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, 2019

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

2019

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

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 & 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	Mona (NMN) Bhalla	SVP & Chief Actuary	Christine Ellen Dugan #

OTHER

Vijay Chandur Advani, SEVP, Chief Executive Officer, Nuveen	John Lewis Douglas, SEVP, Chief Oversight and Advocacy Officer	Lori Dickerson Fouché, SEVP, Chief Executive Officer, TIAA Financial Solutions
Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Oluseun S Salami, SVP, Chief Accounting Officer and Corporate Controller	Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer

DIRECTORS OR TRUSTEES

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

State of New York
County of New York SS:

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

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Mona (NMN) Bhalla
SMD & Corporate Secretary

Glenn Robert Richter
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 28th day of October, 2019

Vincenza Ieni

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

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	187,657,525,252	31,032,843	187,626,492,409	187,325,118,786
2.	Stocks:				
	2.1 Preferred stocks	377,449,079		377,449,079	245,061,072
	2.2 Common stocks	5,695,396,149	21,081,987	5,674,314,162	5,899,246,563
3.	Mortgage loans on real estate:				
	3.1 First liens	29,918,128,470		29,918,128,470	27,391,045,311
	3.2 Other than first liens	2,458,945,914		2,458,945,914	2,567,530,391
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	178,102,400		178,102,400	173,282,218
	4.2 Properties held for the production of income (less $ 43,205,133 encumbrances)	1,913,588,645		1,913,588,645	1,966,277,308
	4.3 Properties held for sale (less $ encumbrances)	125,050,992		125,050,992	12,323,484
5.	Cash ($ 526,014,425), cash equivalents ($ 2,594,516,629) and short-term investments ($ 56,874,753)	3,177,405,807		3,177,405,807	597,573,069
6.	Contract loans (including $ premium notes)	1,839,385,085	13,618	1,839,371,467	1,889,982,863
7.	Derivatives	1,220,890,343		1,220,890,343	967,845,751
8.	Other invested assets	30,888,975,876	98,285,829	30,790,690,047	30,316,688,896
9.	Receivables for securities	99,159,816		99,159,816	82,576,836
10.	Securities lending reinvested collateral assets	355,551,692		355,551,692	561,635,041
11.	Aggregate write-ins for invested assets	61,984,917		61,984,917	13,275,462
12.	Subtotals, cash and invested assets (Lines 1 to 11)	265,967,540,437	150,414,277	265,817,126,160	260,009,463,051
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,868,885,470		1,868,885,470	1,802,318,739
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,623,071		1,623,071	2,677,933
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	44,907,056	88,107	44,818,949	48,025,594
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,922,873		1,922,873	2,422,317
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	5,256,033,000	2,837,322,000	2,418,711,000	2,401,938,000
19.	Guaranty funds receivable or on deposit	15,072,755		15,072,755	15,047,255
20.	Electronic data processing equipment and software	310,342,724	287,389,905	22,952,819	27,136,653
21.	Furniture and equipment, including health care delivery assets ($)	79,142,988	79,142,988		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	154,416,872	802	154,416,070	192,312,333
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	756,177,536	154,727,810	601,449,726	496,315,664
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	274,456,064,782	3,509,085,889	270,946,978,893	264,997,657,539
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	42,055,332,535		42,055,332,535	38,288,611,045
28.	Total (Lines 26 and 27)	316,511,397,317	3,509,085,889	313,002,311,428	303,286,268,584
	DETAILS OF WRITE-INS				
1101.	Investments in process	51,635,715		51,635,715	2,026,825
1102.	Derivative collateral - receivable	10,137,803		10,137,803	10,830,279
1103.	Receivable for securities lending	211,399		211,399	418,358
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	61,984,917		61,984,917	13,275,462
2501.	Sundry receivables	639,616,424	38,166,698	601,449,726	496,315,664
2502.	Prepaid expenses	108,953,065	108,953,065		
2503.	Intangible asset - AML - SERP	7,608,047	7,608,047		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	756,177,536	154,727,810	601,449,726	496,315,664

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 $ 215,211,197,173 less $ included in Line 6.3 (including $ Modco Reserve)	215,211,197,173	211,345,444,121
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	8,006	8,006
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,159,914,963	1,105,189,756
4.	Contract claims:		
	4.1 Life	791,762,021	687,442,069
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 2,680,932 and coupons $ due and unpaid	2,680,932	2,967,781
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)	735,398,241	1,882,203,352
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	1,155,930,317	
	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	800,551	677,950
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 $ 4,173,002 ceded	4,173,002	3,970,898
	9.4 Interest Maintenance Reserve	2,112,716,127	2,148,531,201
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	872,006,587	1,027,621,007
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	6,579,233	8,377,740
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	38,845,487	32,301,859
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	54,361,249	45,373,848
15.2	Net deferred tax liability		
16.	Unearned investment income	2,738,184	1,373,608
17.	Amounts withheld or retained by reporting entity as agent or trustee	240,982,553	228,101,036
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	65,595,191	73,692,708
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	159,957,290	167,155,026
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,787,194,310	5,259,527,188
	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	599,879,100	649,195,987
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	66,135,189	164,437,692
	24.09 Payable for securities	256,074,811	116,386,766
	24.10 Payable for securities lending	355,551,693	561,635,042
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,112,573,416	1,403,753,172
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	231,793,055,626	226,915,367,813
27.	From Separate Accounts Statement	41,997,175,788	38,244,597,043
28.	Total liabilities (Lines 26 and 27)	273,790,231,414	265,159,964,856
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	5,041,263,342	5,041,067,049
33.	Gross paid in and contributed surplus	550,000	550,000
34.	Aggregate write-ins for special surplus funds	34,167,766,672	33,082,186,679
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 $ 58,156,747 in Separate Accounts Statement)	39,209,580,014	38,123,803,728
38.	Totals of Lines 29, 30 and 37	39,212,080,014	38,126,303,728
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	313,002,311,428	303,286,268,584
	DETAILS OF WRITE-INS		
2501.	Derivative collateral - payable	1,298,466,819	760,848,028
2502.	Miscellaneous liabilities	559,753,148	482,606,851
2503.	Deferred gain on asset transfer with affiliate	307,769,239	216,028,712
2598.	Summary of remaining write-ins for Line 25 from overflow page	(53,415,790)	(55,730,419)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,112,573,416	1,403,753,172
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Conting. res. for invest. losses, annuity and insurance mort. and other risks **	34,167,766,672	33,082,186,679
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	34,167,766,672	33,082,186,679

** The amount of the annuitant mortality fluctuation fund for the Real Estate account is $ 108,761,785 and for the Access account is $ 16,975,267.

