000		36,310	36,310	36,310	36,310						36,310				1,043	04/08/2026	3PL
10153K-AB-5	Boulder scientific Revolver 06/30/25		09/18/2020	Redemption 100.0000		750,000	750,000	750,000							750,000				14,713	06/30/2025	2PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		08/17/2020	DIRECT		1,183,246	1,200,996	1,188,986	1,189,757		1,129		1,129		1,190,886		(7,641)	(7,641)	36,680	12/31/2025	2PL
10153K-AC-3	Boulder scientific Initial Term Loan 12/31/25		07/01/2020	Redemption 100.0000		25,000	25,000	24,750	24,766		234		234		25,000				764	12/31/2025	2PL
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		09/29/2020	Redemption 100.0000		68,483	68,483	68,625	68,568		(85)		(85)		68,483				1,431	09/15/2023	3FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		09/30/2020	Redemption 100.0000		43,781	43,781	43,531	43,565		216		216		43,781				1,105	08/15/2025	4FE
10954B-AC-4	BRILLIO LLC Initial Term Loan 02/06/25		07/01/2020	Redemption 100.0000		22,279	22,279	22,056	22,082		197		197		22,279				686	02/06/2025	2PL
11132V-AP-4	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 01/22/27		09/30/2020	Redemption 100.0000		27,335	27,335	27,282			53		53		27,335				730	01/22/2027	4FE
11132V-AQ-2	BROADSTREET PARTNERS INC 01/27/27		09/30/2020	Redemption 100.0000		8,000	8,000	7,840			160		160		8,000				54	01/27/2027	4FE
11517#-AA-7	BROWN & JOSEPH LLC Initial Term Loan 06/20/24		09/30/2020	Redemption 100.0000		35,119	35,119	34,768	26,267		395		395		35,119				1,770	06/20/2024	3PL
12509N-AC-4	CDI ACQUISITIONCO INC Initial Term Loan 12/24/24		09/30/2020	Redemption 100.0000		93,750	93,750	92,813	92,800		950		950		93,750				3,324	12/24/2024	2PL
12541H-AR-4	CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23		09/30/2020	Redemption 100.0000		68,865	68,865	69,353	69,186		(322)		(322)		68,865				2,241	06/07/2023	4FE
12546F-AB-8	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25		09/30/2020	Redemption 100.0000		8,375	8,375	8,354	8,359		16		16		8,375				225	03/31/2025	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		09/30/2020	Redemption 100.0000		51,791	51,791	51,996	51,897		(106)		(106)		51,791				1,688	01/22/2023	4FE
14726@-AA-0	CASCADE DRILLING LP Term Loan A 02/22/21		07/01/2020	Redemption 100.0000		18,459	18,459	18,275	18,411		48		48		18,459				868	02/22/2021	4PL
14727@-AA-9	CASCADE DRILLING LP Term A-2 Loan 02/22/21		07/01/2020	Redemption 100.0000		16,128	16,128	16,039	16,102		26		26		16,128				731	02/22/2021	4PL
14727@-AB-7	CASCADE DRILLING LP Delayed Draw Term Loan - 2 02/19/21		07/01/2020	Redemption 100.0000		16,134	16,134	16,062	16,113		22		22		16,134				898	02/19/2021	4PL
14727@-AC-5	CASCADE DRILLING LP Delayed Draw Term Loan - 3 02/22/21		07/02/2020	Redemption 100.0000		32,289	32,289	32,289	32,289						32,289				1,310	02/22/2021	4PL
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		09/30/2020	Redemption 100.0000		500,393	500,393	500,188	500,278		115		115		500,393				7,576	03/01/2024	4FE
16706E-AC-6	CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP 07/31/22		09/30/2020	Redemption 100.0000		53,262	53,262	53,245	53,258		3		3		53,262				1,967	07/31/2022	4FE
18271*-AA-2	CLARUS GLASSBOARDS LLC Term Loan A 06/06/24		07/03/2020	Redemption 100.0000		(202,915)	(202,915)	(201,805)	(203,065)		150		150		(202,915)				476	06/06/2024	3PL
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		09/30/2020	Redemption 100.0000		33,586	33,586	33,572	33,575		11		11		33,586				648	06/28/2024	3FE
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		09/30/2020	Redemption 100.0000		73,125	73,125	72,759	72,868		257		257		73,125				2,385	09/28/2024	4FE
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		08/17/2020	DIRECT		1,967,640	2,000,000	1,980,000	1,979,260		7,126		7,126		1,986,386		(18,746)	(18,746)	81,856	06/18/2024	3PL
20007*-AA-9	COMAR HLDG CO LLC Term Loan 06/18/24		09/30/2020	Redemption 100.0000		32,398	32,398	32,074	32,062		336		336		32,398				1,707	06/18/2024	3PL
20007*-AC-5	COMAR HLDG CO LLC Revolver 06/18/24		07/31/2020	Redemption 100.0000		744,681	744,681	744,681							744,681				18,054	06/18/2024	3PL
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan 06/18/24		09/30/2020	Redemption 100.0000		2,540	2,540	2,515			25		25		2,540				120	06/18/2024	3PL
20007*-AD-3	COMAR HLDG CO LLC First Amendment Term Loan 06/18/24		07/01/2020	Redemption 100.0000		2,540	2,540	2,515			25		25		2,540				78	06/18/2024	4Z
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		09/30/2020	Redemption 100.0000		37,063	37,063	36,692	36,715		347		347		37,063				1,138	04/04/2026	4FE
20467@-AA-0	Complex Legal Services Inc Revolver 02/07/25		08/25/2020	Redemption 100.0000		1,375,000	1,375,000	1,361,250			13,750		13,750		1,375,000				42,862	02/07/2025	3PL
20467@-AB-8	Complex Legal Services Inc Initial Term Loan 02/07/26		09/30/2020	Redemption 100.0000		38,000	38,000	37,620			380		380		38,000				1,575	02/07/2026	3PL
20467@-AB-8	Complex Legal Services Inc Initial Term Loan 02/07/26		07/01/2020	Redemption 100.0000		38,000	38,000	37,620			380		380		38,000				1,117	02/07/2026	3Z
21718@-AB-3	COP GNAP HLDGS-INC. Term Loan A 11/01/24		07/01/2020	Redemption 100.0000		2,361	2,361	2,338	2,335		26		26		2,361				77	11/01/2024	3PL
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		09/30/2020	Redemption 100.0000		193,303	193,303	192,509			792		792		193,303				4,469	08/21/2025	3FE
23340D-AP-7	DTZ US BORROWER LLC TERM B 08/21/25		09/12/2020	Redemption 100.0000		(2,447)	(2,447)	(2,437)			792		792		(2,447)				3,029	08/21/2025	4Z
23918V-AY-0	DAVITA INC Term B 08/12/26		09/30/2020	Redemption 100.0000		38,722	38,722	38,305			417		417		38,722				570	08/12/2026	3FE
24022B-AD-1	DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25		09/30/2020	Redemption 100.0000		5,321	5,321	5,255	5,257		64		64		5,321				229	10/01/2025	2PL
24736C-BM-5	Delta air lines TERM B 04/27/23		09/30/2020	Redemption 100.0000		3,938	3,938	3,819			118		118		3,938				101	04/27/2023	2FE
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		09/30/2020	Redemption 100.0000		24,625	24,625	24,502	24,507		118		118		24,625				777	08/24/2026	3FE
25403#-AB-2	DILIGENT CORP Initial Term Loan 04/14/22		08/04/2020	Tax Free Exchange		22,839,298	22,931,846	22,643,733	22,802,496		36,803		36,803		22,839,298				1,409,316	04/14/2022	3PL
25403#-AD-8	DILIGENT CORP Tranche B-2 Loan 04/14/22		08/04/2020	Tax Free Exchange		5,367,037	5,390,463	5,329,667	5,331,694		8,005		8,005		5,367,037				232,738	04/14/2022	3PL
25403#-AE-6	DILIGENT CORP Tranche B-3 Term Loan 04/14/22		08/04/2020	Tax Free Exchange		5,588,899	5,619,441	5,549,198	5,578,506		10,393		10,393		5,588,899				236,147	04/14/2022	3PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
25403#-AF-3	DILIGENT CORP Tranche B-1 Term Loan 04/14/22		08/04/2020	Tax Free Exchange		2,822,938	2,843,634	2,821,241	1,723,979		1,696		1,696		2,822,938				86,830	04/14/2022	3PL
25403#-AG-1	DILIGENT CORP Tranche B-4 Delayed Draw Term 04/14/22		07/01/2020	Redemption 100.0000		3,208	3,208	3,208	3,208						3,208				131	04/14/2022	3PL
25403#-AG-1	DILIGENT CORP Tranche B-4 Delayed Draw Term 04/14/22		08/04/2020	Tax Free Exchange		1,258,324	1,258,324	1,258,324	1,258,324						1,258,324				59,478	04/14/2022	3PL
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		09/30/2020	Redemption 100.0000		55,000	55,000	55,030	55,022		(22)		(22)		55,000				1,868	07/19/2024	4FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/30/2020	Redemption 100.0000		47,660	47,660	46,878	35,768		764		764		47,660				1,446	03/06/2025	4FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		09/30/2020	Redemption 100.0000		59,000	59,000	58,410	58,484		516		516		59,000				2,348	04/08/2024	3PL
26924@-AC-0	E-TECHNOLOGIES GROUP LLC Revolver 04/08/24		09/30/2020	Redemption 100.0000		3,000,000	3,000,000	3,000,000	440,000						3,000,000				87,951	04/08/2024	3PL
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		09/30/2020	Redemption 100.0000		22,938	22,938	22,957	22,952		(14)		(14)		22,938				462	10/02/2024	3FE
28047H-AC-2	EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24		09/30/2020	Redemption 100.0000		99,708	99,708	99,313	99,429		279		279		99,708				3,285	09/08/2024	3PL
28414B-AF-3	ELANCO ANIMAL HEALTH INC TERM B 08/01/27		09/25/2020	Redemption 100.0000		361,404	361,404	354,854			6,550		6,550		361,404				892	08/01/2027	2FE
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		08/17/2020	DIRECT		1,182,681	1,221,000	1,214,895	1,214,214		2,227		2,227		1,216,441		(33,760)	(33,760)	44,902	11/05/2024	2Z
28656L-AN-1	ELIASSEN GROUP LLC Initial Term B Loan 11/05/24		09/30/2020	Redemption 100.0000		4,510	4,510	4,488	4,485		25		25		4,510				185	11/05/2024	2Z
29273P-AB-9	ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23		09/30/2020	Redemption 100.0000		7,409	7,409	7,409	7,409						7,409				302	08/18/2023	3PL
29273P-AC-7	ENDO PARENT INC Initial Term Loan 08/18/23		09/30/2020	Redemption 100.0000		12,850	12,850	12,722	12,776		74		74		12,850				524	08/18/2023	3PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23		07/01/2020	Redemption 100.0000		10,604	10,604	10,604							10,604				142	08/18/2023	3PL
29788#-AD-5	E2OPEN LLC SR-UNSEC 11/26/24		08/31/2020	Redemption 100.0000		75,000	75,000	74,250	74,300		700		700		75,000				4,170	11/26/2024	3PL
30065F-AH-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		09/30/2020	Redemption 100.0000		26,438	26,438	26,667	26,577		(139)		(139)		26,438				911	07/27/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		09/30/2020	Redemption 100.0000		4,000	4,000	3,990	3,993		7		7		4,000				129	08/05/2024	4FE
31560H-AC-3	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		09/30/2020	Redemption 100.0000		49,812	49,812	49,563	49,643		170		170		49,812				2,307	05/22/2024	4FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		09/30/2020	Redemption 100.0000		6,125	6,125	6,110	6,113		12		12		6,125				176	03/28/2025	4FE
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		09/30/2020	Redemption 100.0000		158,750	158,750	158,414	158,414		336		336		158,750				4,831	10/01/2025	4FE
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23		09/28/2020	Redemption 100.0000		806,091	806,091	805,245	805,594		497		497		806,091				29,629	12/31/2023	4FE
34965#-AA-6	Fortune International LLC Revolver 01/17/25		07/01/2020	Redemption 100.0000		2,619,048	2,619,048	2,599,223			19,825		19,825		2,619,048				17,459	01/17/2025	2Z
34965#-AB-4	Fortune International LLC Initial Term Loan 01/17/26		09/25/2020	Redemption 100.0000		25,000	25,000	24,750			250		250		25,000				962	01/17/2026	2PL
34965#-AB-4	Fortune International LLC Initial Term Loan 01/17/26		07/01/2020	Redemption 100.0000		25,000	25,000	24,750			250		250		25,000				629	01/17/2026	2Z
34965#-AC-2	Fortune International LLC Delayed Draw Term Loan 01/17/26		09/25/2020	Redemption 100.0000		12,500	12,500	12,375			125		125		12,500				302	01/17/2026	2PL
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		09/30/2020	Redemption 100.0000		75,318	75,318	74,583	74,714		604		604		75,318				2,699	11/10/2023	3PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP Delayed Draw 11/10/23		07/01/2020	Redemption 100.0000		26,701	26,701	26,677	26,634		68		68		26,701				870	11/10/2023	3PL
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 11/10/20		08/29/2020	CHURCHILL CLO I		(636,646)	(643,077)	(636,646)	(642,097)						(642,097)		5,450	5,450		11/10/2020	3PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
35645@-AA-3	FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 11/10/20		09/30/2020	Redemption 100.0000		23,281	23,281	23,048	23,220		60		60		23,281				588	11/10/2020	3PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/20		09/22/2020	CHURCHILL CLO I		(4,940,708)	(4,975,568)	(4,926,491)	(4,965,450)						(4,965,450)		24,742	24,742		11/10/2020	3PL
35645@-AC-9	FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/20		07/01/2020	Redemption 100.0000		25,695	25,695	25,438	25,651		44		44		25,695				492	11/10/2020	3PL
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 11/10/20		07/31/2020	ANTARES		(6,015,240)	(6,076,000)	(6,015,240)	(6,060,513)						(6,060,513)		45,273	45,273		11/10/2020	3PL
35645@-AD-7	FREEDOM US ACQUISITION CORP Second Amendment Incremental T 11/10/20		07/01/2020	Redemption 100.0000		31,000	31,000	30,690	30,921		79		79		31,000					11/10/2020	3PL
36258C-AB-2	GSP HLDGS LLC Revolver 11/06/25		08/20/2020	Redemption 100.0000		2,000,000	2,000,000	1,980,000	198,008		19,992		19,992		2,000,000				64,907	11/06/2025	3PL
36258C-AC-0	GSP HLDGS LLC Initial Term Loan 11/06/25		09/30/2020	Redemption 100.0000		9,500	9,500	9,305	9,309		191		191		9,500				529	11/06/2025	3PL
365556-AU-3	INGERSOLL-RAND CO TERM B 02/28/27		09/30/2020	Redemption 100.0000		29,750	29,750	29,713			37		37		29,750				369	02/28/2027	3FE
365556-AW-9	GARDNER DENVER INC 02/28/27		09/30/2020	Redemption 100.0000		4,125	4,125	4,063			62		62		4,125				28	02/28/2027	3FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24		09/30/2020	Redemption 100.0000		87,339	87,339	87,732	87,613		(274)		(274)		87,339				2,308	04/01/2024	4FE
37233#-AC-1	PRECISION AVIATION GROUP INC Term A Loan 07/24/24		09/30/2020	Redemption 100.0000		88,161	88,161	87,485	70,371		537		537		88,161				3,110	07/24/2024	3PL
37233#-AD-9	PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/24/24		07/01/2020	Redemption 100.0000		6,311	6,311	6,248			63		63		6,311				182	07/24/2024	3PL
37244#-AA-2	GENSERVE LLC Term A Loan 04/12/24		09/30/2020	Redemption 100.0000		42,500	42,500	42,500	42,392		108		108		42,500				2,333	04/12/2024	3PL
37244#-AB-0	GENSERVE LLC Delayed Draw Term Loan 04/12/24		09/30/2020	Redemption 100.0000		18,695	18,695	18,695	7,312		18		18		18,695				708	04/12/2024	3PL
37244#-AC-8	GENSERVE LLC Revolver 02/25/33		09/11/2020	Redemption 100.0000		500,000	500,000	500,000							500,000				8,625	02/25/2033	3PL
37249U-AU-0	GENTIVA HEALTH SERVICES Gentiva Health Services INC 07/02/25		09/30/2020	Redemption 100.0000		53,656	53,656	53,269			387		387		53,656				1,489	07/02/2025	4FE
38216@-AB-4	GOOD2GROW LLC SR-UNSEC 11/16/24		08/18/2020	Redemption 100.0000		1,335,216	1,335,216	1,321,864	1,323,998		11,218		11,218		1,335,216				43,851	11/16/2024	3PL
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		09/30/2020	Redemption 100.0000		108,820	108,820	110,044	108,407		413		413		108,820				5,165	12/17/2021	4FE
38742E-AD-4	SCS HOLDINGS I INC TERM 07/03/26		09/30/2020	Redemption 100.0000		30,099	30,099	30,029			70		70		30,099				835	07/03/2026	4FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		08/28/2020	Redemption 100.0000		1,297,172	1,297,172	1,300,622	1,299,797		(2,626)		(2,626)		1,297,172				25,697	10/21/2024	3FE
42206J-AT-9	HD SUPPLY INC HD SUPPLY INC 10/17/23		09/30/2020	Redemption 100.0000		4,875	4,875	4,851	4,856		19		19		4,875				94	10/17/2023	3FE
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		09/30/2020	Redemption 100.0000		61,022	61,022	61,077	49,075		72		72		61,022				1,460	08/03/2025	4FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		09/30/2020	Redemption 100.0000		37,320	37,320	36,767	36,846		474		474		37,320				1,491	04/25/2025	4FE
44332E-AT-3	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		09/30/2020	Redemption 100.0000		5,625	5,625	5,541	5,542		83		83		5,625				263	04/25/2025	4FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		09/30/2020	Redemption 100.0000		880,500	880,500	883,332	882,648		(2,148)		(2,148)		880,500				17,342	08/01/2024	3FE
45012#-AA-5	ISC PURCHASER LLC SR-UNSEC 07/11/25		09/30/2020	Redemption 100.0000		37,500	37,500	37,031	37,060		440		440		37,500				1,816	07/11/2025	3PL
45173J-AK-0	II-VI INC II-VI INC 09/24/26		07/09/2020	Redemption 100.0000		12,058,875	12,058,875	11,947,591	11,953,738		105,137		105,137		12,058,875				291,277	09/24/2026	4FE
45249#-AB-8	IMAGE INTERNATIONAL INTEMEDIAT First Amendment Inc Term loan 03/06/25		07/01/2020	Redemption 100.0000		35,127	35,127	34,775			351		351		35,127				719	03/06/2025	3Z
45249#-AC-6	ImageFirst Holdings LLC Revolver 10/25/24		07/01/2020	Redemption 100.0000		1,669,485	1,669,485	1,652,790			16,695		16,695		1,669,485				28,829	10/25/2024	4Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		09/30/2020	Redemption 100.0000		33,750	33,750	33,927	33,878		(128)		(128)		33,750				708	03/31/2024	3FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC DDTL - 1 07/16/24		07/01/2020	Redemption 100.0000		41,563	41,563	41,386	35,265		142		142		41,563				1,988	07/16/2024	3PL