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	11,496,628,429	10,981,043,958	15,033,997,308
2.	Considerations for supplementary contracts with life contingencies	58,984,743	56,878,878	84,411,295
3.	Net investment income	9,006,225,413	9,122,146,629	12,291,093,197
4.	Amortization of Interest Maintenance Reserve (IMR)	195,998,365	191,108,802	259,282,495
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	14,142,745	9,905,771	13,694,296
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	181,760,233	170,811,536	226,020,288
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,919,097,474	2,038,971,500	3,000,803,760
9.	Totals (Lines 1 to 8.3)	22,872,837,402	22,570,867,074	30,909,302,639
10.	Death benefits	50,581,594	51,967,090	67,303,992
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,032	15,921	56,563
12.	Annuity benefits	5,537,795,744	5,360,790,114	7,470,643,372
13.	Disability benefits and benefits under accident and health contracts	7,315,607	6,930,351	8,981,275
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	6,840,169,372	7,107,128,351	9,868,830,600
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	22,815,365	21,061,360	29,929,373
18.	Payments on supplementary contracts with life contingencies	54,572,150	68,987,640	90,700,857
19.	Increase in aggregate reserves for life and accident and health contracts	3,865,753,052	4,006,215,146	5,279,306,079
20.	Totals (Lines 10 to 19)	16,379,003,916	16,623,095,973	22,815,752,111
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	1,246,303,821	1,200,897,700	1,643,194,432
24.	Insurance taxes, licenses and fees, excluding federal income taxes	59,035,183	54,694,969	69,517,909
25.	Increase in loading on deferred and uncollected premiums	(1,301,371)	(1,286,419)	(1,224,073)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	919,538,357	252,062,528	441,636,150
27.	Aggregate write-ins for deductions	340,048,383	261,653,868	327,496,760
28.	Totals (Lines 20 to 27)	18,942,628,289	18,391,118,619	25,296,373,289
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	3,930,209,113	4,179,748,455	5,612,929,350
30.	Dividends to policyholders and refunds to members	2,390,134,373	2,631,035,858	3,526,325,026
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,540,074,740	1,548,712,597	2,086,604,324
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,516,598)	(1,088,976)	(23,054,547)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,541,591,338	1,549,801,573	2,109,658,871
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)	(284,374,288)	(281,990,140)	(656,605,332)
35.	Net income (Line 33 plus Line 34)	1,257,217,050	1,267,811,433	1,453,053,539
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	38,126,303,728	36,336,069,438	36,336,069,438
37.	Net income (Line 35)	1,257,217,050	1,267,811,433	1,453,053,539
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	280,169,895	(507,784,073)	(356,897,387)
39.	Change in net unrealized foreign exchange capital gain (loss)	(31,965,309)	(62,256,821)	(2,028,353)
40.	Change in net deferred income tax	(280,872,000)	(15,811,000)	(147,263,000)
41.	Change in nonadmitted assets	391,012,108	112,571,837	707,498,982
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	(527,667,122)	198,875,138	128,699,273
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	196,293	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	(2,314,629)	(1,280,105)	6,845,727
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,085,776,286	992,322,702	1,790,234,290
55.	Capital and surplus, as of statement date (Lines 36 + 54)	39,212,080,014	37,328,392,140	38,126,303,728
	DETAILS OF WRITE-INS			
08.301.	Additional amounts credited or applied to annuities	1,070,664,652	1,180,765,700	1,761,001,602
08.302.	Consideration on annuity product rollovers	636,733,073	688,114,263	1,021,201,205
08.303.	Miscellaneous income	153,321,854	111,076,543	139,332,657
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	58,377,895	59,014,994	79,268,296
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,919,097,474	2,038,971,500	3,000,803,760
2701.	Miscellaneous deductions	340,026,227	261,646,636	327,489,529
2702.	Miscellaneous fines and penalties	22,156	7,232	7,231
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	340,048,383	261,653,868	327,496,760
5301.	Post retirement benefit obligation liability	(2,314,629)	(1,280,105)	6,845,727
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)	(2,314,629)	(1,280,105)	6,845,727

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	12,256,622,417	11,790,511,198	16,224,698,048
2.	Net investment income	8,683,013,229	8,679,180,357	11,756,313,367
3.	Miscellaneous income	335,484,343	276,087,541	365,076,185
4.	Total (Lines 1 to 3)	21,275,119,989	20,745,779,096	28,346,087,600
5.	Benefit and loss related payments	12,545,703,410	12,623,372,894	17,632,570,741
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	908,776,010	243,042,059	441,865,973
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,619,577,477	1,488,179,568	1,865,333,453
8.	Dividends paid to policyholders	1,310,631,364	1,327,171,335	1,764,451,489
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(10,503,999)	(9,223,043)	(62,731,318)
10.	Total (Lines 5 through 9)	16,374,184,262	15,672,542,813	21,641,490,338
11.	Net cash from operations (Line 4 minus Line 10)	4,900,935,727	5,073,236,283	6,704,597,262
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,290,473,727	13,587,991,217	17,950,449,169
	12.2 Stocks	1,660,669,305	1,113,921,412	1,891,399,862
	12.3 Mortgage loans	1,563,654,543	1,789,502,805	2,851,949,647
	12.4 Real estate			27,886,044
	12.5 Other invested assets	1,328,539,211	1,721,973,599	2,368,262,256
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,404,715	8,255,642	17,659,288
	12.7 Miscellaneous proceeds	995,164,840	532,284,513	1,163,891,315
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	18,843,906,340	18,753,929,188	26,271,497,581
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	13,202,131,278	14,886,073,465	19,837,907,173
	13.2 Stocks	1,613,658,629	1,083,789,029	1,716,050,877
	13.3 Mortgage loans	4,101,471,219	4,794,123,498	6,351,377,079
	13.4 Real estate	108,756,380	78,705,929	130,986,201
	13.5 Other invested assets	1,912,827,496	2,844,231,138	4,483,357,250
	13.6 Miscellaneous applications	69,761,518	432,720,731	456,428,525
	13.7 Total investments acquired (Lines 13.1 to 13.6)	21,008,606,520	24,119,643,790	32,976,107,105
14.	Net increase (or decrease) in contract loans and premium notes	(54,002,093)	74,274,355	57,391,639
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,110,698,087)	(5,439,988,957)	(6,762,001,163)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	196,293	196,293	325,509
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	33,134,793	45,272,736	15,350,456
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(243,735,988)	693,435,763	(937,738)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(210,404,902)	738,904,792	14,738,227
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,579,832,738	372,152,118	(42,665,674)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	597,573,069	640,238,743	640,238,743
	19.2 End of period (Line 18 plus Line 19.1)	3,177,405,807	1,012,390,861	597,573,069

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

20.0001.	Bonds, stocks, mortgages, real estate, contract loans, OIA acquired and disposed through corporate actions	1,868,448,688	2,677,502,696	3,403,464,324
20.0002.	Capitalized interest on mortgages	220,150	2,591,590	2,778,231
20.0003.	Capitalized interest on bonds	295,814,767	296,949,787	393,987,409
20.0004.	Additional amounts credited or applied to annuities	1,070,664,652	1,180,765,700	1,761,001,602
20.0005.	Interest credited on deposit type contracts	22,189,205	20,819,328	28,033,147