45719@-AB-1	INHANCE TECHNOLOGIES HLDGS LLC Delayed Draw Term Loan 07/16/24		09/24/2020	Redemption 100.0000		(2,462,371)	(2,462,371)	(2,462,371)	(1,080,647)						(2,462,371)					07/16/2024	3PL
45719@-AB-1	INHANCE TECHNOLOGIES HLDGS LLC Delayed Draw Term Loan 07/16/24		07/01/2020	Tax Free Exchange		2,462,371	2,462,371	2,462,371	1,080,647						2,462,371				41,287	07/16/2024	3PL
45781B-AG-0	INOVALON HOLDINGS INC Term B1 04/02/25		07/01/2020	Redemption 100.0000		99,375	99,375	98,232			1,143		1,143		99,375				1,330	04/02/2025	4FE
45836*-AB-1	Integrity Marketing Acquisitio Amendment No 2 Delayed Draw Te 08/06/25		09/30/2020	Redemption 100.0000		84,475	84,475	83,208			1,267		1,267		84,475				1,035	08/06/2025	3PL
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		09/30/2020	Redemption 100.0000		20,638	20,638	20,473	20,497		141		141		20,638				550	06/28/2025	4FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		09/30/2020	Redemption 100.0000		56,059	56,059	55,845	55,885		174		174		56,059				1,583	08/18/2022	4FE
47630E-AB-4	JENSEN HUGHES INC Delayed Draw Term Loan 12/06/21		07/01/2020	Redemption 100.0000		3,760	3,760	3,760	3,760						3,760				77	12/06/2021	3PL
47630E-AD-0	JENSEN HUGHES INC Term Loan 03/22/24		07/01/2020	Redemption 100.0000		20,506	20,506	20,301	20,185		320		320		20,506				419	03/22/2024	3PL
47630E-AE-8	JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24		07/01/2020	Redemption 100.0000		7,392	7,392	7,324	7,341		51		51		7,392				151	03/22/2024	3PL
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		07/01/2020	Redemption 100.0000		6,247	6,247	6,247	6,247						6,247				128	03/22/2024	3PL
48268J-AC-8	KSLB HLDGS LLC Initial Term Loan 07/30/25		08/17/2020	DIRECT		2,612,397	2,650,512	2,624,007	2,328,437		2,485		2,485		2,630,435		(18,037)	(18,037)	98,643	07/30/2025	3PL
48283*-AA-5	KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25		09/30/2020	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				1,753	01/28/2025	2PL
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		09/30/2020	Redemption 100.0000		10,601	10,601	10,554	10,556		45		45		10,601				228	09/19/2026	4FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22		09/30/2020	Redemption 100.0000		44,802	44,802	44,711	44,760		42		42		44,802				1,441	08/01/2022	4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/29/22		09/30/2020	Redemption 100.0000		10,700	10,700	10,678	10,582		118		118		10,700				344	07/29/2022	4FE
48881#-AB-5	KENE ACQUISITION INC First Lien Term B Loan 08/08/26		09/30/2020	Redemption 100.0000		12,321	12,321	12,260	12,262		59		59		12,321				559	08/08/2026	3PL
48881#-AC-3	KENE ACQUISITION INC First Lien Delayed Draw Term L 08/08/26		09/30/2020	Redemption 100.0000		2,052	2,052	2,052							2,052				65	08/08/2026	3PL
48881#-AD-1	KENE ACQUISITION INC First Lien Initial Revolver 08/08/24		08/18/2020	Redemption 100.0000		812,500	812,500	812,500							812,500				17,436	08/08/2024	3PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		09/30/2020	Redemption 100.0000		25,188	25,188	25,137	25,145		43		43		25,188				822	09/08/2025	4FE
50219N-AC-5	LSCS HLDGS INC First Lien Initial Term Loan 03/12/25		09/30/2020	Redemption 100.0000		9,977	9,977	9,927	9,937		39		39		9,977				429	03/12/2025	4FE
50219N-AE-1	LSCS HLDGS INC First Lien Delayed Draw Term L 03/12/25		09/30/2020	Redemption 100.0000		2,790	2,790	2,790	2,790						2,790				120	03/12/2025	4FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		09/30/2020	Redemption 100.0000		21,672	21,672	21,672	21,672						21,672				501	03/24/2025	4FE
53631Q-AC-2	LIQUI-BOX HLDGS INC Initial Term Loan 02/26/27		09/30/2020	Redemption 100.0000		98,813	98,813	97,830			982		982		98,813				2,707	02/26/2027	5FE
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		09/30/2020	Redemption 100.0000		2,565	2,565	2,575	2,575		(10)		(10)		2,565				49	02/01/2026	3FE
55316H-AB-1	GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26		09/30/2020	Redemption 100.0000		27,313	27,313	26,963	22,201		349		349		27,313				631	12/30/2026	3FE
55357G-AF-4	MSHC INC Initial Term Loan (First Lien) 12/31/24		09/30/2020	Redemption 100.0000		53,673	53,673	53,570	53,592		81		81		53,673				1,979	12/31/2024	3PL
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		09/15/2020	Redemption 100.0000		30,000	30,000	30,225	30,139		(139)		(139)		30,000				881	07/05/2023	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
55936#-AA-7	TRUMP CARD HLDGS LLC Term Loan A 04/21/22		09/30/2020	Redemption 100.0000		22,956	22,956	22,727	22,805		150		150		22,956				1,639	04/21/2022	2PL
56377@-AA-3	MANNA PRO PRODUCTS LLC Term Loan 12/08/23		08/17/2020	DIRECT		1,940,658	2,000,000	1,970,000	1,978,700		3,312		3,312		1,982,012		(41,354)	(41,354)	86,286	12/08/2023	3PL
56377@-AA-3	MANNA PRO PRODUCTS LLC Term Loan 12/08/23		09/30/2020	Redemption 100.0000		62,580	62,580	61,641	61,914		666		666		62,580				3,424	12/08/2023	5PL
56377@-AB-1	MANNA PRO PRODUCTS LLC Delayed Draw Term Loan 12/08/23		09/30/2020	Redemption 100.0000		13,542	13,542	13,542	13,542						13,542				745	12/08/2023	5PL
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 03/31/26		08/17/2020	DIRECT		1,955,808	2,000,000	1,980,000	1,778,263		1,352		1,352		1,982,903		(27,095)	(27,095)	75,718	03/31/2026	3PL
58174@-AA-4	MCKISSOCK LLC Closing Date Term Loan 03/31/26		09/30/2020	Redemption 100.0000		77,796	77,796	77,018	69,171		718		718		77,796				3,547	03/31/2026	3PL
58174@-AB-2	MCKISSOCK LLC Delayed Draw Term Loan 05/01/25		07/01/2020	Redemption 100.0000		6,373	6,373	6,373							6,373				247	05/01/2025	3PL
60315G-AD-0	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21		07/25/2020	Redemption 0.0000																05/07/2021	3FE
60315G-AF-5	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 02/14/24		09/30/2020	Redemption 100.0000		1,106,993	1,106,993	1,116,679	1,113,031		(6,038)		(6,038)		1,106,993				22,344	02/14/2024	3FE
605024-AQ-1	MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24		09/03/2020	Redemption 100.0000		4,672,852	4,672,852	4,672,852	4,672,852						4,672,852				114,284	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		09/30/2020	Redemption 100.0000		82,750	82,750	82,323	82,432		318		318		82,750				2,542	11/29/2024	4FE
60725#-AA-2	MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25		09/30/2020	Redemption 100.0000		237,342	237,342	236,155	235,748		1,594		1,594		237,342				8,369	03/04/2025	4PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		09/30/2020	Redemption 100.0000		21,125	21,125	21,020	21,023		102		102		21,125				529	08/28/2026	3FE
62890H-AC-9	NS412 LLC Term Loan A 05/06/25		09/30/2020	Redemption 100.0000		41,250	41,250	40,838	40,873		377		377		41,250				2,320	05/06/2025	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22		08/17/2020	DIRECT		1,952,828	2,000,000	2,000,000	2,000,000						2,000,000		(47,172)	(47,172)	77,435	02/01/2022	3PL
62898@-AB-9	NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22		08/14/2020	Redemption 100.0000		22,984	22,984	22,984	22,984						22,984				791	02/01/2022	3PL
62898@-AC-7	NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan 02/01/22		08/14/2020	Redemption 100.0000		136,495	136,495	136,495	136,495						136,495				4,698	02/01/2022	3PL
62910P-AF-0	NFP CORP TERM B 02/03/27		09/30/2020	Redemption 100.0000		69,027	69,027	68,424			603		603		69,027				1,698	02/03/2027	4FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		09/30/2020	Redemption 100.0000		12,450	12,450	12,388	12,397		53		53		12,450				519	10/01/2025	4PL
62922E-AB-0	NJEYE LLC Revolver 09/14/24		07/01/2020	Redemption 100.0000		3,311,333	3,311,333	3,311,333	1,103,778						3,311,333				65,985	09/14/2024	2PL
62922E-AC-8	NJEYE LLC Term Loan 09/14/24		07/01/2020	Redemption 100.0000		25,000	25,000	24,750	18,965		214		214		25,000				594	09/14/2024	2PL
62922E-AD-6	NJEYE LLC Delayed Draw Term Loan 09/16/24		07/17/2020	Redemption 100.0000		(5,978,643)	(5,978,643)	(5,978,643)	(2,490,081)						(5,978,643)				(4,534)	09/16/2024	2PL
62922E-AD-6	NJEYE LLC Delayed Draw Term Loan 09/16/24		07/01/2020	Tax Free Exchange		5,978,643	5,978,643	5,978,643	2,490,081						5,978,643				51,111	09/16/2024	2PL
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		09/30/2020	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				1,180	10/31/2024	3PL
62931*-AD-6	NMC Skincare Intermediate Hold 2020 Incremental Term Loan 10/31/24		07/01/2020	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				811	10/31/2024	3Z
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24		07/01/2020	Redemption 100.0000		27,750	27,750	27,611	27,658		92		92		27,750				1,042	06/02/2024	4
64029B-AD-0	LES ALIMENTS MULTIBAR INC. Refinancing Term A-2 Loan 12/23/21		07/01/2020	Redemption 100.0000		5,182	5,182	5,176	5,179		3		3		5,182				156	12/23/2021	4FE
64029B-AE-8	LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/21		07/01/2020	Redemption 100.0000		12,687	12,687	12,671	12,679		8		8		12,687				382	12/23/2021	4FE
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		08/06/2020	Redemption 100.0000		277,154	277,154	277,617	277,500		(346)		(346)		277,154				6,970	08/08/2024	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
64127U-AY-3	NEUSTAR INC NEUSTAR INC 08/08/24		08/10/2020	Redemption 100.0000		1,008,027	1,008,027	987,867	990,268		17,760		17,760		1,008,027				30,553	08/08/2024	4FE
64431#-AB-7	NEW ERA TECHNOLOGY INC Initial Term Loan 09/24/25		09/30/2020	Redemption 100.0000		15,000	15,000	14,925	14,928		72		72		15,000				575	09/24/2025	2PL
64431#-AC-5	NEW ERA TECHNOLOGY INC Delayed Draw Term Loan (09/19) 09/24/25		07/01/2020	Redemption 100.0000		2,160	2,160	2,149	2,150		10		10		2,160				68	09/24/2025	2PL
64556R-AB-0	New ILC Dover Inc REVOLVING CREDIT COMMITMENT 02/02/26		09/30/2020	Redemption 100.0000		1,423,729	1,423,729	1,410,102			13,627		13,627		1,423,729				23,170	02/02/2026	4PL
64556R-AD-6	New ILC Dover Inc Initial Term Loan 01/31/26		09/30/2020	Redemption 100.0000		46,564	46,564	46,105			459		459		46,564				1,811	01/31/2026	4PL
65340M-AN-3	NIACET CORP SR-UNSEC 02/01/24		09/24/2020	Redemption 100.0000		165,000	165,000	163,350	163,938		1,062		1,062		165,000				6,367	02/01/2024	2PL
65957#-AA-0	NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24		09/30/2020	Redemption 100.0000		37,500	37,500	37,125	37,182		318		318		37,500				1,958	01/23/2024	3PL
65957#-AB-8	NORTH HAVEN CS ACQUISITION INC Revolver 01/23/25		09/24/2020	Redemption 100.0000		7,000,000	7,000,000	7,000,000							7,000,000				223,611	01/23/2025	3PL
65957#-AC-6	NORTH HAVEN CS ACQUISITION INC First Incremental Term Loan 01/23/25		09/30/2020	Redemption 100.0000		20,340	20,340	20,137			203		203		20,340				522	01/23/2025	3PL
65960C-AC-8	NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25		09/30/2020	Redemption 100.0000		24,569	24,569	24,323	24,337		232		232		24,569				1,190	06/06/2025	4PL
65960C-AD-6	NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25		07/01/2020	Redemption 100.0000		2,121	2,121	2,099	1,406		21		21		2,121				44	06/06/2025	4PL
66573E-AC-1	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		08/17/2020	CHURCHILL ASSET MGMT/AGENCY		869,576	919,554	911,537	910,243		3,130		3,130		913,373		(43,797)	(43,797)	44,000	03/28/2025	3PL
66573E-AC-1	NORTHERN STAR INDUSTRIES INC First Lien Initial Tranche B T 03/28/25		09/30/2020	Redemption 100.0000		14,856	14,856	14,726	14,705		150		150		14,856				957	03/28/2025	3PL
67103*-AA-3	ONS MSO, LLC First Lien Initial Term Loan 07/08/25		07/01/2020	Redemption 100.0000		25,000	25,000	24,750	24,766		234		234		25,000				1,074	07/08/2025	2PL
67103*-AB-1	ONS MSO, LLC First Lien Revolver 07/08/24		09/28/2020	Redemption 100.0000		2,000,000	2,000,000	2,000,000							2,000,000				49,936	07/08/2024	2PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		09/30/2020	Redemption 100.0000		14,375	14,375	14,357	14,361		14		14		14,375				667	10/10/2024	4FE
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		09/30/2020	Redemption 100.0000		8,688	8,688	8,666	8,666		22		22		8,688				184	09/19/2026	3FE
68248K-AC-8	ONE WORLD FITNESS PFF LLC Initial Term Loan 11/26/25		09/30/2020	Redemption 100.0000		49,471	49,471	48,976	49,014		456		456		49,471				2,286	11/26/2025	3PL
68276Q-AB-2	ONEX SCHUMACHER FINANCE ONEX TSG INTERMEDIATE CO 07/29/22		09/30/2020	Redemption 100.0000		61,419	61,419	61,047	61,197		223		223		61,419				2,382	07/29/2022	4FE
68558U-AC-0	ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24		07/01/2020	Redemption 100.0000		9,898	9,898	9,903	9,903		(5)		(5)		9,898				309	10/21/2024	2PL
68558U-AD-8	ORBIT PURCHASER LLC Initial Term Loan 10/21/24		07/01/2020	Redemption 100.0000		33,938	33,938	33,663	33,709		228		228		33,938				1,059	10/21/2024	2PL
69012B-AB-2	OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/27/24		09/30/2020	Redemption 100.0000		33,855	33,855	33,730	33,759		96		96		33,855				1,464	03/27/2024	5FE
69315J-AC-7	PAI HOLDCO INC SR-UNSEC 01/05/25		09/30/2020	Redemption 100.0000		80,715	80,715	80,363	80,267		448		448		80,715				3,479	01/05/2025	5PL
69315J-AD-5	PAI HOLDCO INC Delayed Draw Term Loan 01/05/25		09/30/2020	Redemption 100.0000		27,412	27,412	27,412	27,412						27,412				958	01/05/2025	5PL
69323#-AA-9	PromptCare Companies Inc (The) Revolver 12/30/25		07/24/2020	Redemption 100.0000		327,869	327,869	324,590			3,279		3,279		327,869				8,451	12/30/2025	3Z
69323#-AB-7	PromptCare Companies Inc (The) Term Loan 12/30/25		09/30/2020	Redemption 100.0000		32,908	32,908	32,579			329		329		32,908				1,353	12/30/2025	3PL
69323#-AB-7	PromptCare Companies Inc (The) Term Loan 12/30/25		07/01/2020	Redemption 100.0000		32,908	32,908	32,579			329		329		32,908				821	12/30/2025	3Z
69323#-AC-5	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		09/30/2020	Redemption 100.0000		4,592	4,592	4,546			46		46		4,592				210	12/23/2025	3PL
69323#-AC-5	PromptCare Companies Inc (The) First Delayed Draw Term Loan 12/23/25		07/01/2020	Redemption 100.0000		4,592	4,592	4,546			46		46		4,592				136	12/23/2025	3Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		07/01/2020	Redemption 100.0000		38,703	38,703	38,362	38,491		211		211		38,703				2,038	12/16/2022	4PL
69419*-AA-8	PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25		09/30/2020	Redemption 100.0000		7,500	7,500	7,463	7,463		37		37		7,500				397	10/15/2025	3PL
69420#-AB-9	PMAB LLC Term Loan 02/06/25		09/30/2020	Redemption 100.0000		50,669	50,669	50,549			121		121		50,669				1,473	02/06/2025	3Z
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		09/30/2020	Redemption 100.0000		33,191	33,191	33,114	33,126		65		65		33,191				1,138	12/04/2024	4FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		09/30/2020	Redemption 100.0000		499	499	242	496		262	258	4		499				15	08/19/2022	5FE
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		09/28/2020	Redemption 100.0000		711,724	711,724	714,283	713,443		(1,719)		(1,719)		711,724				19,347	06/27/2024	4FE
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		09/30/2020	Redemption 100.0000		51,250	51,250	51,200	51,208		42		42		51,250				1,301	10/15/2025	4FE
71584#-AA-9	PET SUPPLIES PLUS LLC Term Loan 12/12/24		09/30/2020	Redemption 0.0000					(212)		212		212						898	12/12/2024	3PL
71584#-AB-7	PET SUPPLIES PLUS LLC Revolver 12/12/23		07/06/2020	Redemption 100.0000		5,581,395	5,581,395	5,581,395							5,581,395				50,656	12/12/2023	3PL
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		09/30/2020	Redemption 100.0000		32,143	32,143	31,339	31,785		358		358		32,143				1,935	08/21/2022	4FE
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		07/01/2020	Redemption 100.0000		7,451,979	7,451,979	7,302,939	7,370,397		81,582		81,582		7,451,979				285,354	02/01/2023	4PL
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		09/04/2020	Redemption 100.0000		(13)	(13)	(13)	(816)		803		803		(13)				1,680	02/01/2023	4Z
71712H-AB-8	PHARM-OLAM INTL LLC Retired Term Loan 02/01/23		07/09/2020	Tax Free Exchange					(4,479)		4,479		4,479						133,291	02/01/2023	4PL
71714D-AF-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2020	Redemption 100.0000		2,435	2,435	2,429	2,430		4		4		2,435				79	06/11/2023	4PL