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	166,345,443	179,157,909	237,138,460
3.	Ordinary individual annuities	4,387,088,763	4,630,707,460	6,427,178,306
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities	6,943,316,025	6,171,313,186	8,369,864,707
7.	A & H - group	221,208	206,298	291,169
8.	A & H - credit (group and individual)			
9.	A & H - other	9,363,393	9,572,448	12,711,800
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	11,506,334,832	10,990,957,301	15,047,184,442
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	11,506,334,832	10,990,957,301	15,047,184,442
14.	Deposit-type contracts	230,914,290	223,479,095	290,040,525
15.	Total (Lines 13 and 14)	11,737,249,122	11,214,436,396	15,337,224,967
	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	09/30/2019	12/31/2018
Net Income, New York SAP				$ 1,257,217,050	$ 1,453,053,539
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Additional Reserves for Term Conversions	51R	4	19	211,568	294,552
Net Income, NAIC SAP				$ 1,257,005,482	$ 1,452,758,987
Capital and Contingency Reserves, New York SAP				$ 39,212,080,014	$ 38,126,303,728
New York SAP Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Deferred Premium Asset Limitation	51R, 61R	2	15.2	(43,783)	(64,764)
Additional Reserves for Term Conversions	51R	3	1	(21,091,080)	(21,302,648)
Capital and Contingency Reserves, NAIC SAP				$ 39,233,214,877	$ 38,147,671,140

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, 2019 and December 31, 2018 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

No material change

C. Accounting Policy

(1) No material change

(2) Not applicable

(3) - (5) No material change

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

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

For loan-backed and structured securities, when an OTTI has occurred because the Company intends to sell the security or the Company does not have the intent and ability to retain the security for a period of

time sufficient to recover the amortized cost basis, the amount of the OTTI realized is the difference between the security's amortized cost basis and fair value at the balance sheet date.

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

(7) - (13) No material change

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

No material change

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans

No material change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

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

(2) The following table represents OTTI on securities with the intent to sell for each quarter of 2019:

	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	$ 3,322,997	$ 655,739	$ (185,955)	$ 2,853,213
Total 1st Quarter	$ 3,322,997	$ 655,739	$ (185,955)	$ 2,853,213
OTTI recognized 2nd Quarter				
a. Intent to sell	$ 1,336,792	$ 255,061	$ 3,112	$ 1,078,619
Total 2nd Quarter	$ 1,336,792	$ 255,061	$ 3,112	$ 1,078,619
OTTI recognized 3rd Quarter				
a. Intent to sell	$ 1,078,345	$ 7,950	$ 7,435	$ 1,062,960
Total 3rd Quarter	$ 1,078,345	$ 7,950	$ 7,435	$ 1,062,960
OTTI recognized 4th Quarter				
a. Intent to sell	$ —	$ —	$ —	$ —
Total 4th Quarter	$ —	$ —	$ —	$ —
Annual Aggregate Total		$ 918,750	$ (175,408)	

NOTES TO FINANCIAL STATEMENTS

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, 2019:

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
21075WBA2	$ 32,609	$ —	$ (32,609)	$ —	$ —	03/31/2019
886314AE3	31,927,310	30,396,557	(1,530,753)	30,396,557	20,718,799	09/30/2019
87248DAC4	37,245,919	32,934,208	(4,311,711)	32,934,208	27,593,150	09/30/2019
Total			**$ (5,875,073)**			

(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	$ 5,390,440
2.	12 Months or Longer	$ 70,966,343

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

1.	Less than 12 Months	$ 261,685,706
2.	12 Months or Longer	$ 1,223,102,283

(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 $355,551,693. This collateral is cash and was not sold or re-pledged as of September 30, 2019.

c. No material change

(4) No material change

(5) No material change

(6) Not applicable

(7) No material change

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. Real Estate

No material change

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

Not applicable

L. Restricted Assets

No material change

M. Working Capital Financial Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. Structured Notes

No material change

P. 5GI Securities

No material change

Q. Short Sales

Not applicable

R. Prepayment Penalty and Acceleration Fees

No material change

6. Joint Ventures, Partnerships and Limited Liability Companies

No material change

7. Investment Income

No material change

8. Derivative Instruments

A-G. No material change

H. Not applicable

9. Federal Income Tax

No material change

10. Information Concerning Parent, Subsidiaries and Affiliates

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 and can also be a source of contingent liquidity to meet other requirements. 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 $15,650,115,571. The Company calculated this amount using 5% of total net admitted assets at the current reporting date.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Total

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year as of 9/30/2019			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 83,717,600	$ 83,717,600	$ —
c) Activity Stock	$ —	$ —	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 83,717,600	$ 83,717,600	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 15,650,115,571	$ 15,650,115,571	$ —
2. Prior Year-end as of 12/31/2018			
a) Membership Stock - Class A	$ —	$ —	$ —
b) Membership Stock - Class B	$ 82,262,400	$ 82,262,400	$ —
c) Activity Stock	$ —	$ —	$ —
d) Excess Stock	$ —	$ —	$ —
e) Aggregate Total (a+b+c+d)	$ 82,262,400	$ 82,262,400	$ —
f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 15,164,313,429	$ 15,164,313,429	$ —

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	$ 83,717,600	$ 83,717,600	$ —	$ —	$ —	$ —

(3) Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ —	$ —	$ —
2. Current Year General Account Total Collateral Pledged	$ —	$ —	$ —
3. Current Year Separate Account Total Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ —	$ —	$ —

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)	$ 1,374,771,045	$ 1,332,617,745	$ 1,285,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,374,771,045	$ 1,332,617,745	$ 1,285,000,000
3. Current Year Separate Account Maximum Collateral Pledged	$ —	$ —	$ —
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,389,778,994	$ 1,359,150,193	$ 1,300,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

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

b. Maximum Amount during Reporting Period (Current Year)

	1 Total (2+3)	2 General Account	3 Separate Account
1. Current Year			
a) Debt	$ 1,285,000,000	$ 1,285,000,000	$ —
b) Funding Agreements	—	—	—
c) Other	—	—	—
d) Aggregate Total (a+b+c)	$ 1,285,000,000	$ 1,285,000,000	$ —

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) - (3) No material change

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

	Pension Benefits		Postretirement Benefits	
	September 30, 2019	December 31, 2018	September 30, 2019	December 31, 2018
a. Service cost	$ —	$ —	$ —	$ —
b. Interest cost	986,969	1,191,702	1,866,177	2,909,261
c. Expected return on plan assets	—	—	—	—
d. Amortization of unrecognized transition obligation or transition asset	11,222	14,967	—	—
e. Amount of recognized gains and losses	184,843	300,556	889,078	2,564,801
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	—	—	—	1,000,000
h. Total net periodic benefit cost	$ 1,183,034	$ 1,507,225	$ (448,451)	$ 2,202,454

(5) - (13) No material change

(14) - (21) Not applicable

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

NOTES TO FINANCIAL STATEMENTS

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

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 $347,149,545. The fair value of cash collateral received as of September 30, 2019, was $355,551,693. This collateral is reported in "Securities lending reinvested collateral assets" with an offsetting collateral liability of $355,551,693 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.