71714D-AG-4	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2020	Redemption 100.0000		16,959	16,959	16,917	16,930		29		29		16,959				495	06/11/2023	4PL
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		09/30/2020	Redemption 100.0000		19,886	19,886	19,935	19,924		(38)		(38)		19,886				385	04/03/2025	3FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		09/30/2020	Redemption 100.0000		24,735	24,735	24,695	24,708		27		27		24,735				847	09/30/2024	4FE
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		09/30/2020	Redemption 100.0000		43,000	43,000	42,785	42,795		205		205		43,000				1,303	08/03/2026	4FE
73178T-AC-3	POLYMER SOLUTIONS GROUP LLC Initial Term Loan 11/26/26		09/30/2020	Redemption 100.0000		50,000	50,000	49,500	49,497		503		503		50,000				2,131	11/26/2026	3PL
73178T-AD-1	POLYMER SOLUTIONS GROUP LLC Revolver 11/26/25		08/10/2020	Redemption 100.0000		2,051,282	2,051,282	2,030,769			20,513		20,513		2,051,282				34,540	11/26/2025	3PL
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		09/30/2020	Redemption 100.0000		72,626	72,626	72,989	72,918		(293)		(293)		72,626				1,294	01/30/2026	3FE
74347C-AL-4	PROQUEST LLC PROQUEST LLC 10/23/26		09/24/2020	Redemption 100.0000		892,908	892,908	890,675	890,718		2,190		2,190		892,908				27,841	10/23/2026	4FE
74376@-AA-7	PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25		08/20/2020	Redemption 100.0000		1,406,250	1,406,250	1,390,940	1,392,038		14,212		14,212		1,406,250				60,748	11/30/2025	2PL
75621#-AA-5	RECIPE ACQUISITION CORP SR-UNSEC 09/30/22		07/01/2020	Redemption 100.0000		51,020	51,020	50,510	50,794		226		226		51,020				1,470	09/30/2022	3PL
75621#-AA-5	RECIPE ACQUISITION CORP SR-UNSEC 09/30/22		09/30/2020	Redemption 100.0000		734,607	734,607	727,261	731,353		3,254		3,254		734,607				21,738	09/30/2022	4PL
75703U-AH-8	RED VENTURES LLC TERM B 11/08/24		09/30/2020	Redemption 100.0000		7,595	7,595	7,595							7,595				133	11/08/2024	4FE
76121Q-AC-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		07/01/2020	Redemption 100.0000		37,382	37,382	37,008	37,151		232		232		37,382				1,801	05/26/2023	3PL
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC TERM 01/30/27		09/30/2020	Redemption 100.0000		647,851	647,851	634,921			12,930		12,930		647,851				8,070	01/30/2027	3FE
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		09/30/2020	Redemption 100.0000		11,375	11,375	11,318	11,325		50		50		11,375				436	11/28/2025	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		09/30/2020	Redemption 100.0000		8,458	8,458	8,442			16		16		8,458				136	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		09/30/2020	Redemption 100.0000		31,877	31,877	31,287			590		590		31,877				513	04/16/2025	3FE
78472B-AC-4	SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24		09/30/2020	Redemption 100.0000		28,094	28,094	27,839	8,017		250		250		28,094				1,338	08/26/2024	3PL
78481G-AB-4	STS HLDG INC SR-UNSEC 08/27/26		07/01/2020	Redemption 100.0000		7,500	7,500	7,369	7,374		126		126		7,500				228	08/27/2026	3PL
78484*-AA-9	SPI LLC SR-UNSEC 11/01/23		07/20/2020	Redemption 100.0000		476,841	476,841	472,073	473,038		3,804		3,804		476,841				10,565	11/01/2023	2PL
784932-A*-6	SABA SOFTWARE INC Initial Term Loan 05/01/23		07/14/2020	DIRECT WITH COUNTERPARTY FIXED																05/01/2023	3PL
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		09/30/2020	Redemption 100.0000		5,507	5,507	5,512	5,510		(3)		(3)		5,507				116	02/22/2024	4FE
79471X-AC-5	SALIENT CRGT INC Term Loan 02/28/22		09/25/2020	Redemption 100.0000		500,000	500,000	490,000	495,070		4,930		4,930		500,000				24,697	02/28/2022	4FE
79546K-AF-7	SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24		09/02/2020	Redemption 100.0000		2,189,710	2,189,710	2,183,037	2,185,365		4,345		4,345		2,189,710				49,816	07/05/2024	3FE
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		09/30/2020	Redemption 100.0000		17,684	17,684	17,611	17,625		59		59		17,684				551	01/29/2025	4FE
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		07/31/2020	Redemption 100.0000		37,500	37,500	37,313	37,341		159		159		37,500				621	10/31/2025	3FE
80862Q-AG-6	SCIENCE APPLICATIONS INT TERM B 03/05/27		09/30/2020	Redemption 100.0000		2,020,000	2,020,000	1,999,800			20,200		20,200		2,020,000				25,529	03/05/2027	3FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		09/30/2020	Redemption 100.0000		157,356	157,356	158,024	157,849		(493)		(493)		157,356				4,689	08/14/2024	4FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		09/30/2020	Redemption 100.0000		50,000	50,000	49,875	49,890		110		110		50,000				1,536	12/31/2025	4FE
81527C-AN-7	SEDGWICK CMS INC TERM B 09/03/26		09/30/2020	Redemption 100.0000		2,500	2,500	2,400			100		100		2,500				43	09/03/2026	4FE
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		09/30/2020	Redemption 100.0000		11,631	11,631	11,649	11,648		(17)		(17)		11,631				239	09/20/2026	2FE
82861@-AA-2	Simeio Group Holdings Inc Revolver 01/31/26		07/31/2020	Redemption 100.0000		1,769,231	1,769,231	1,751,538			17,692		17,692		1,769,231				73,193	01/31/2026	2Z
82861@-AA-2	Simeio Group Holdings Inc Revolver 01/31/26		07/01/2020	Redemption 100.0000		1,769,231	1,769,231	1,751,538			17,692		17,692		1,769,231					01/31/2026	4Z
82861@-AB-0	Simeio Group Holdings Inc Closing Date Term Loan 01/31/26		09/30/2020	Redemption 100.0000		32,270	32,270	31,947			323		323		32,270				1,504	01/31/2026	2PL
83415Y-AC-4	SOLARAY LLC Term Loan 09/08/23		07/01/2020	Redemption 100.0000		47,694	47,694	47,298	47,449		245		245		47,694				1,444	09/08/2023	3Z
83415Y-AD-2	SOLARAY LLC Delayed Draw Term Loan 09/09/23		09/30/2020	Redemption 100.0000		21,099	21,099	21,099	21,099						21,099				780	09/09/2023	3PL
83415Y-AE-0	SOLARAY LLC First Amendment Additional Del 09/08/23		09/30/2020	Redemption 100.0000		37,846	37,846	37,846	37,846						37,846				1,663	09/08/2023	3PL
84744B-AC-4	SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25		09/30/2020	Redemption 100.0000		6,688	6,688	6,621	6,623		64		64		6,688				289	09/23/2025	2PL
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		09/30/2020	Redemption 100.0000		19,508	19,508	19,484	19,490		19		19		19,508				512	01/31/2025	5FE
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		09/30/2020	Redemption 100.0000		104,152	104,152	104,717	104,507		(355)		(355)		104,152				4,270	11/14/2022	4FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		08/03/2020	Redemption 100.0000		123,438	123,438	121,101	121,289		2,148		2,148		123,438				5,220	04/12/2026	4FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		09/30/2020	Redemption 100.0000		109,746	109,746	110,036	109,950		(204)		(204)		109,746				3,434	06/19/2024	4FE
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		09/30/2020	Redemption 100.0000		32,299	32,299	32,461	32,411		(112)		(112)		32,299				1,188	06/30/2023	4FE
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		09/30/2020	Redemption 100.0000		108,439	108,439	108,409	108,417		22		22		108,439				3,581	09/03/2024	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
86980G-AC-1	SWANSON HEALTH PRODUCTS INC SR-UNSEC 01/22/21		07/31/2020	Redemption 100.0000		146,484	146,484	145,020	146,127		358		358		146,484				5,600	01/22/2021	3PL
87250Y-AC-3	TI Acquisition NC LLC Term Loan 03/19/27		09/30/2020	Redemption 100.0000		67,750	67,750	67,233			517		517		67,750				1,843	03/19/2027	2PL
87305V-AH-3	TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24		07/29/2020	Redemption 100.0000		537,833	537,833	536,489	536,777		1,055		1,055		537,833				12,504	09/28/2024	3FE
87404#-AA-3	TAILWIND RANDYS LLC Initial Term Loan 05/16/25		09/30/2020	Redemption 100.0000		31,250	31,250	30,938	30,963		287		287		31,250				1,588	05/16/2025	3PL
87404#-AB-1	TAILWIND RANDYS LLC Delayed Draw Term Loan 05/16/25		09/30/2020	Redemption 100.0000		1,563	1,563	1,547	1,547		16		16		1,563				75	05/16/2025	3PL
87510E-AB-5	TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26		09/30/2020	Redemption 100.0000		4,139	4,139	4,118	4,120		19		19		4,139				144	05/31/2026	4FE
87546H-AC-4	TANGENT TECHNOLOGIES ACQUISITI Term Loan 12/02/24		07/01/2020	Redemption 100.0000		11,951	11,951	11,832	6,248		118		118		11,951				269	12/02/2024	2Z
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/30/2020	Redemption 100.0000		73,778	73,778	73,483	73,584		194		194		73,778				2,158	02/06/2024	4FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		08/12/2020	Redemption 100.0000		2,322,008	2,322,008	2,315,477	2,317,808		4,200		4,200		2,322,008				52,730	05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		08/28/2020	Tax Free Exchange		17,052,108	17,077,992	17,029,960	17,047,101		5,007		5,007		17,052,108				425,177	05/01/2024	4FE
88023H-AD-2	TEMPO ACQUISITION LLC 10/01/26		09/30/2020	Redemption 100.0000		42,695	42,695	42,630			65		65		42,695					10/01/2026	4FE
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		08/28/2020	Redemption 100.0000		429,395	429,395	425,101	426,179		3,216		3,216		429,395				16,960	11/22/2024	3PL
89334G-AX-2	TRANS UNION LLC TRANS UNION LLC 11/13/26		09/30/2020	Redemption 100.0000		104,861	104,861	104,823	104,820		42		42		104,861				(1,323)	11/13/2026	3FE
89364M-BQ-6	TRANSDIGM INC TERM E 05/30/25		09/30/2020	Redemption 100.0000		7,387	7,387	7,387							7,387				140	05/30/2025	4FE
89364M-BR-4	TRANSDIGM INC TERM F 12/31/25		09/30/2020	Redemption 100.0000		68,652	68,652	68,529			123		123		68,652				1,475	12/31/2025	4FE
89364M-BS-2	TRANSDIGM INC TERM G 08/22/24		09/30/2020	Redemption 100.0000		17,236	17,236	17,236							17,236				327	08/22/2024	4FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24		09/30/2020	Redemption 0.0000					(296)		296		296						1,344	12/18/2024	4PL
89388H-AC-1	TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24		09/30/2020	Redemption 100.0000		8,469	8,469	8,469	3,526						8,469				344	12/18/2024	4PL
89388H-AD-9	TRANSPORTATION INSIGHT LLC Revolver 03/25/47		07/30/2020	Redemption 100.0000		510,204	510,204	510,204							510,204					03/25/2047	4PL
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		09/30/2020	Redemption 100.0000		146,906	146,906	146,611	146,696		211		211		146,906				4,384	05/16/2024	4FE
90352Y-AB-6	USRP HLDGS INC SR-UNSEC 03/29/25		09/30/2020	Redemption 100.0000		43,750	43,750	43,531	43,574		176		176		43,750				2,504	03/29/2025	4PL
90352Y-AC-4	USRP HLDGS INC SR-UNSEC 03/29/25		09/30/2020	Redemption 100.0000		15,438	15,438	15,438	15,438						15,438				663	03/29/2025	3FE
90352Y-AD-2	USRP HLDGS INC Revolver 03/29/23		09/21/2020	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				15,481	03/29/2023	4PL
90370#-AB-5	US RADIOLOGY SPECIALISTS INC Revolver 01/01/23		08/21/2020	Redemption 100.0000		8,587,814	8,587,814	8,587,814							8,587,814				265,143	01/01/2023	2PL
90372@-AA-7	US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/01/24		07/01/2020	Redemption 100.0000		64,063	64,063	63,693	29,134		307		307		64,063				1,897	01/01/2024	2PL
90470C-AG-0	UNIFIED PHYSICIAN MGMT LLC Delayed Draw Term Loan C 11/27/23		09/30/2020	Redemption 100.0000		51,000	51,000	51,000	42,897						51,000				1,841	11/27/2023	3PL
90470C-AH-8	UNIFIED PHYSICIAN MGMT LLC Incremental Term D Loan 11/27/23		09/30/2020	Redemption 100.0000		24,000	24,000	23,760	23,789		211		211		24,000				901	11/27/2023	3PL
91834B-AC-0	VITAL SMART LLC Revolver 09/30/26		07/22/2020	Redemption 100.0000		2,686,567	2,686,567	2,686,567							2,686,567				67,369	09/30/2026	2PL
91865F-AG-4	VACO HLDGS LLC Term Loan A 11/09/23		07/22/2020	Redemption 100.0000		759,087	759,087	755,292	756,344		2,743		2,743		759,087				32,629	11/09/2023	2PL

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
91916F-AB-4	VALIDITY INC Revolver 05/30/24		07/01/2020	Redemption 100.0000		170,040	170,040	170,040	85,020						170,040				4,122	05/30/2024	2PL
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		08/17/2020	TIAA CHURCHILL MIDDLE MARKET C		1,905,636	2,000,000	1,983,539	1,630,807		1,651		1,651		1,986,338		(80,702)	(80,702)	57,842	05/30/2025	2PL
91916F-AD-0	VALIDITY INC Term Loan 05/30/25		07/01/2020	Redemption 100.0000		49,403	49,403	48,996	40,283		378		378		49,403				1,429	05/30/2025	2PL
91917L-AB-0	VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24		09/03/2020	Redemption 100.0000		75,000	75,000	75,000							75,000				1,332	07/24/2024	4PL
91917L-AC-8	VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26		09/30/2020	Redemption 100.0000		3,325	3,325	3,325	3,325						3,325				147	07/24/2026	4PL
91917L-AD-6	VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26		09/30/2020	Redemption 100.0000		20,000	20,000	19,800	19,809		191		191		20,000				1,138	07/24/2026	4PL
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS Term Loan 12/07/23		09/30/2020	Redemption 100.0000		50,000	50,000	49,500	49,645		355		355		50,000				2,836	12/07/2023	3PL
92261#-AB-3	VELOCITY TECHNOLOGY SOLUTIONS Revolver 05/16/24		09/30/2020	Redemption 100.0000		1,275,000	1,275,000	1,275,000							1,275,000				48,286	05/16/2024	3PL
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		07/31/2020	Redemption 100.0000		13,300	13,300	13,234	13,243		57		57		13,300				390	08/20/2025	4FE
92675*-AA-9	VANGUARD PACKAGING LLC Term A Loan 08/09/24		09/30/2020	Redemption 100.0000		29,103	29,103	28,835	28,852		251		251		29,103				1,126	08/09/2024	2PL
92675*-AB-7	VANGUARD PACKAGING LLC Revolving Loan 08/09/24		07/01/2020	Redemption 100.0000		2,520,000	2,520,000	2,520,000							2,520,000				1,284	08/09/2024	2PL
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/30/2020	Redemption 100.0000		10,976	10,976	10,962	10,965		11		11		10,976				249	04/03/2025	2FE
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/30/2020	Redemption 100.0000		18,816	18,816	18,792	18,798		18		18		18,816				427	04/03/2025	3FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		09/30/2020	Redemption 100.0000		10,415	10,415	10,343	10,386		29		29		10,415				355	05/16/2022	4FE
94732Y-AS-2	WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25		07/10/2020	Redemption 100.0000		(26,158)	(26,158)	(26,109)	(26,158)						(26,158)				(20)	10/10/2025	4FE
96208U-AP-6	WEX INC WEX INC 05/17/26		09/30/2020	Redemption 100.0000		115,313	115,313	115,867	115,823		(510)		(510)		115,313				2,664	05/17/2026	3FE
96341@-AA-2	WHITCRAFT LLC Initial Term Loan 04/03/23		09/30/2020	Redemption 100.0000		66,681	66,681	66,351			330		330		66,681				2,553	04/03/2023	3PL
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		09/30/2020	Redemption 100.0000		14,375	14,375	14,370	14,371		4		4		14,375				446	05/16/2025	5FE
98149H-A*-9	COMAR HLDG CO LLC Delayed Draw Term Loan 06/18/24		09/30/2020	Redemption 100.0000		7,292	7,292	7,219			73		73		7,292				346	06/18/2024	3PL
98149H-A@-7	WORLD 50-INC. Senior Secured Term B Loan 01/10/27		07/21/2020	Redemption 0.0000					614				614							01/10/2027	3PL
98160U-AB-9	WORLDWIDE CLINICAL TRIALS HLDG Revolver 12/01/36		09/09/2020	Redemption 100.0000		3,750,000	3,750,000	3,750,000							3,750,000				101,827	12/01/2036	4PL
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24		09/30/2020	Redemption 100.0000		125,000	125,000	123,750	124,062		938		938		125,000				5,605	12/05/2024	4PL
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		09/30/2020	Redemption 100.0000		16,813	16,813	16,813	16,813						16,813				322	05/30/2025	3FE
98415D-A@-3	Xifin Inc Initial Term Loan 02/06/26		09/30/2020	Redemption 0.0000							575		575						2,406	02/06/2026	3PL
98415D-B*-4	Xifin Inc Initial Revolver 02/06/26		09/09/2020	Redemption 100.0000		1,200,000	1,200,000	1,188,000			12,000		12,000		1,200,000				39,746	02/06/2026	3Z
98422B-AB-5	XPERI CORP 06/01/25		09/30/2020	Redemption 100.0000		105,000	105,000	95,025			9,975		9,975		105,000				1,300	06/01/2025	3FE
98919X-AB-7	FRONT RANGE BIDCO INC TERM 02/21/27		09/30/2020	Redemption 100.0000		17,438	17,438	17,394			44		44		17,438				332	02/21/2027	4FE
98975V-AK-2	ZODIAC POOL SOLUTIONS Term B 07/02/25		09/30/2020	Redemption 100.0000		26,346	26,346	26,411			(66)		(66)		26,346				481	07/02/2025	3FE
BL3220-48-2	HAMILTON HOLDCO LLC TERM B 01/02/27		09/30/2020	Redemption 100.0000		51,875	51,875	51,772			103		103		51,875				760	01/02/2027	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
BL3361-16-1	NIELSEN FINANCE LLC TERM B 06/30/25		07/09/2020	Redemption 100.0000		4,125	4,125	4,043			83		83		4,125				15	06/30/2025	3FE
C6901L-AH-0	RESTAURANT BRANDS 1011778 BC ULC 11/19/26		09/30/2020	Redemption 100.0000		119,527	119,527	119,461	119,457		71		71		119,527				2,307	11/19/2026	3FE
D6000E-AB-8	MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26		09/30/2020	Redemption 100.0000		14,573	14,573	14,518	14,519		54		54		14,573				414	03/01/2026	3FE
N8232N-AB-3	NOURYON USA LLC TERM B 10/01/25		09/30/2020	Redemption 100.0000		101,780	101,780	100,661			2,233		2,233		101,780				3,830	10/01/2025	4FE
Z00061-23-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2020	Redemption 100.0000		9,122	9,122	9,122	9,122						9,122				284	06/11/2023	4Z
Z00066-88-8	FLIGHT BUYER LLC SR-UNSEC First Lien Initial Revolver 04/08/24		07/01/2020	Redemption 100.0000		2,891,566	2,891,566	2,891,566							2,891,566				45,991	04/08/2024	4Z
Z00067-63-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2020	Redemption 100.0000		20,071	20,071	20,071	20,071						20,071				586	06/11/2023	4Z
Z00072-08-4	UNIFIED PHYSICIAN MGMT LLC 2 11/21/23		09/30/2020	Redemption 100.0000		20,114	20,114	19,912	19,913		200		200		20,114				782	11/21/2023	3Z
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	09/30/2020	Redemption 100.0000		12,500	12,500	12,531	12,525		(25)		(25)		12,500				239	05/30/2025	2FE
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	09/30/2020	Redemption 100.0000		128,125	128,125	68,974	127,404		59,208	58,487	721		128,125				6,303	02/10/2023	5FE
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	07/01/2020	Redemption 100.0000		44,878	44,878	44,304	44,543		335		335		44,878				2,499	07/05/2022	2Z
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	07/02/2020	Redemption 100.0000		6,648	6,648	6,606	6,621		27		27		6,648				370	07/05/2022	2Z
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	09/30/2020	Redemption 100.0000		5,942	5,942	5,931			11		11		5,942				80	04/16/2025	3FE
BL2272-69-0	ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	09/30/2020	Redemption 100.0000		24,173	24,173	24,112	24,135		38		38		24,173				821	01/31/2024	4FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	09/30/2020	Redemption 100.0000		35,682	35,682	35,504	35,517		166		166		35,682				1,232	02/21/2026	4FE
L0001L-AC-3	VGROUP LTD VGROUP LTD 03/11/24	D	08/20/2020	RBC DAIN RAUSCHER INC.		4,370,259	4,737,038	3,422,510	4,741,950		(567)	1,318,873	(1,319,440)		3,422,510		94,741	94,741	127,271	03/11/2024	5FE
L2968E-AB-8	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24	D	09/30/2020	Redemption 100.0000		8,313	8,313	8,271	8,285		27		27		8,313				338	04/29/2024	4FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	09/30/2020	Redemption 100.0000		7,212	7,212	7,203	6,759		454		454		7,212				138	04/25/2025	4FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	09/30/2020	Redemption 100.0000		17,911	17,911	17,737	17,762		149		149		17,911				380	09/09/2024	3FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						206,737,834	210,957,479	208,302,518	127,397,327		782,662	1,377,618	(594,956)		209,330,878		(3,446,053)	(3,446,053)	7,012,273	XXX	XXX
8399997. Total - Bonds - Part 4						6,655,233,325	6,330,288,977	6,261,882,239	4,906,495,408	1,616	29,441,747	49,947,574	(20,504,211)	3,340,502	6,295,127,978	(349,973)	292,531,918	292,181,945	258,583,029	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						6,655,233,325	6,330,288,977	6,261,882,239	4,906,495,408	1,616	29,441,747	49,947,574	(20,504,211)	3,340,502	6,295,127,978	(349,973)	292,531,918	292,181,945	258,583,029	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
670650-55-8	NUVEEN HIGH YIELD MUNI BOND R6 NUVEEN HIGH YIELD MUNI BOND R6		07/09/2020	BFDS BROKER	15,594,972.000	264,334,492		242,397,029							242,397,029		21,937,462	21,937,462	3,900,566		
670700-86-3	NUVEEN INVESTMENTS NUVEEN GRESHAM DIV COMMODITY S		07/24/2020	BFDS BROKER	3,149.000	27,217		25,000							25,000		2,217	2,217			
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		09/23/2020	BROWN BROTHERS HARRIMAN CP	451,016.000	11,080,000		9,272,524	10,413,961	(1,141,436)			(1,141,436)		9,272,524		1,807,476	1,807,476			
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/30/2020	FEDERAL HOME LOAN BANK	17,317,395.000	1,731,739,500		1,731,739,500							1,731,739,500				1,360,726		
670851-50-0	Oi SA OI SA-ADR	D	07/24/2020	CREDIT SUISSE SECURITIES US LL	297,500.000	457,961		3,124	277,151	38,199		312,226	(274,027)		3,124		454,837	454,837			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						2,007,639,170	XXX	1,983,437,177	10,691,112	(1,103,237)		312,226	(1,415,463)		1,983,437,177		24,201,992	24,201,992	5,261,292	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
62869#-10-6	MYVEST CORPORATION			Teachers Insurance and Annuity Association of America	0.000																
60407*-10-3	ND Properties, Inc.		06/30/2020	Issuer	68.000																
87226@-10-3	T-C Europe Holding, Inc.		06/30/2020	Issuer	1.000																
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4						2,007,639,170	XXX	1,983,437,177	10,691,112	(1,103,237)		312,226	(1,415,463)		1,983,437,177		24,201,992	24,201,992	5,261,292	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,007,639,170	XXX	1,983,437,177	10,691,112	(1,103,237)		312,226	(1,415,463)		1,983,437,177		24,201,992	24,201,992	5,261,292	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,007,639,170	XXX	1,983,437,177	10,691,112	(1,103,237)		312,226	(1,415,463)		1,983,437,177		24,201,992	24,201,992	5,261,292	XXX	XXX
9999999 - Totals						8,662,872,495	XXX	8,245,319,416	4,917,186,520	(1,101,621)	29,441,747	50,259,800	(21,919,674)	3,340,502	8,278,565,155	(349,973)	316,733,910	316,383,937	263,844,321	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.)			458,910			(2,423,916)					637,660		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.)			923,485			(5,254,757)					1,266,022		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.)			438,500			(2,944,588)					641,902		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.)			420,096			(3,695,094)					636,475		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.)			432,081			(3,130,060)					642,543		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.)			431,167			(3,128,419)					643,559		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.)			432,987			(3,433,779)					631,550		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.)			447,008			(3,262,409)					622,464		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.)			448,849			(3,076,630)					626,668		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.)			447,818			(2,731,331)					639,167		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2017	02/15/2047		50,000,000	3.395 /(FLT.)			893,044			(6,108,367)					1,259,717		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/08/2017	02/15/2047		25,000,000	3.401 /(FLT.)			458,025			(2,371,271)					640,331		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.)			443,926			(2,684,567)					644,808		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.)			455,378			(1,860,990)					659,983		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.)			283,715			(1,260,776)					409,004		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.)			170,956			(759,699)					246,451		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.)			461,169			(1,730,461)					658,206		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.)			457,730			(2,182,484)					646,882		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.)			469,078			(1,968,518)					646,863		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.)			463,500			(2,036,242)					645,845		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.)			464,516			(2,047,112)					644,217		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.)			462,635			(2,106,975)					644,217		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.)			463,316			(2,107,503)					643,484		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			645,141			(3,164,269)					897,494		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.)			460,409			(2,295,364)					640,332		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.)			462,387			(2,370,978)					635,751		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.)			459,970			(2,442,395)					635,933		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.)			447,677			(2,366,920)					651,361		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
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ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			449,757			(2,074,632)					658,835		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.)			467,187			(1,453,586)					661,026		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.)			465,237			(1,534,269)					660,411		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.)			500,776			(864,518)					645,161		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.)			506,189			(872,021)					639,217		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.)			504,218			(990,492)					637,375		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.)			499,120			(1,283,823)					633,043		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.)			498,961			(1,436,040)					628,178		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.)			502,967			(1,426,356)					624,283		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.)			503,394			(1,232,501)					630,242		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	02/15/2047		100,000,000	3.632 /(FLT.)			1,996,592			(4,485,215)					2,553,541		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.)			514,868			(286,126)					649,454		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.)			517,817			(722,065)					631,961		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.)			1,023,406			(1,345,434)					1,280,009		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/23/2018	02/15/2047		25,000,000	3.691 /(FLT.)			511,890			(666,770)					640,005		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												22,765,852		XXX	(95,619,722)					31,011,630	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		28,364,500	6.1/(6.924)			(433,331)	(5,090,081)		(6,185,952)		1,914,692			265,378		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41118AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		59,163,734	5.8215/(6.6)			(400,530)	(1,560,504)		(3,521,479)		1,603,329			486,942		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)			305,883	4,775,774		6,943,452		820,666			415,238		100/100

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CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C41116AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023	D-1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186/(7.8)			(109,991)	(360,412)		(774,937)		629,813			201,009		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)			89,202	(343,598)		3,192,844		935,177			735,081		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)			91,497	(350,610)		3,737,264		954,262			794,867		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)			205,238	(471,500)		535,004		(507,500)			206,846		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)			113,790	(225,675)		336,625		(228,375)			81,958		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)			540,441	450,000		2,851,181		(2,900,000)			1,531,343		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)			278,941	122,500		445,375		(725,000)			223,743		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)			266,573	(768,750)		752,433		(761,250)			247,619		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)			414,934	(1,230,000)		1,303,491		(1,218,000)			439,513		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)			221,843	(361,612)		1,349,882		(292,296)			156,547		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)			408,887	(654,345)		3,093,522		(528,916)			320,735		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)			545,820	(867,240)		5,367,727		(695,943)			493,185		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)			221,843	(361,612)		1,349,882		(292,296)			156,547		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)			411,909	(659,103)		4,079,472		(528,916)			374,821		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)			540,788	(860,980)		4,070,424		(695,943)			422,020		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)			1,318,121	(4,133,500)		2,093,960		(3,552,500)			1,168,714		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)			545,510	(1,771,500)		937,516		(1,522,500)			553,772		100/100

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			219,399	(949,000)		287,068		685,000			372,245		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)			224,781	(947,000)		428,380		685,000			411,691		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)			790,080	(117,572)		5,084,109		(1,197,021)			670,386		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)			168,294	(1,537,000)		(745,311)		685,000			404,422		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)			267,907	(2,305,500)		(1,146,694)		1,027,500			683,736		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)			154,357	(2,138,728)		(1,526,280)		(973,675)			462,086		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)			95,970	(1,329,738)		(948,953)		(605,375)			287,298		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)			50,571	(700,700)		(500,047)		(319,000)			151,391		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)			103,444	(2,356,250)		(1,452,050)		(942,500)			565,279		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)			268,258	(1,192,594)		(193,527)		(904,414)			332,474		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)			657,963	(228,750)		3,060,085		2,568,750			1,617,326		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)			521,780	1,262,550		3,882,507		1,952,250			1,253,077		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)			134,485	(575,825)		(646,186)		(575,697)			273,358		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)			223,492	(1,667,000)		(600,772)		(1,667,000)			334,738		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)			189,235	8,700		(96,033)		8,700			1,152,918		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)			(196,134)	(4,932,925)		(6,494,549)		(4,932,925)			559,158		100/100

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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)			13,533	(4,089,221)		(5,758,581)		(4,089,221)			1,061,296		100/100
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	TBD Teranet TBD	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/21/2020	12/15/2030		100,358,423	3.6555/(3.94)				(4,782,203)		(1,868,945)		(4,782,203)			1,603,671		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)			32,829	(2,460,575)		(3,693,052)		(2,391,900)			784,733		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)			43,921	(2,457,225)		(4,171,364)		(2,391,900)			907,691		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)			87,410	(274,619)		(28,359)		(274,620)			368,905		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)			104,290	(317,275)		(41,088)		(317,275)			467,061		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)			31,719	(116,916)		(34,942)		(116,916)			131,318		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)			22,625	(77,944)		(20,888)		(77,944)			96,128		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												9,787,577	(49,006,058)	XXX	14,732,214		(26,538,882)			24,228,264	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												32,553,429	(49,006,058)	XXX	(80,887,508)		(26,538,882)			55,239,894	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 1.36563% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/-1.34163			677,014	7,575,247		7,575,247	3,369,839				620,119		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.37913% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/-1.37913			375,976	8,298,858		8,298,858	4,084,432				534,758		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 1.55913% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/-1.30913			385,755	7,055,121		7,055,121	3,426,476				482,915		0001
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												1,438,745	22,929,226	XXX	22,929,226	10,880,747				1,637,792	XXX	XXX