NOTES TO FINANCIAL STATEMENTS

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 of these assets was $201 million and total unfunded commitments was $193 million at September 30, 2019. 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, 2019:

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
U.S. Government	$ —	$ 1,408,598,733	$ —	$ —	$ 1,408,598,733
Industrial and Miscellaneous	15,239,883	136,019,055	96,278,802	—	247,537,740
Total Bonds	$ 15,239,883	$ 1,544,617,788	$ 96,278,802	$ —	$ 1,656,136,473
Common Stocks					
Industrial and Miscellaneous	$ 554,102,761	$ —	$ 225,267,125	$ —	$ 779,369,886
Total Common Stocks	$ 554,102,761	$ —	$ 225,267,125	$ —	$ 779,369,886
Total Preferred Stocks	$ —	$ —	$ 12,742,250	$ —	$ 12,742,250
Derivatives:					
Interest rate contracts	$ —	$ 15,510,365	$ —	$ —	$ 15,510,365
Foreign exchange contracts	—	783,609,125	—	—	783,609,125
Total return swaps	—	73,633	—		73,633
Credit default swaps	—	121,089	—	—	121,089
Total Derivatives	$ —	$ 799,314,212	$ —	$ —	$ 799,314,212
Separate Account Assets, Net	$ 14,175,878,957	$ 4,234,717,101	$ 21,910,727,697	$201,167,679	$ 40,522,491,434
Total assets at fair value/NAV	$ 14,745,221,601	$ 6,578,649,101	$ 22,245,015,874	$201,167,679	$ 43,770,054,255
Liabilities at fair value:					
Derivatives					
Foreign exchange contracts	$ —	$ 48,569,906	$ —	$ —	$ 48,569,906
Total return swaps	—	—	—	—	—
Credit default swaps	—	2,593,064	—	—	2,593,064
Total liabilities at fair value	$ —	$ 51,162,970	$ —	$ —	$ 51,162,970

Transfers between Level 1 and Level 2

Periodically, the Company has transfers between Level 1 and Level 2 due to the availability of quoted prices for identical assets in active markets at the measurement date. The Company's policy is to recognize transfers between levels as of the actual date of the event or change in circumstances that caused the transfer.

As of September 30, 2019, the Company had no transfers between Level 1 and Level 2 of the fair value hierarchy.

(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, 2019 (in millions):

	Balance at 1/1/2019	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 9/30/2019
Bonds	$ 100.1	$ 24.7 a	$ (44.7) b	(1.5)	$ 4.1	$ 15.9	$ —	$ —	$ (2.3)	$ 96.3
Common Stock	195.2	—	—	(15.9)	13.3	1,361.2	—	(1,328.5)	—	225.3
Preferred Stock	4.4	12.1 c	(4.8) d	—	1.0	—	—	—	—	12.7
Separate Account	20,667.3	—	(201.2) e	16.3	197.0	1,845.6	—	(1,098.4)	484.1	21,910.7
Total	$20,967.0	$ 36.8	$ (250.7)	$ (1.1)	$ 215.4	$ 3,222.7	$ —	$ (2,426.9)	$ 481.8	$22,245.0

(a) The Company transferred bonds into Level 3 that were measured and reported at fair value.
(b) The Company transferred bonds out of Level 3 that were not measured and reported at fair value.
(c) The Company transferred preferred stocks into Level 3 that were measured and reported at fair value.
(d) The Company transferred preferred stocks out of Level 3 that were not measured and reported at fair value.
(e) The Company elected the NAV practical expedient for certain separate account assets that have been transferred out of Level 3.

(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, 2019. 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 commercial paper.

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

Estimated fair value for privately traded equity securities are principally determined 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.

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 approximates fair value, and are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

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, which approximates fair value, and are classified as Level 3.

Derivatives assets or 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.

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	$207,512,821,593	$187,626,492,409	$ 15,239,883	$200,293,346,460	$ 7,204,235,250	$ —	$ —
Common Stock	779,369,886	779,369,886	554,102,761	—	225,267,125	—	—
Preferred Stock	473,077,563	377,449,079	52,766,729	19,575,000	400,735,834	—	—
Mortgage Loans	33,395,399,619	32,377,074,384	—	—	33,395,399,619	—	—
Derivatives	1,409,731,716	1,220,890,343	—	872,431,528	537,300,188	—	—
Other invested assets	97,657,328	75,997,162	—	97,657,328	—	—	—
Contract Loans	1,839,371,467	1,839,371,467	—	—	1,839,371,467	—	—
Separate Accounts	42,112,618,399	42,055,332,535	14,187,380,709	5,813,106,115	21,910,963,896	201,167,679	—
Cash, Cash Equivalents and Short Term Investments	3,177,444,383	3,177,405,807	526,014,425	2,644,311,498	7,118,460	—	—
Total	$290,797,491,954	$269,529,383,072	$15,335,504,507	$209,740,427,929	$65,520,391,839	$201,167,679	$ —

Liabilities	Aggregate Fair Value	Statement Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Deposit-type contracts	$ 1,159,914,963	$ 1,159,914,963	$ —	$ —	$ 1,159,914,963	$ —	$ —
Separate Accounts	41,997,175,788	41,997,175,788	—	—	41,997,175,788	—	—
Derivatives	55,533,479	66,135,189	—	55,533,479	—	—	—
Total	$43,212,624,230	$43,223,225,940	$ —	$ 55,533,479	$ 43,157,090,751	$ —	$ —

D. Not applicable.

E. See 20.A.

21. Other Items

No material change

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

Type I - Recognized subsequent events:

Subsequent events have been considered through November 7, 2019 for the statutory statement issued on November 7, 2019.

No type I subsequent events were noted.

Type II - Non-recognized subsequent events:

Subsequent events have been considered through November 7, 2019 for the statutory statement issued on November 7, 2019.

On October 4, 2019, TIAA acquired a portfolio of 94 industrial real estate assets diversified across 12 core markets within the United States at a purchase price of $2.6 billion.

On November 5, 2019, TIAA announced it will exit the Outsourced Chief Investment Officer business within its subsidiary, TIAA Endowment & Philanthropic Services, LLC through a phased approach over the next nine to twelve months.

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, 2019 were $1,029. As of September 30, 2019, 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 2019. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

B. During 2019 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 Liabilities by Withdrawal Characteristics

No material change

33. Premiums and Annuity Considerations Deferred and Uncollected

No material change

NOTES TO FINANCIAL STATEMENTS

34. Separate Accounts

No material change

35. 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 for the annual filing corresponding to this period.