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/06/2011	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	125,283		(76,111)	(105,485)		(105,485)	61,037		(9,593)			2	0003
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/11/2011	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	105,949		(76,111)	(105,485)		(105,485)	59,555		(8,111)			2	0003
CREDIT DEFAULT SWAP - CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC	12671*AA1 CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.5% due 12/10/2033	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/12/2011	12/20/2021		8,000,000	CREDIT EVENT/(1.00)	77,431		(60,889)	(84,388)		(84,388)	47,085		(5,930)			2	0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/02/2017	06/20/2022		1,000,000	CREDIT EVENT/(5.00)	(202,760)		(38,056)	(81,180)		(81,180)	7,528		30,329			3FE	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/19/2017	12/20/2022		18,000,000	CREDIT EVENT/(1.00)	(428,555)		(137,000)	(321,724)		(321,724)	(7,906)		61,325			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/19/2017	12/20/2022		30,000,000	CREDIT EVENT/(1.00)	(699,077)		(228,333)	(536,207)		(536,207)	(11,005)		100,037			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC	12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/19/2017	12/20/2022		20,000,000	CREDIT EVENT/(1.00)	(476,173)		(152,222)	(357,471)		(357,471)	(8,785)		68,139			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2022		11,520,000	CREDIT EVENT/(1.00)	(219,778)		(87,680)	(205,904)		(205,904)	742		33,446			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2021		1,855,000	CREDIT EVENT/(1.00)	(40,957)		(14,119)	(19,567)		(19,567)	1,704		7,839			2	0003
CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC	94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/10/2018	12/20/2020		1,755,000	CREDIT EVENT/(1.00)	(36,768)		(13,358)	(3,421)		(3,421)	2,292		9,448			2	0003
CREDIT DEFAULT SWAP - AETNA INC SR UNSEC	00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/28/2018	06/20/2021		4,000,000	CREDIT EVENT/(1.00)	(96,962)		(30,444)	(28,244)		(28,244)	198		22,679			2FE	0003
CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC	08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037	D-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/16/2018	06/20/2021		3,100,000	CREDIT EVENT/(1.00)	(54,718)		(23,594)	(19,606)		(19,606)	4,791		14,072			2	0003
CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC	22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039	D-1	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2018	06/20/2021		6,800,000	CREDIT EVENT/(1.00)	(122,114)		(51,756)	(43,007)		(43,007)	9,857		31,521			2	0003
CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC	88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037	D-1	Credit	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/11/2019	12/20/2020		10,000,000	CREDIT EVENT/(1.00)	(106,283)		(76,111)	(19,268)		(19,268)	(14,351)		78,709			2FE	0003
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2019	12/20/2020		10,000,000	CREDIT EVENT/(1.00)	(110,423)		(76,111)	(17,111)		(17,111)	(8,609)		81,778			3FE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(2,285,905)		(1,141,895)	(1,948,068)	XXX	(1,948,068)	144,133		515,688			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			(4,071)	(6,878,454)		(6,878,454)	1,623,716	(1,015,000)			386,719		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	007535237 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/-8.125			2,672	(7,031,590)		(7,031,590)	1,647,296	(1,015,000)			386,891		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			62,595	(620,229)		(620,229)	1,031,487	(507,500)			228,558		0002

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED 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			393,706	8,598,452		8,598,452	2,078,113	1,198,750			556,820		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	6211 Erlangen Arcaden GmbH & Co. KG	D-2-2	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/-5.54			309,076	3,255,236		3,255,236	437,910	(815,027)			135,001		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			103,247	3,114,840		3,114,840	33,695	362,620			139,961		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			129,991	3,679,519		3,679,519	802,255	239,750			173,248		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			(218,731)	7,637,379		7,637,379	1,043,030	582,500			560,164		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			389,398	3,682,137		3,682,137	1,231,797	(1,015,000)			263,138		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			379,297	3,961,242		3,961,242	1,613,406	(1,015,000)			320,751		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			203,186	5,271,971		5,271,971	1,300,964	411,000			292,837		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			1,170,624	25,758,791		25,758,791	1,631,798	2,983,175			784,213		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		136,343,915	4.825/-4.1			1,433,310	30,982,995		30,982,995	9,804,378	2,787,291			2,622,628		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			263,025	6,476,888		6,476,888	1,517,539	685,000			395,161		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		7,222,952	3.86/-4.876			(22,440)	177,477		177,477	217,691	(155,383)			93,777		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			1,061,689	876,516		876,516	2,950,593	(2,622,303)			573,880		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			1,486,610	35,750,349		35,750,349	8,268,668	4,268,406			2,179,658		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			1,127,803	(9,204,106)		(9,204,106)	6,771,465	(4,694,375)			1,587,629		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021		102,465,000	5.753/-5.4			950,743	15,663,399		15,663,399	340,418	2,311,875			290,063		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		61,934,673	4.805/-4.25			581,789	12,159,700		12,159,700	3,150,127	1,135,388			993,788		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	F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/-2.044			888,308	(5,091,820)		(5,091,820)	5,395,532	(3,806,250)			1,124,132		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			532,007	10,743,229		10,743,229	4,361,196	1,541,250			1,068,648		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			163,485	3,374,307		3,374,307	1,185,327	513,750			301,610		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			119,501	352,766		352,766	(190,355)	954,262			308,025		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8033 40 Holborn Viaduct	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	10/01/2020		42,666,000	5.443/-5			314,088	3,956,233		3,956,233	87,186	539,500			11,166		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G90068AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/-1.93			952,025	(528,245)		(528,245)	5,040,347	(3,298,750)			1,075,102		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		24,675,221	3.964/-3.926			31,794	1,145,220		1,145,220	128,730	620,608			467,288		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			367,559	5,026,686		5,026,686	860,419	796,916			280,597		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			467,084	6,431,953		6,431,953	4,975,636	(3,101,373)			1,065,733		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			495,404	3,953,004		3,953,004	2,518,938	1,633,725			773,374		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			91,228	79,164		79,164	371,336	(253,750)			77,940		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7667@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		142,419,840	3.5/-2.25			1,294,613	23,089,019		23,089,019	16,761,684	(2,890,492)			3,165,790		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			92,378	77,298		77,298	369,530	(253,750)			77,745		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			254,882	(194,327)		(194,327)	1,095,243	(761,250)			230,403		0002

SCHEDULE DB - PART A - SECTION 1

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

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		36,356,100	3.69/-1.79			500,809	(893,195)		(893,195)	2,329,021	(1,674,750)			490,637		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			291,018	(653,737)		(653,737)	1,461,030	(1,015,000)			313,392		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			47,154	(387,822)		(387,822)	438,191	239,750			142,838		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			66,276	(375,741)		(375,741)	470,013	342,500			152,019		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 8% due 03/31/2043	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		27,473,021	4.1225/-2.49438			222,976	37,957		37,957	2,033,993	2,067,502			417,950		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	7124CS Neptune Annopol Sp. z o.o.	D-2-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		53,700,000	7.6/-5			819,167	(4,141,726)		(4,141,726)	693,770	1,278,500			293,118		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		8,955,409	5.74375/-4.25			91,869	460,220		460,220	631,316	235,051			143,696		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 0804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375/-3.1989			1,987,919	727,272		727,272	7,725,718	5,651,250			2,537,815		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			705,879	(1,781,914)		(1,781,914)	3,409,261	2,476,703			1,102,089		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			1,623,261	3,102,040		3,102,040	6,997,219	4,799,042			2,230,664		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD80JR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2017	03/27/2024		10,750,000	4.161/-1.75			185,241	(514,172)		(514,172)	415,983	(507,500)			100,419		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% due 04/18/2024	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2017	04/18/2024		34,387,200	3.4076/-1.09			580,983	(1,661,882)		(1,661,882)	1,365,678	(1,624,000)			323,983		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			646,884	(2,027,172)		(2,027,172)	2,655,039	(2,030,000)			571,908		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			993,514	(3,701,375)		(3,701,375)	4,682,600	(3,298,750)			1,050,858		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2032		75,080,443	3.6874/-0.65			1,684,679	8,806,204		8,806,204	9,347,299	(2,338,367)			1,279,630		0002
CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD	L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	05/11/2027		70,075,080	3.3465/-0.3			1,586,860	4,619,272		4,619,272	5,657,049	(2,182,476)			901,064		0002

SCHEDULE DB - PART A - SECTION 1

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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			447,520	(598,063)		(598,063)	390,156	(1,015,000)			142,838		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BYZQ839 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/-2.75			371,203	83,432		83,432	1,257,898	(1,015,000)			264,674		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			39,030	3,244		3,244	109,749	(101,500)			24,230		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			613,120	1,781,807		1,781,807	1,534,579	1,598,790			597,484		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		14,457,834	4.503/-3.765798			143,993	1,025,212		1,025,212	822,244	391,115			278,102		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			1,742,384	8,487,275		8,487,275	4,241,992	4,070,955			1,562,826		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			364,282	1,622,863		1,622,863	1,420,015	(1,015,000)			413,805		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			673,964	2,961,082		2,961,082	3,597,666	(2,030,000)			955,317		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			657,000	4,875,117		4,875,117	2,980,484	1,987,719			936,204		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			1,857,464	7,556,032		7,556,032	2,923,959	5,231,688			1,522,486		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q65688#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/-1.67			806,076	12,167,457		12,167,457	5,954,854	(1,087,500)			871,753		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			317,326	1,403,632		1,403,632	239,159	856,250			190,759		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			(128,739)	2,480,155		2,480,155	3,265,533	(1,740,000)			1,968,349		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			52,297	1,833,144		1,833,144	175,088	381,705			255,112		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			85,570	3,247,431		3,247,431	397,127	629,813			461,007		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			415,682	7,008,037		7,008,037	2,045,574	753,500			531,950		0002

SCHEDULE DB - PART A - SECTION 1

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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			371,768	6,395,785		6,395,785	1,894,784	650,750			479,371		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/-2.9			209,833	3,312,175		3,312,175	897,322	376,750			241,721		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			3,610,885	32,473,570		32,473,570	3,728,335	6,740,400			2,098,786		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			2,629,547	28,842,342		28,842,342	5,864,507	4,966,250			2,114,838		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			662,613	5,770,597		5,770,597	759,876	1,221,371			398,997		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/06/2018	03/31/2036		84,320,000	4.705/-2.47			1,538,691	12,784,166		12,784,166	5,641,863	(3,451,000)			1,660,354		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			380,698	3,342,660		3,342,660	411,350	678,150			219,832		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			3,984,710	55,023,541		55,023,541	14,674,225	7,880,925			4,300,384		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			292,299	3,884,279		3,884,279	918,046	547,658			278,512		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			954,568	15,437,036		15,437,036	4,821,454	1,781,000			1,287,005		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			3,497,818	22,774,109		22,774,109	3,538,638	6,233,500			1,981,455		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/-4.36			185,961	3,839,417		3,839,417	1,723,647	(942,500)			706,537		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			911,136	6,246,581		6,246,581	1,985,340	1,892,886			761,874		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			677,775	3,352,875		3,352,875	2,414,856	(1,573,250)			512,845		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			199,823	937,766		937,766	393,072	399,869			147,772		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/06/2018	03/22/2048		3,485,700	9.9225/-6.625			96,410	621,709		621,709	351,631	(152,250)			91,384		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		48,091,417	4.425/-4.113			159,714	2,515,463		2,515,463	140,199	1,221,563			875,616		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			72,373	332,348		332,348	214,415	(298,700)			129,685		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)
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			273,515	1,840,312		1,840,312	771,843	549,884			256,022		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2018	11/09/2028		10,036,400	5.181/-2.375			203,591	895,786		895,786	661,098	(446,600)			142,953		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			28,833	6,334,212		6,334,212	3,553,249	482,059			202,217		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		31,971,926	4.45/-4.087			138,964	1,540,679		1,540,679	88,380	849,528			598,316		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/29/2018	06/30/2034		32,591,746	4.45/-4.087			114,335	1,559,943		1,559,943	87,937	857,631			604,403		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			209,982	670,293		670,293	426,345	445,250			161,505		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			313,798	998,459		998,459	927,736	787,750			331,907		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	12/12/2018	06/15/2032		41,866,875	4.1825/-2.74			446,340	2,241,204		2,241,204	1,858,014	1,152,471			716,495		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			72,428	359,082		359,082	89,696	171,250			50,508		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			1,612,139	1,682,136		1,682,136	2,596,654	(3,459,174)			699,541		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			512,683	494,768		494,768	842,130	(1,108,326)			224,134		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			745,845	3,133,348		3,133,348	1,159,122	1,902,930			580,313		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			1,560,249	(1,311,791)		(1,311,791)	6,969,585	5,325,875			2,483,234		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			557,190	(3,338,325)		(3,338,325)	2,765,371	2,915,028			1,051,294		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			729,834	(1,351,523)		(1,351,523)	2,216,747	(2,249,468)			488,897		