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. 12/31/2013

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. 12/31/2013

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). 06/10/2015

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
Teachers Personal Investors Services, Inc.	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:
Securities and/or cash collateral for derivatives: Morgan Stanley & Co LLC $5,018,499, Bank of Montreal $8,470,000, Royal Bank of Canada $650,000, Credit Suisse International $960,000 and UBS AG $40,000;
Federal Home Loan Bank of New York (FHLBNY): Capital Stock $83,717,600;
State Deposits: $17,059,353;
Forward Loan Purchase Agreements: $10,000,000;
Other Restricted Assets: $110,000,000

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 7,418,492,489

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	$ 756,659,333	$ 723,762,755
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 5,025,601,191	$ 4,916,026,263
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 23,422,084,342	$ 23,645,992,454
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 29,204,344,866	$ 29,285,781,472
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 [ ]
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. ..... $ 355,551,693

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 355,551,693

16.3 Total payable for securities lending reported on the liability page. ..... $ 355,551,693

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
JP Morgan 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 assets? ..... Yes [ ] No [ ]

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 assets? ..... Yes [ ] No [ ]

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

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

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

18.2 If no, list exceptions:

At September 30, 2019, ten bond instruments and one preferred stock instrument from seven issuers did not meet the filing requirements of the Purposes and Procedures Manual of the National Association of Insurance Commissioners (NAIC) Investment Analysis Office. Five instruments were pending restructure into a new instrument; two instruments did not have required filing documentation available; two instruments were pending submission to the Securities Valuation Office (SVO); one instrument was pending an updated private letter rating; and one instrument did not have a valid CUSIP as of the reporting date. Exceptions totaled $303,314,279 or 0.15309% 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]

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	$	1,034,206,462
	1.13 Commercial Mortgages	$	31,342,358,991
	1.14 Total Mortgages in Good Standing	$	32,376,565,452
	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	$	508,932
	1.33 Commercial Mortgages	$	
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	508,932
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	32,377,074,384
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 Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	1,913,056	89,102,421	134,847		91,150,324	2,485,698
2. Alaska AK	L	190,714	7,671,154	6,970		7,868,838	674,815
3. Arizona AZ	L	1,897,373	88,070,325	146,683		90,114,381	4,477,046
4. Arkansas AR	L	1,175,436	64,618,670	56,197		65,850,302	690,337
5. California CA	L	11,948,897	528,457,189	468,898		540,874,983	21,412,821
6. Colorado CO	L	2,480,699	174,997,651	39,782		177,518,132	6,386,760
7. Connecticut CT	L	4,032,396	995,307,022	170,244		999,509,662	5,790,912
8. Delaware DE	L	695,690	31,296,297	29,225		32,021,213	485,146
9. District of Columbia DC	L	862,341	138,429,340	113,532		139,405,213	2,123,395
10. Florida FL	L	5,710,020	287,122,881	636,585		293,469,485	9,536,052
11. Georgia GA	L	2,762,035	201,808,391	68,158		204,638,584	5,462,188
12. Hawaii HI	L	767,393	29,697,441	63,527		30,528,361	1,877,570
13. Idaho ID	L	475,638	26,299,760	34,989		26,810,386	1,895,348
14. Illinois IL	L	6,491,482	360,219,986	563,596		367,275,065	6,903,422
15. Indiana IN	L	2,869,044	144,747,704	171,724		147,788,472	3,814,619
16. Iowa IA	L	2,146,253	201,149,480	119,211		203,414,944	1,800,481
17. Kansas KS	L	1,025,277	80,433,832	88,862		81,547,971	1,512,964
18. Kentucky KY	L	1,851,830	78,539,724	106,757		80,498,311	1,434,817
19. Louisiana LA	L	1,273,992	36,612,221	47,328		37,933,541	1,293,354
20. Maine ME	L	1,122,734	45,566,655	101,003		46,790,392	2,902,491
21. Maryland MD	L	6,485,052	296,055,886	172,644		302,713,582	5,396,619
22. Massachusetts MA	L	9,644,419	458,404,546	575,931		468,624,896	12,547,699
23. Michigan MI	L	5,205,709	445,030,915	449,446		450,686,071	3,872,346
24. Minnesota MN	L	1,390,542	342,238,650	77,677		343,706,869	2,981,319
25. Mississippi MS	L	339,563	20,620,476	19,749		20,979,788	1,261,832
26. Missouri MO	L	2,136,004	127,133,301	217,712		129,487,017	3,331,596
27. Montana MT	L	400,580	9,040,628	6,899		9,448,107	751,414
28. Nebraska NE	L	1,010,612	56,738,781	34,146		57,783,539	1,725,138
29. Nevada NV	L	721,440	53,389,360	41,824		54,152,624	2,206,759
30. New Hampshire NH	L	1,592,531	57,005,165	80,607		58,678,303	1,101,166
31. New Jersey NJ	L	9,943,259	752,690,431	695,992		763,329,682	10,298,372
32. New Mexico NM	L	881,941	28,287,899	72,333		29,242,173	2,597,674
33. New York NY	L	23,810,669	2,260,345,643	1,197,121		2,285,353,432	18,931,779
34. North Carolina NC	L	4,914,502	220,563,166	128,124		225,605,791	6,532,639
35. North Dakota ND	L	366,708	26,781,728	20,114		27,168,550	10,121
36. Ohio OH	L	4,081,763	364,998,268	248,511		369,328,542	4,144,889
37. Oklahoma OK	L	1,126,777	40,867,198	82,740		42,076,714	3,736,768
38. Oregon OR	L	1,443,623	71,957,195	96,771		73,497,589	6,134,469
39. Pennsylvania PA	L	11,778,009	713,035,967	689,248		725,503,224	13,822,806
40. Rhode Island RI	L	1,263,301	64,395,978	14,632		65,673,911	680,341
41. South Carolina SC	L	1,630,468	55,050,924	17,813		56,699,205	1,286,778
42. South Dakota SD	L	230,757	7,930,040	8,550		8,169,347	637,746
43. Tennessee TN	L	2,909,467	101,076,575	166,581		104,152,624	2,469,018
44. Texas TX	L	5,589,563	281,046,956	185,197		286,821,715	5,552,462
45. Utah UT	L	1,066,093	98,162,591	83,503		99,312,186	966,063
46. Vermont VT	L	944,442	52,052,085	122,048		53,118,576	773,987
47. Virginia VA	L	5,618,225	258,142,532	446,093		264,206,850	10,561,532
48. Washington WA	L	2,990,887	202,854,454	286,466		206,131,807	11,492,133
49. West Virginia WV	L	962,264	81,889,243	142,242		82,993,749	4,943,582
50. Wisconsin WI	L	2,154,439	73,550,429	24,717		75,729,585	2,089,759
51. Wyoming WY	L	260,007	15,025,490	11,051		15,296,548	1,068,813
52. American Samoa AS	N						
53. Guam GU	N		338			338	
54. Puerto Rico PR	L	118,713	9,995,405			10,114,117	2,950,393
55. U.S. Virgin Islands VI	L	29,340	1,896,286			1,925,626	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	1,303	3,852,065			3,853,368	216,382
58. Aggregate Other Aliens OT	XXX	59,387	7,178,713			7,238,100	879,663
59. Subtotal	XXX	164,794,657	11,269,433,449	9,584,602		11,443,812,708	230,914,290
90. Reporting entity contributions for employee benefits plans	XXX		60,971,339			60,971,339	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	7,246,958				7,246,958	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	172,041,615	11,330,404,788	9,584,602		11,512,031,005	230,914,290
96. Plus Reinsurance Assumed	XXX						
97 Totals (All Business)	XXX	172,041,615	11,330,404,788	9,584,602		11,512,031,005	230,914,290
98. Less Reinsurance Ceded	XXX	123,521		9,582,883		9,706,404	
99. Totals (All Business) less Reinsurance Ceded	XXX	171,918,094	11,330,404,788	1,719		11,502,324,601	230,914,290
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	59,387	7,178,713			7,238,100	879,663
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	59,387	7,178,713			7,238,100	879,663
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