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN31 11.25% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/26/2019	11/30/2020		28,382,448	11.305/-11.25			33,580	85,266		85,266	152,814	633,789			58,015		
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			73,578	589,208		589,208	426,222	162,986			146,971		

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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	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			125,580	(21,759)		(21,759)	555,591	(577,350)			144,122		
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			(3,608)	(2,710,999)		(2,710,999)	(343,062)	(2,367,938)			556,452		
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	MORTGAGE LOAN 0855500	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/14/2020	11/16/2020		50,126,688	4.792/-4.54925			(13,840)	(2,912,252)		(2,912,252)	(21,750)	(2,890,502)			89,938		
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			2,105	(553,213)		(553,213)	(57,820)	(495,393)			94,898		
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			28,777	(716,654)		(716,654)	(247,154)	(469,500)			193,154		
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			30,294	(563,790)		(563,790)	(175,290)	(388,500)			194,544		
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			30,768	(1,006,962)		(1,006,962)	(597,462)	(409,500)			251,656		
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			25,464	(923,466)		(923,466)	(562,641)	(360,825)			213,624		
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			20,606	311,488		311,488	(116,939)	428,427			693,746		
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			224	(116,561)		(116,561)	(66,811)	(49,750)			130,149		
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			560	(422,280)		(422,280)	(305,130)	(117,150)			350,341		
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			(521)	(175,951)		(175,951)	(108,451)	(67,500)			319,561		
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			(220)	(60,006)		(60,006)	(24,756)	(35,250)			130,474		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	XS2238792688 MEDTRONIC GLOBAL HLDINGS 1 5/8% Due 10/15/2050 Ann-10/15 1.625% due 10/15/2050	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2020	10/15/2050		15,234,700	3.22/-1.625			(677)	(133,550)		(133,550)	(126,338)	(7,229)			417,638		
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			(220)	(18,169)		(18,169)	(13,349)	(4,834)			131,157		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												64,669,334	467,564,437	XXX	467,564,437	245,881,493	35,995,994			77,016,561	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(2,285,905)		64,966,184	488,545,595	XXX	488,545,595	256,906,373	35,995,994	515,688		78,654,353	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)			152,855			(698,156)					120,331	1	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.4565%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/26/2020	08/28/2030		25,000,000	0.075285/(0.4565)			8,172			(28,975)					393,603	1	N/A
INTEREST RATE SWAP - Pay SOFR Receive 0.476%	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTS07KV3UQJZQ078	08/26/2020	08/28/2030		25,000,000	0.075285/(0.476)			8,974			(9,776)					393,603	1	N/A
1179999999. Subtotal - Swaps - Replication - Interest Rate												170,001		XXX	(736,907)					907,537	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/13/2016	12/20/2020		25,000,000	1.00/CREDIT EVENT	184,722		190,278	9,658		56,271			(32,948)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	534,722		381,944	128,048		475,636			(78,508)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/24/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	661,111		381,944	158,815		475,636			(97,420)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,325,000		763,889	318,458		951,272			(195,349)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/25/2016	12/20/2021		125,000,000	1.00/CREDIT EVENT	1,656,250		954,861	398,073		1,189,090			(244,187)		125,000,000	1	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		954,861	365,632		1,189,090			(224,240)		125,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.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		611,111	245,603		761,017			(150,644)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/06/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,354,840		1,817,770	2,461,749		2,767,134			(1,556,046)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/10/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,376,407		1,817,770	2,469,688		2,767,134			(1,561,266)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,356,419		1,817,770	2,470,067		2,767,134			(1,561,516)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/12/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,332,747		1,817,770	2,464,234		2,767,134			(1,557,680)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/17/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,375,092		1,817,770	2,478,661		2,767,134			(1,567,169)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE	3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	04/18/2017	12/20/2021		47,342,308	5.00/CREDIT EVENT	9,367,465		1,817,770	2,478,113		2,767,134			(1,566,808)		47,342,308	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,111		381,944	378,417		478,863			(127,202)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2017	12/20/2022		60,000,000	1.00/CREDIT EVENT	1,075,000		458,333	463,557		574,635			(155,837)		60,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378CNL7 GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	905,556		381,944	391,682		478,863			(131,684)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/12/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,944		381,944	381,719		478,863			(128,317)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/12/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	881,944		381,944	381,719		478,863			(128,317)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWV50 FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/16/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,500		381,944	390,975		478,863			(131,445)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/16/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,500		381,944	390,975		478,863			(131,445)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	916,667		381,944	398,112		478,863			(133,857)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A9LM8 FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,840,000		763,889	801,604		957,725			(269,534)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AKS53 FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,876,111		763,889	821,964		957,725			(276,417)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	923,056		381,944	404,445		478,863			(135,999)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVEK8 FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	923,056		381,944	404,445		478,863			(135,998)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AK6N8 FNR 2014-65 CB SEQ 3% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/08/2017	12/20/2022		100,000,000	1.00/CREDIT EVENT	1,838,889		763,889	807,011		957,725			(271,362)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AJK96 FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/08/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	551,667		229,167	242,103		287,318			(81,409)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378MBJ3 GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/09/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	895,833		381,944	393,403		478,863			(132,266)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		381,944	397,063		478,863			(133,503)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377WBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		381,944	397,063		478,863			(133,503)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BWDZ4 FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	902,778		381,944	397,063		478,863			(133,503)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/15/2017	12/20/2022		50,000,000	1.00/CREDIT EVENT	879,167		381,944	387,341		478,863			(130,217)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2017	12/20/2022		30,000,000	1.00/CREDIT EVENT	527,500		229,167	232,404		287,318			(78,130)		30,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/02/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	977,500		381,944	449,159		478,863			(151,124)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378FT67 GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	981,667		381,944	451,312		478,863			(151,853)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AEEX1 FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	961,667		381,944	442,165		478,863			(148,758)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	458,333		190,972	210,790		239,431			(70,896)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ALDZ1 FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/05/2018	12/20/2022		50,000,000	1.00/CREDIT EVENT	841,667		381,944	387,246		478,863			(130,185)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	444,028		190,972	204,355		239,431			(68,720)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ACW98 FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	436,528		190,972	200,920		239,431			(67,559)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A8AZ3 FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	431,528		190,972	198,630		239,431			(66,785)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378U7W1 GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/07/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	434,722		190,972	200,425		239,431			(67,391)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	437,917		190,972	202,002		239,431			(67,925)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.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		190,972	190,522		239,431			(64,045)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	410,417		190,972	189,374		239,431			(63,657)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BVXQ4 FHR 4661 GZ Z SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	407,917		190,972	188,226		239,431			(63,269)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	380,417		190,972	175,590		239,431			(59,001)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137AV3V7 FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	380,417		190,972	175,590		239,431			(59,001)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	373,611		190,972	172,557		239,431			(57,978)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38378DDK8 GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	348,611		190,972	161,055		239,431			(54,096)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	38377XGA4 GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	348,611		190,972	161,055		239,431			(54,096)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136A6R30 FNR 2012-75 CE PAC-11 3% due 07/25/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	389,583		190,972	184,073		239,431			(61,866)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,168,750		572,917	552,220		718,294			(185,599)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		75,000,000	1.00/CREDIT EVENT	1,073,333		572,917	507,598		718,294			(170,533)		75,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AB2N2 FNR 2013-11 Z Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/23/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	345,278		190,972	163,310		239,431			(54,857)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2018	12/20/2022		80,000,000	1.00/CREDIT EVENT	1,076,000		611,111	510,430		766,180			(171,440)		80,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	412,500		190,278	256,455		143,109			(58,987)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	800,000		381,944	497,672		286,219			(114,865)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	398,750		190,972	248,061		143,109			(57,252)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVHM4 FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/04/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	382,500		190,972	237,982		143,109			(54,912)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVSF7 FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/05/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	737,500		381,944	459,140		286,219			(105,920)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	380,000		190,972	236,553		143,109			(54,581)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	356,250		190,972	222,269		143,109			(51,267)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	356,250		190,972	222,269		143,109			(51,267)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		190,972	218,493		143,109			(50,391)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		190,972	218,493		143,109			(50,391)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	335,000		190,972	209,154		143,109			(48,226)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	202,926		143,109			(46,783)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	317,500		190,972	198,358		143,109			(45,724)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	315,000		190,972	196,800		143,109			(45,363)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378WVN0 GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	203,031		143,109			(46,807)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVH93 FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	203,031		143,109			(46,807)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	305,000		190,972	190,567		143,109			(43,920)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	203,031		143,109			(46,807)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	336,250		190,972	210,477		143,109			(48,533)		25,000,000	1	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	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		190,972	215,939		143,109			(49,799)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		190,972	215,939		143,109			(49,799)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137B1VG4 FHR 4209 VZ Z SEQ 4% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/15/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	14,463,734		2,755,992	9,080,875		9,792,999			(2,223,051)		71,744,712	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PF78 GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	710,000		381,944	444,823		286,219			(102,599)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137APEN6 FHR 4028 ZA Z SEQ 4% due 04/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/17/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,690,319		1,837,328	6,088,946		6,528,666			(1,491,219)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		190,972	219,401		143,109			(50,602)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378CLR6 GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/18/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	14,470,908		2,755,992	9,098,788		9,792,999			(2,227,747)		71,744,712	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		190,972	217,838		143,109			(50,239)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376PZK9 GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/18/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	665,000		381,944	416,920		286,219			(96,130)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AVTB5 FNR 2017-11 B EXCH SEQ 3% due 03/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	625,000		381,944	391,904		286,219			(90,334)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	645,000		381,944	404,623		286,219			(93,280)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137B5YC1 FHR 4267 ZY Z SEQ 4.5% due 11/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/19/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		3,674,656	12,114,525		13,057,331			(2,965,823)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AWF51 FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/19/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		3,674,656	12,114,525		13,057,331			(2,965,823)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	680,000		381,944	427,186		286,219			(98,510)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		190,972	205,761		143,109			(47,439)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,261,064		3,674,656	12,135,562		13,057,331			(2,971,338)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/22/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,256,281		3,674,656	12,132,653		13,057,331			(2,970,575)		95,659,615	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	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		3,674,656	12,097,741		13,057,331			(2,961,424)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137APBW9 FHR 4033 ZE Z SEQ 4% due 04/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	204,194		143,109			(47,076)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137AUFJ3 FHR 4107 HY EXCH PAC-11 3% due 09/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		190,972	204,194		143,109			(47,076)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BAG63 FHR 4323 VZ Z SEQ 4% due 04/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/22/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	320,000		190,972	201,060		143,109			(46,350)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BWP57 FHR 4666 VZ Z SEQ 3% due 03/15/2047	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	295,000		190,972	185,485		143,109			(42,743)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,522,915		1,837,328	6,005,298		6,528,666			(1,469,297)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137ARM29 FHR 4057 ZB Z SEQ 3.5% due 06/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,508,566		1,837,328	5,996,559		6,528,666			(1,467,010)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A8D64 FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,522,915		1,837,328	6,005,298		6,528,666			(1,469,297)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RBJ3 GNR 2010-158 DG PAC-11 4% due 12/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	312,500		190,972	196,564		143,109			(45,309)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136A6N42 FNR 2012-76 ZG Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/24/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,556,396		1,837,328	6,028,692		6,528,666			(1,475,425)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38375GQP9 GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,122,357		3,674,656	12,063,212		13,057,331			(2,952,376)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377NGC2 GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	292,500		190,972	184,013		143,109			(42,402)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137BTCW9 FHR 4639 AZ Z SEQ 3% due 12/15/2046	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/24/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	19,069,744		3,674,656	12,031,161		13,057,331			(2,943,980)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AJPR1 FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,487,043		1,837,328	5,986,436		6,528,666			(1,464,360)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/25/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	595,000		381,944	374,497		286,219			(86,303)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136ALEY3 FNR 2014-66 VZ Z SEQ 3% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/25/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,510,692		1,837,328	6,015,862		6,528,666			(1,472,064)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BGY78 FHR 4447 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/26/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		381,944	336,989		286,219			(77,623)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378WCM3 GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,448,512		1,837,328	5,980,857		6,528,666			(1,462,899)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/29/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	297,500		190,972	187,639		143,109			(43,242)		25,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	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		3,674,656	12,040,815		13,057,331			(2,946,509)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137BD5W2 FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	275,000		190,972	173,570		143,109			(39,985)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,499,000		1,837,328	6,011,727		6,528,666			(1,470,981)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/30/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,489,434		1,837,328	6,005,879		6,528,666			(1,469,450)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	535,000		381,944	337,692		286,219			(77,785)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/02/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	327,500		190,972	206,944		143,109			(47,714)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	355,000		190,972	225,096		143,109			(51,922)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	357,500		190,972	226,677		143,109			(52,289)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	347,500		190,972	220,353		143,109			(50,822)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	337,500		190,972	214,029		143,109			(49,356)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	287,500		190,972	182,775		143,109			(42,116)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,513,348		1,837,328	6,063,031		6,528,666			(1,484,424)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/13/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,470,302		1,837,328	6,036,516		6,528,666			(1,477,474)		47,829,808	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	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		190,972	176,431		143,109			(40,648)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378GAF5 GNR 2012-134 PM PAC-11 3% due 11/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	270,000		190,972	171,763		143,109			(39,567)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137A34Y2 FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	265,000		190,972	168,589		143,109			(38,833)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A7FM9 FNR 2012-70 HB PAC-11 3% due 07/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	263,750		190,972	167,795		143,109			(38,650)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3137APMM9 FHR 4030 PE PAC-1-11 3.5% due 04/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,398,557		1,837,328	5,995,331		6,528,666			(1,466,688)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A0DQ7 FNR 2011-77 PC PAC-11 4% due 08/25/2041	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	237,500		190,972	151,127		143,109			(34,796)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38378UL21 GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	195,000		190,972	124,191		143,109			(28,575)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136ABYK3 FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	375,000		381,944	238,845		286,219			(54,949)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A43X5 FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	172,500		190,972	109,882		143,109			(25,273)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376Y3N9 GNR 2010-53 PB PAC-1-11 5% due 04/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,345,944		1,837,328	5,968,904		6,528,666			(1,459,772)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	237,500		381,944	151,678		286,219			(34,857)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	110,000		190,972	70,257		143,109			(16,144)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376LAH2 GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/19/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,307,680		1,837,328	5,954,293		6,528,666			(1,455,950)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376P4G2 GNR 2009-127 PB PAC-1-11 5% due 12/20/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	92,500		190,972	59,091		143,109			(13,574)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A5MB9 FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/19/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	82,500		190,972	52,709		143,109			(12,106)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136A8V98 FNR 2012-113 EM PAC-11 3% due 10/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/20/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	125,000		381,944	79,926		286,219			(18,351)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137B1KL5 FHR 4194 ZE Z SEQ 4% due 04/15/2043	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/20/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	62,500		190,972	39,963		143,109			(9,176)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	3136AVTV1 FNR 2017-12 TZ Z SEQ 3% due 03/25/2047	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/20/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,226,370		1,837,328	5,906,957		6,528,666			(1,443,575)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3137AV4E4 FHR 4121 AZ Z SEQ 3% due 10/15/2042	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/20/2018	12/20/2023		75,000,000	1.00/CREDIT EVENT	140,625		572,917	89,944		429,328			(20,646)		75,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	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		190,972	27,269		143,109			(6,259)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	3136AK6J7 FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		50,000,000	1.00/CREDIT EVENT	85,000		381,944	54,539		286,219			(12,518)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38378ENB5 GNR 2012-66 CY EXCH SEQ 3.5% due 05/20/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	12/20/2023		95,659,615	5.00/CREDIT EVENT	18,491,003		3,674,656	11,873,672		13,057,331			(2,902,769)		95,659,615	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376V3Z8 GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	12,500		190,972	8,036		143,109			(1,844)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38377RV69 GNR 2010-165 PC PAC-1-11 4% due 12/20/2040	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/27/2018	12/20/2023		71,744,712	5.00/CREDIT EVENT	13,746,287		2,755,992	8,833,934		9,792,999			(2,158,439)		71,744,712	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376XS79 GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/27/2018	12/20/2023		23,914,904	5.00/CREDIT EVENT	4,582,096		918,664	2,944,645		3,264,333			(719,480)		23,914,904	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	38376ETZ8 GNR 2009-110 KA PAC-1-11 5% due 11/20/2039	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2018	12/20/2023		47,829,808	5.00/CREDIT EVENT	9,245,502		1,837,328	5,942,872		6,528,666			(1,452,963)		47,829,808	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/25/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	757,500		380,556	612,744		(157,000)			(107,017)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/26/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	751,250		380,556	609,264		(157,000)			(106,405)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,380,000		761,111	1,117,585		(313,999)			(195,062)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	685,000		380,556	555,608		(157,000)			(96,972)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	600,000		380,556	487,249		(157,000)			(84,971)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	550,000		380,556	446,691		(157,000)			(77,861)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/03/2019	12/20/2024		25,000,000	1.00/CREDIT EVENT	240,000		190,278	195,048		(78,500)			(33,975)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/03/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	490,000		380,556	398,216		(157,000)			(69,371)		50,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	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		380,556	415,527		(157,000)			(72,402)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2019	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,080,000		761,111	880,338		(313,999)			(153,436)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	625,000		380,556	509,631		(157,000)			(88,898)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT	610,000		380,556	497,415		(157,000)			(86,755)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QL5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/24/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,800,000		608,333	1,579,059		(313,999)			(220,941)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	897,510		304,167	787,348		(157,000)			(110,162)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT	1,880,000		605,556	1,650,075		(313,999)			(229,925)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	900,001		302,778	789,971		(157,000)			(110,030)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/25/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT	815,001		302,778	715,442		(157,000)			(99,558)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100Y7 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		602,778	1,572,052		(313,999)			(217,949)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	9128100Y7 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		602,778	1,431,682		(313,999)			(198,318)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2020	12/20/2024		65,000,000	1.00/CREDIT EVENT	669,500		390,000	588,611		(204,099)			(80,889)		65,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		55,000,000	1.00/CREDIT EVENT	555,500		330,000	488,391		(172,700)			(67,108)		55,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	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	300,000	505,486		(157,000)			(69,514)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/27/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		565,000	300,000	496,701		(157,000)			(68,298)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		427,222	295,833	376,280		(157,000)			(50,943)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/28/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		382,222	295,833	336,668		(157,000)			(45,554)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/03/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		340,000	293,056	299,830		(157,000)			(40,170)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		280,000	290,278	247,216		(157,000)			(32,783)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	655844BX5 NORFOLK SOUTHERN CORP SR UNSEC 3.942% due 11/01/2047	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		225,001	290,278	198,677		(157,000)			(26,324)		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	00206RGL0 AT&T INC SR UNSEC 4.1% due 02/15/2028	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		95,000	290,278	83,919		(157,000)			(11,080)		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54	03/05/2020	12/20/2024		100,000,000	1.00/CREDIT EVENT		430,000	580,556	379,701		(313,999)			(50,299)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	060051GGR4 BANK OF AMERICA CORP SR UNSEC 3.593% due 07/21/2028	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		10,130,584	1,436,491	8,829,442		8,108,518			(1,301,142)		49,311,538	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	00775V104 AEGON FUNDING CORP II NEW MONEY Preferred Stock	DB PART C-1	Credit	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		10,118,102	1,436,491	8,818,683		8,108,518			(1,299,419)		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		10,008,259	1,436,491	8,723,992		8,108,518			(1,284,267)		49,311,538	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		(525,000)	288,889	(464,134)		(157,000)			60,866		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	49327M2K9 KEY BANK NA SR UNSEC 3.3% due 06/01/2025	DB PART C-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		9,667,356	1,415,688	8,443,972		8,108,518			(1,223,385)		49,311,538	1FE	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	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		9,687,328	1,415,688	8,461,233		8,108,518			(1,226,095)		49,311,538	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	452308AR0 ILLINOIS TOOL WORKS INC SR UNSEC 3.9% due 09/01/2042	DB PART C-1	Credit	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		9,687,328	1,415,688	8,461,233		8,108,518			(1,226,095)		49,311,538	1FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	855244AT6 STARBUCKS CORP SR UNSEC 3.55% due 08/15/2029	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		8,844,513	1,401,819	7,740,653		8,108,518			(1,103,860)		49,311,538	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	91913YAS9 VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025	DB PART C-1	Credit	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/10/2020	12/20/2024		50,000,000	1.00/CREDIT EVENT		(1,560,000)	283,333	(1,384,003)		(157,000)			175,997		50,000,000	2FE	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY33 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	Credit	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2020	12/20/2024		49,311,538	5.00/CREDIT EVENT		7,137,648	1,388,010	6,267,207		8,108,518			(870,442)		49,311,538	1	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	2,778	286,908		224,458			(592)		25,000,000	1	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	2,778	254,475		224,458			(525)		25,000,000	1	N/A