R - Registered - Non-domiciled RRGs

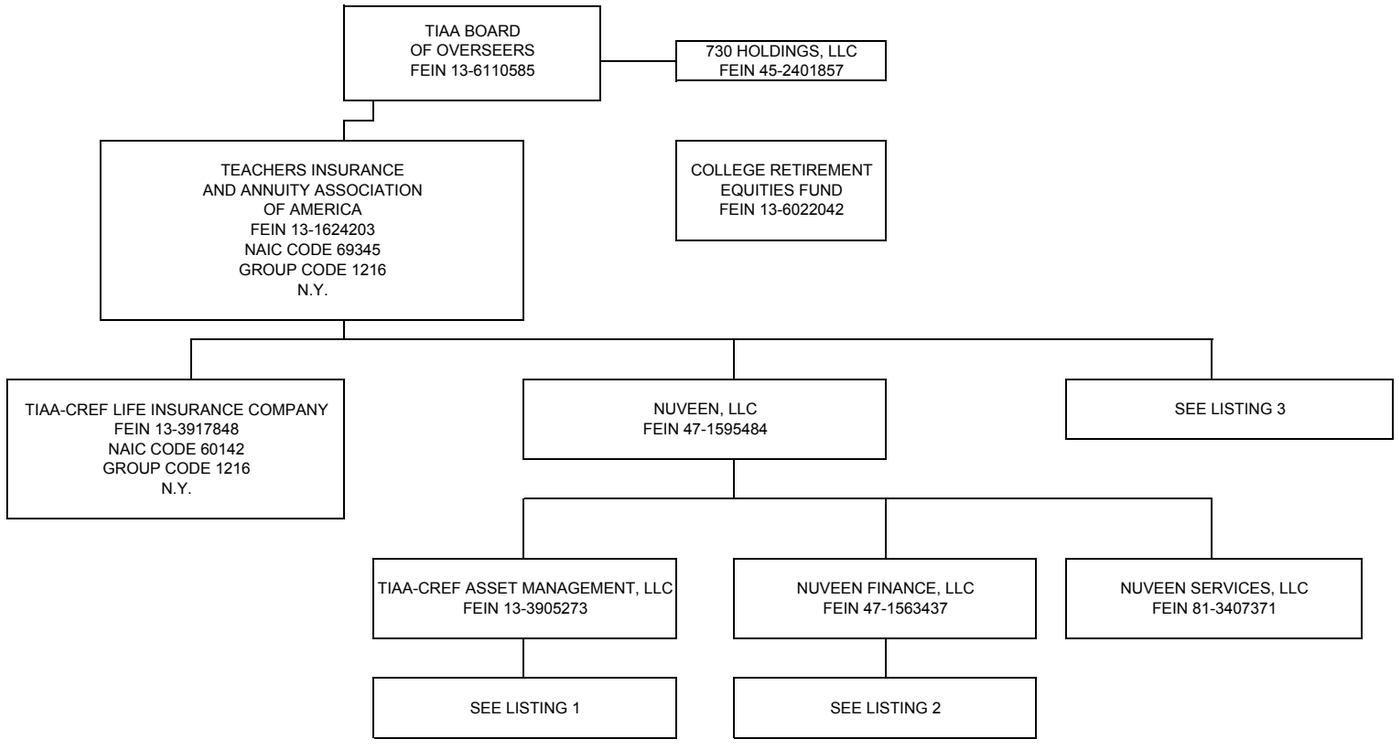
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer.

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

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

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



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

PART 1 - ORGANIZATIONAL CHART

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

COMPANY	FEIN	RELATIONSHIP	
L&C Special Member Holdco, LLC	81-1272900	SUBSIDIARY	
GTR Special Member Holdco LLC	46-3889185	SUBSIDIARY	
TIAA International GP LLC	81-4374969	SUBSIDIARY	
TIAA-CREF Investment Management, LLC	13-3586142	SUBSIDIARY	
Nuveen Alternative Holdings, LLC	46-3870972	SUBSIDIARY	
AGR Partners LLC	81-1467545	SUBSIDIARY	
AGR Services LLC	36-4853278	SUBSIDIARY	(1)
TGAM Agribusiness Fund GP LLC	81-1870559	SUBSIDIARY	
Nuveen Agribusiness Fund III GP, LLC		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	
GreenWood Resources China Ltd.	98-0595429	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	
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		SUBSIDIARY	
Nuveen Global Farmland Fund Lux GP S.à r.l.		SUBSIDIARY	
Nuveen International Holdings LLC	26-2719001	SUBSIDIARY	
Nuveen Australia Pty Ltd		SUBSIDIARY	
Nuveen Canada Company		SUBSIDIARY	
Nuveen Investments Canada Co.		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 NYC Property Fund GP Member LLC	82-4266474	SUBSIDIARY	
New York City Property Fund GP LLC	82-4213248	SUBSIDIARY	
New York City Property Fund (T) LP	83-2335230	SUBSIDIARY	
NYC Property Fund (T) Blocker 1, LLC	83-4678924	SUBSIDIARY	
New York City Property Fund LP	82-4183425	SUBSIDIARY	
NYC Property Fund Pooling LP	83-4671194	SUBSIDIARY	
NYC Property Fund SPV 1 LLC	83-4653622	SUBSIDIARY	
NYC Property Fund SPV 2 LLC	83-4701919	SUBSIDIARY	
Nuveen Real Estate U.S. Strategic Industrial Fund I GP, LLC	81-2388576	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 Property Holdings L.L.C.	06-1217855	SUBSIDIARY
Casa Grande Investments I, LLC	06-1384746	SUBSIDIARY
Casa Grande Investments II, LP	01-0588041	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
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 Retail Fund GP LLC	82-4054235	SUBSIDIARY
U.S. Cities Multifamily Fund GP LLC	35-2633108	SUBSIDIARY
U.S. Cities Multifamily Fund LP	30-1108455	SUBSIDIARY
U.S. Cities Multifamily Fund REIT LLC	37-1904576	SUBSIDIARY
U.S. Cities Multifamily Fund Operating GP LLC	30-1116116	SUBSIDIARY
U.S. Cities Multifamily Fund Operating LP	35-2634607	SUBSIDIARY
USCMF Avion on Legacy LLC	83-2344355	SUBSIDIARY
USCMF Boulder Creek LLC	83-2434879	SUBSIDIARY
USCMF District at Washington LLC	83-2486856	SUBSIDIARY
USCMF Flux LLC	84-2777845	SUBSIDIARY
USCMF Gramercy at Buckhead LLC	83-2447368	SUBSIDIARY
USCMF Junction Flats LLC	84-3022082	SUBSIDIARY
USCMF Marshall Park LLC	83-2531960	SUBSIDIARY
USCMF Metro 112 LLC	83-2409099	SUBSIDIARY
USCMF Stoneledge LLC	83-2422984	SUBSIDIARY
USCMF The Matisse LLC	83-2515243	SUBSIDIARY
USCMF The Reserve at Tysons Corner LLC	83-2459693	SUBSIDIARY
Nuveen Permian Investor Asset Manager Member LLC	81-5466713	SUBSIDIARY
Permian Investor Asset Manager LLC	82-0631410	SUBSIDIARY
Nuveen Permian Investor GP Member LLC	82-0607358	SUBSIDIARY
Permian Investor GP LLC	81-5433582	SUBSIDIARY
Nuveen Real Estate Global Cities Advisors LLC	82-3426937	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 GWR Property Management International, 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%