1189999999. Subtotal - Swaps - Replication - Credit Default										506,744,279	87,995,575	142,858,446	369,435,022	XXX	372,181,594			(89,682,884)		9,091,738,463	XXX	XXX
1229999999. Subtotal - Swaps - Replication										506,744,279	87,995,575	143,028,447	369,435,022	XXX	371,444,687			(89,682,884)		9,092,646,000	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												24,374,598	22,929,226	XXX	(73,427,403)	10,880,747				33,556,959	XXX	XXX
1369999999. Total Swaps - Credit Default										504,458,374	87,995,575	141,716,551	367,486,954	XXX	370,233,526	144,133		(89,167,196)		9,091,738,463	XXX	XXX
1379999999. Total Swaps - Foreign Exchange												74,456,911	418,558,379	XXX	482,296,651	245,881,493	9,457,112			101,244,825	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Other														XXX							XXX	XXX
1409999999. Total Swaps										504,458,374	87,995,575	240,548,060	808,974,559	XXX	779,102,774	256,906,373	9,457,112	(89,167,196)		9,226,540,247	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				103,804		103,804	78,938	(104,278)			13,925		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/18/2020	12/11/2020		880,762,046	0.9093				(59,826,313)		(59,795,681)	6,244,772	(66,040,453)			1,955,908		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	Z00074262 ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15% due 06/15/2023	D-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/29/2020	11/30/2020		778,135	1.3730				(24,428)		(24,428)	(193)	(24,234)			1,591		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749211L73 JAPAN TREASURY DISC BILL SERIES 921 % due 10/12/2020	DA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/10/2020	10/13/2020		93,844,628	106.5591				(984,848)		(984,848)	107,355	(1,092,203)			88,553		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	MORTGAGE LOAN 0855500	B-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	07/13/2020	11/16/2020		3,110,566	0.7912				(65,710)		(65,710)	1,562	(67,272)			5,581		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749261L80 JAPAN TREASURY DISC BILL SERIES 926 % due 11/02/2020	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/31/2020	11/02/2020		94,929,439	105.3414				79,050		79,050	71,857	7,193			142,719		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	JP1749281L86 JAPAN TREASURY DISC BILL SERIES 928 % due 11/09/2020	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/07/2020	11/09/2020		94,621,523	105.6842				(238,874)		(238,874)	57,780	(296,654)			156,619		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	11/18/2020		179,201,700	1.3951				120,976		120,976	13,547	107,428			328,295		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				(26,791)		(26,791)	(32,756)	5,966			362,084		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Partnership LP OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2020	12/16/2020		4,873,441	106.7008				(62,631)		(62,631)	1,689	(64,320)			11,192		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	628908CN9 ND PROPERTIES Cityhold office partnership % due 10/01/2020	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2020	10/01/2020		94,333,176	0.7633				1,428,404		1,428,404	22,668	1,405,737			24,688		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8063 12-14 New Fetter Lane	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	05/19/2021		91,737,604	0.7630				1,295,980		1,295,980	(2,108)	1,298,088			364,903		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8486CSEUR Factory Ursus	D-2-2	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/13/2020	10/14/2020		236,932,080	0.8441				2,364,893		2,364,893	214,223	2,150,670			232,013		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	4563 Norte Shopping Center	D-2-2	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/13/2020	12/14/2021		47,807,480	0.8367				441,529		441,529	20,195	421,334			262,450		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749291L84 JAPAN TREASURY DISC BILL SERIES 929 % due 11/16/2020	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/14/2020	11/16/2020		93,979,486	106.4062				(891,318)		(891,318)	50,428	(941,746)			168,619		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/18/2020	11/20/2020		209,392,925	0.8357				3,980,845		3,980,845	172,258	3,808,587			391,355		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2020	11/20/2020		33,092,808	0.7555				824,752		824,752	6,149	818,603			61,850		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2020	11/23/2020		472,134,000	1.3767				6,516,980		6,516,980	49,666	6,467,314			908,000		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	sblblea Broadleaf Timberland Investments, LLC CAD Portfolio Hedge	BA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/20/2020	11/23/2020		37,845,386	1.3212				287,308		287,308	(1,125)	288,433			72,784		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749311L80 JAPAN TREASURY DISC BILL SERIES 931 % due 11/24/2020	DA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/21/2020	11/24/2020		94,432,532	105.8957				(451,209)		(451,209)	32,694	(483,903)			183,285		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749331L86 JAPAN TREASURY DISC BILL SERIES 933 % due 11/30/2020	DA-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	08/28/2020	11/30/2020		95,095,787	105.1571				201,647		201,647	27,812	173,835			194,379		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	Z00074262 ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC 15% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2020	11/30/2020		817,747	1.3065				15,175		15,175	(28)	15,203			1,672		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	JP1749361L97 JAPAN TREASURY DISC BILL Due 12/14/2020 At Mat % due 12/14/2020	DA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2020	12/14/2020		94,338,297	106.0015				(582,215)		(582,215)	9,243	(591,458)			213,817		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL SEK	7078CSSEK NOVA LUND	D-2-2	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/14/2020	12/11/2020		66,789,521	8.7589				1,415,597		1,415,597	16,139	1,399,457			148,319		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	9714AUD T-C Australia RE Holdings I, LLC OIA	BA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/14/2020	06/16/2021		30,612,246	1.3720				513,908		513,908	1,101	512,808			128,934		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY EUR SELL USD	8486CSEUR Factory Ursus	D-2-2	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	09/14/2020	10/14/2020		11,886,339	0.8413				(157,978)		(157,978)	(312,112)	154,134			11,640		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749381L93 JAPAN TREASURY DISC BILL SERIES 938 % due 12/21/2020	DA-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2020	12/21/2020		191,892,908	104.2248				2,022,375		2,022,375	(22,295)	2,044,670			454,768		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	stiinfr TIAA Infrastructure - Aquila OIA	BA-1	Currency	CREDIT AGRICOLE 969500TJ5KRTCJQWXH05	09/29/2020	12/15/2020		90,135,367	0.7766				(234,226)		(234,226)	(11,914)	(222,312)			205,649		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	G6031#AC3 MERSEY LINK LTD Mezzanine Note 8.3% due 03/31/2043	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2020	05/19/2021		32,183,223	0.7768				(117,108)		(117,108)	1,789	(118,897)			128,014		0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	JP1749401L99 JAPAN TREASURY DISC BILL Due 1/6/2021 At Mat % due 01/06/2021	DA-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/29/2020	01/06/2021		189,770,785	105.3903				(167,428)		(167,427)	(3,941)	(163,486)			491,653		0002
1439999999. Subtotal - Forwards - Hedging Other													(42,217,854)	XXX	(42,187,221)	6,815,393	(49,131,756)			7,715,259	XXX	XXX
1479999999. Subtotal - Forwards													(42,217,854)	XXX	(42,187,221)	6,815,393	(49,131,756)			7,715,259	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												32,553,429	(49,006,058)	XXX	(80,887,508)		(26,538,882)			55,239,894	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										(2,285,905)		64,966,184	446,327,741	XXX	446,358,374	263,721,766	(13,135,762)	515,688		86,369,612	XXX	XXX
1719999999. Subtotal - Replication										506,744,279	87,995,575	143,028,447	369,435,022	XXX	371,444,687			(89,682,884)		9,092,646,000	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										504,458,374	87,995,575	240,548,060	766,756,705	XXX	736,915,553	263,721,766	(39,674,644)	(89,167,196)		9,234,255,506	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX								
BANK OF AMERICA N.A.	B4TYDEB6GKMZO031MB27	Y	Y		55,889,745	(76,907,445)		58,247,517	(76,673,721)		193,573,858	172,556,158
BANK OF MONTREAL	NQ0HPCNCCU6TUTQYE16	Y	Y			(5,090,081)			(6,185,952)		265,378	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	16,260,000	14,361,724	(152,430)		14,361,724	(152,430)		2,404,117	353,410
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	25,850,000	27,250,287	(2,959,724)		26,868,690	(2,055,524)		320,933,068	319,373,631
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y	182,320,000	236,262,913	(28,425,141)	25,517,772	249,545,280	(88,186,028)		465,891,885	465,892,833
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	5,830,000	5,497,112	(15,035,745)		13,795,842	(12,300,813)		9,121,328	
CREDIT SUISSE INTERNATIONAL	E58DKGMJVYYJLN8C3868	Y	Y			(636,349)			(636,349)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	117,100,000	122,568,064	(464,134)	5,003,930	115,661,345	(3,548,190)		3,471,089,423	3,471,089,423
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	397,270,000		(182,406)			(182,406)		13,230	
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	44,197,000	385,887,189	(44,931,472)	296,758,717	417,729,985	(46,299,261)	327,233,724	2,573,422,225	2,573,422,225
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	5,020,000	65,974,853	(9,179,721)	51,775,132	70,872,355	(30,758,371)	35,093,984	2,193,403,222	2,193,403,222
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y		5,128,540	(1,560,504)	3,568,036	7,296,218	(3,521,479)	3,774,739	1,210,204	1,210,204
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			(360,412)			(774,937)		201,009	
0299999999. Total NAIC 1 Designation				793,847,000	918,820,427	(185,885,564)	382,623,587	974,378,956	(271,275,461)	366,102,447	9,231,528,947	9,197,301,106
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	11,290,000	10,892,615			10,892,615			695,164	297,780
0399999999. Total NAIC 2 Designation				11,290,000	10,892,615			10,892,615			695,164	297,780
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				23,707,423	22,929,227			22,929,227	(9,776)		2,031,395	1,253,199
0999999999 - Gross Totals				828,844,423	952,642,269	(185,885,564)	382,623,587	1,008,200,798	(271,285,237)	366,102,447	9,234,255,506	9,198,852,085
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					952,642,269	(185,885,564)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Treasury	912810-RC-4	United States Treasury No 3.62	8,164,632	5,600,000	5,460,774	08/15/2043	I
BANK OF MONTREAL NQ06HPCNCCU6TUTQYE16	Cash			6,680,000		6,680,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			631,986		631,986		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			11,120,000		11,120,000		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			40,000		40,000		V
0199999999 - Total				26,636,618	5,600,000	23,932,760	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
ROYAL BANK OF CANADA 1VUV7VQFKUOOSJ21A208	Cash			5,020,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			397,270,000		XXX		V
CREDIT AGRICOLE ES7IP3U3RHIGC71XBU11	Cash			5,830,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			117,100,000		XXX		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			182,320,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			44,197,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			16,260,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			11,290,000		XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			25,850,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			23,707,423		XXX		V
0299999999 - Total				828,844,423		XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
				400,716,764	400,716,764	
9099999. Total - Cash (Schedule E Part 1 type)				400,716,764	400,716,764	XXX
9999999 - Totals				400,716,764	400,716,764	XXX

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. Channel Islands, UK		0.000	10,375					XXX
Citibank, N.A. London, UK		0.000			5,530,312	6,843,455	24,789,959	XXX
Citibank, N.A. New Castle, DE		0.000			(7,149,942)	(6,295,055)	(6,026,282)	XXX
Citibank, N.A. New York, NY		0.000			13,778,307	7,929,103	15,103,315	XXX
Harris, N.A. Chicago, IL		0.000			486,112	601,298	503,905	XXX
JPMorgan Chase Bank, N.A. Houston, TX		0.000			15,376,434	13,983,448	16,495,121	XXX
JPMorgan Chase Bank, N.A. New York, NY		0.000	1,113,494		(23,649,470)	(39,579,824)	359,823,713	XXX
The Northern Trust Company Chicago, IL		0.000			165,250	161,638	176,437	XXX
Wells Fargo, N.A. Minneapolis, MN		0.000			(14,707,601)	(15,142,625)	(15,260,323)	XXX
Wells Fargo, N.A. San Francisco, CA		0.000			12,946	28,210	46,306	XXX
Bank of America New York, NY		0.000			85,024,315	1,000,042	1,000,046	XXX
Beneficial State Bank Oakland, CA CD Matures June 12, 2020		2.130	224,055					XXX
Carver Federal Savings FSB New York, NY CD Matures October 29, 2020		1.790		215,997	6,205,814	6,205,814	6,205,814	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	1,347,923	215,997	81,072,476	(24,264,496)	402,858,011	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	1,347,923	215,997	81,072,476	(24,264,496)	402,858,011	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	1,347,923	215,997	81,072,476	(24,264,496)	402,858,011	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		09/29/2020	0.050	10/06/2020	32,998,770		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						32,998,770		
0599999. Total - U.S. Government Bonds						32,998,770		
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	RELIANCE INDUSTRIES LTD		08/21/2020	4.500	10/19/2020	10,996,871	222,750	160,622
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,996,871	222,750	160,622
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,996,871	222,750	160,622
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						43,995,641	222,750	160,622
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						43,995,641	222,750	160,622
8899999 - Total Cash Equivalents						43,995,641	222,750	160,622