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

PART 1 - ORGANIZATIONAL CHART

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

COMPANY	FEIN	RELATIONSHIP	
Nuveen Alternative Holdings, LLC (continued)			
TIAA International Holdings 1 Limited	46-1162850	SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(10)
TIAA International Holdings 2 Limited	46-1163394	SUBSIDIARY	
TIAA International Holdings 3 Limited		SUBSIDIARY	
Nuveen Real Estate Limited	98-1125673	SUBSIDIARY	(10)
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	
Nuveen Fund Management Vanquish (Jersey) Limited		SUBSIDIARY	
Nuveen Fund Management Vanquish II (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	
Nuveen Group Holdings Ltd	98-1127632	SUBSIDIARY	
AREFM (BVI) Limited		AFFILIATE	
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	
Enhanced Debt Carry SCSp		SUBSIDIARY	
ERES APAC II (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership (GP) S.à.r.l		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(11)
Henderson Joint Ventures Property Funds Management S.à.r.l		SUBSIDIARY	
Islazul General Partner S.a.r.l.		SUBSIDIARY	
Matador LP General Partner Limited		SUBSIDIARY	
Nuveen Beteiligung Verwaltungs GmbH		SUBSIDIARY	
Nuveen Immobilien GmbH		AFFILIATE	
Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited		SUBSIDIARY	
Nuveen Consulting (Shanghai) Co Ltd		SUBSIDIARY	
Nuveen Management Austria GmbH		SUBSIDIARY	
Nuveen Management Finland Oy		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	(12)
Nuveen Real Estate Nominees Limited		SUBSIDIARY	
Nuveen Singapore Private Limited		SUBSIDIARY	
OMP (GP) Limited		SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
Nuveen Alternative Holdings, LLC (continued)		
T-C Lux Investments GP S.à.r.l		SUBSIDIARY
Nuveen Real Estate (Australia) Ltd.		SUBSIDIARY
Nuveen (France) SAS		SUBSIDIARY
TH Real Estate Limited		SUBSIDIARY
TH Real Estate PELV GP S.à.r.l		SUBSIDIARY
Nuveen Corporate Secretarial Services Limited		SUBSIDIARY
Nuveen Italy Srl		SUBSIDIARY
Nuveen Operations 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
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 Industrial Fund LP		SUBSIDIARY
U.S. Cities Industrial Fund REIT LLC		SUBSIDIARY
U.S. Cities Industrial Fund Operating GP LLC		SUBSIDIARY
U.S. Cities Industrial Fund Operating LP		SUBSIDIARY
USCIF Aurora LLC	84-2961820	SUBSIDIARY
USCIF Bedford Park LLC	84-2962162	SUBSIDIARY
USCIF Maple Point LLC	84-2962252	SUBSIDIARY
USCIF Tri City Industrial LLC	84-2056343	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
International Agricultural Management, LLC	26-0352314	SUBSIDIARY
Plata Wine Partners, LLC	87-0735518	SUBSIDIARY
Premier Agricultural Management International, LLC	26-2747489	SUBSIDIARY
Terra Land Co.	37-1261935	SUBSIDIARY
The Plata Wine Partners Trust	37-6589484	SUBSIDIARY
Westchester Group Asset Management, Inc.	37-1193972	SUBSIDIARY
Westchester Group Farm Management, Inc.	37-1193973	SUBSIDIARY
Westchester Group of Australia Pty Ltd.		SUBSIDIARY
Westchester Group of Europe Ltd.		SUBSIDIARY
Westchester Group SRL		SUBSIDIARY (13)
Westchester Group of Poland Sp. Z.o.o.		SUBSIDIARY
Westchester Group SRL		SUBSIDIARY (13)
Westchester Group Real Estate, Inc.	37-1194491	SUBSIDIARY
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY (14)
Westchester Group South America Gestao de Investimentos Ltda.		SUBSIDIARY (14)

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	(15)
Nuveen Investments Holdings, Inc.	36-7364377	SUBSIDIARY	
Symphony Asset Management LLC	94-3252504	SUBSIDIARY	(15)
Symphony Risk Retention Finance LLC		SUBSIDIARY	
SRR 1 LLC	30-1032009	SUBSIDIARY	
Teachers Advisors, LLC	13-3760073	SUBSIDIARY	
CoInvest Member LLC	82-1157427	SUBSIDIARY	
CLO CoInvest I LLC		SUBSIDIARY	

(10) 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.

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

(12) 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.

(13) 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.

(14) 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.

(15) 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.

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3:

COMPANY	FEIN	RELATIONSHIP	
485 Properties, LLC	13-3987258	SUBSIDIARY	
JWL Properties, Inc.	13-3371278	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 Texas Forest Holdings, Inc.	13-4042885	SUBSIDIARY	
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(16)
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(17)
730 Texas Timberlands II, Ltd.	51-0494351	SUBSIDIARY	(16)
TIAA Timberlands I, LLC	13-4040842	SUBSIDIARY	
730 Texas Timberlands, Ltd.	13-4042888	SUBSIDIARY	(17)
TIAA Timberlands II, LLC	13-4085431	SUBSIDIARY	
Actoil, LLC	38-3847245	SUBSIDIARY	
Actoil Colorado, LLC	46-3373066	SUBSIDIARY	
Great Western Petroleum LLC		AFFILIATE	
Almond Processors, LLC	45-2285816	SUBSIDIARY	
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	
CCM Series, LLC	13-1624203	SUBSIDIARY	
CCAP Fund 6 - 2015, L.P.	47-4069196	SUBSIDIARY	
CCAP Fund 6 - 2016, L.P.	81-1205888	SUBSIDIARY	
CCAP Fund 6 - 2017, L.P.	81-4732595	SUBSIDIARY	
CCAP Fund 6 - 2018, L.P.	82-3167398	SUBSIDIARY	
CCAP Fund 6 - 2019, L.P.	83-2787412	SUBSIDIARY	
CCAP Fund 6 - 2020, LP	83-2787412	SUBSIDIARY	
CCAP Fund 8 - 2015, L.P.	47-4079472	SUBSIDIARY	
CCAP Fund 8 - 2016, L.P.	81-1212188	SUBSIDIARY	
CCAP Fund 8 - 2017, L.P.	81-3718876	SUBSIDIARY	
CCAP Fund 8 - 2018, L.P.	82-3182368	SUBSIDIARY	
CCAP Fund 8 - 2019, L.P.	83-2793857	SUBSIDIARY	
CCAP Fund GE, L.P.	81-0784669	SUBSIDIARY	
CCAP Fund HFD, L.P.	81-0821374	SUBSIDIARY	
CCAP Fund HFND, L.P.	81-0758188	SUBSIDIARY	
CCM Series 2, LLC	13-1624203	SUBSIDIARY	
CCAP Fund FI, L.P.	81-0753491	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
Ceres Agricultural Properties, LLC	56-2672630	SUBSIDIARY	
Premiere Agricultural Properties, LLC	37-1555322	SUBSIDIARY	
Loma del Rio Vineyards, LLC	80-0843991	SUBSIDIARY	(18)
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	
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	(19)
Global Real Estate Debt Partners – Fund II (UK) SCSp		AFFILIATE	(12)
Gresham CMS Fund, LLC	20-1930384	SUBSIDIARY	
GreshamQuant ACAR Fund LLC	32-0509812	SUBSIDIARY	
Growth Capital Fund I, L.P.	81-0737062	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	

COMPANY	FEIN	RELATIONSHIP
Lewis & Clark Timberlands, LLC	47-4169877	SUBSIDIARY
L&C Log Co, LLC	47-4187541	SUBSIDIARY
L&C Tree Farms, LLC	47-4196668	SUBSIDIARY
L&C TRS LLC	47-5300478	SUBSIDIARY
Liberty M & R SPV II, LP	27-2007833	SUBSIDIARY
Mansilla Participacoes LTDA		SUBSIDIARY
Radar Propriedades Agricolas S.A.		AFFILIATE
Nova Amaralina S.A. Propriedades Agricolas		AFFILIATE
Nova Agricola Ponte Alta S.A.		AFFILIATE
Nova Santa Barbara Agricola S.A.		AFFILIATE
Terras da Ponte Alta S.A.		AFFILIATE
Radar II Propriedades Agricolas S.A.		AFFILIATE
Proud Participacoes S.A.		AFFILIATE
Vale De Ponte Alta S.A.		AFFILIATE
Bioinvestments Negocios e Participacoes		AFFILIATE
Aguas de Ponte Alta S.A.		AFFILIATE
MM Funding, LLC	13-1624203	SUBSIDIARY
MyVest Corporation	47-0902011	SUBSIDIARY
NGFF Holdco, LLC	84-2320652	SUBSIDIARY
Nuveen Global Farmland Fund, LP		SUBSIDIARY
Global Farmland US Properties, LLC		SUBSIDIARY
US Horticulture Farmland, LLC		SUBSIDIARY
US Row Farmland, LLC		SUBSIDIARY
US Viticulture Farmland, LLC		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
Polar Star Canadian Oil and Gas Holding, Inc.	26-4248579	SUBSIDIARY
Adastra Management, Inc.		SUBSIDIARY
Nova Star Oil and Gas Inc.		SUBSIDIARY
Polar Star Canadian Oil and Gas, Inc.		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
Siguler Guff Third Avenue, L.P.	03-0543113	SUBSIDIARY
Social Infra, LLC		SUBSIDIARY
T-C 20 Hunter Street (AUS) Pty Ltd		SUBSIDIARY
T-C 20 Hunter Street (US), LLC	46-3922951	SUBSIDIARY
T-C 400 Montgomery, LLC	81-2525521	SUBSIDIARY
400 Montgomery Investors, LLC		SUBSIDIARY

(16) 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%.

(17) 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.

(18) 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.

(19) 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%.

(12) 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.

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc.	11-3034756	SUBSIDIARY	
Norteshopping Retail and Leisure Centre BV		SUBSIDIARY	
Norteshopping - Centro Commercial, S.A.		SUBSIDIARY	
ND Europe S.a.r.l.		SUBSIDIARY	
ND Europe Office Holding S.à r.l.		SUBSIDIARY	
Cityhold Nymphe S.à r.l.		SUBSIDIARY	(20)
Cityhold Propco 11 S.à r.l.		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(21)
Cityhold Office Partnership S.à r.l.		SUBSIDIARY	
CHOP OPCI		SUBSIDIARY	
Cityhold Iconic Holding SAS	98-1435873	SUBSIDIARY	
Cityhold Iconic Hotel SNC	98-1433967	SUBSIDIARY	
Cityhold Iconic Office SCI	98-1433956	SUBSIDIARY	
Cityhold Iconic Retail SNC	98-1433960	SUBSIDIARY	
Cityhold Iconic Youth Hostel SNC	98-1433975	SUBSIDIARY	
Cityhold Nymphe S.à r.l.		SUBSIDIARY	(20)
Cityhold Propco 6 S.à r.l.		SUBSIDIARY	
Cityhold Iconic Hotel OPCO SAS	98-1433939	SUBSIDIARY	
Cityhold Iconic Investment S.à r.l.	98-1435880	SUBSIDIARY	
Cityhold Propco 9 S.à r.l.		SUBSIDIARY	
36 Rue La Fayette SAS		SUBSIDIARY	
SAS Roosevelt		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(22)
Roosevelt Participation S.à r.l.		SUBSIDIARY	
SNC Roosevelt		SUBSIDIARY	(22)
Courcelles 70 SAS		SUBSIDIARY	
Cityhold Euro S.à r.l.		SUBSIDIARY	(21)
Cityhold Propco 7 S.à r.l.		SUBSIDIARY	
Cityhold Propco 10 S.à r.l.		SUBSIDIARY	
Cityhold Gouden Bocht B.V.		SUBSIDIARY	
Cityhold Gouden Bocht Monumenten B.V.		SUBSIDIARY	
Redevelopment Property II B.V.	98-1438380	SUBSIDIARY	
Cityhold Propco 12 S.à r.l.		SUBSIDIARY	
Cityhold EST Investment S.à r.l.		SUBSIDIARY	
Cityhold GC Investment S.à r.l.		SUBSIDIARY	
OVG Cloud S.à r.l.		AFFILIATE	
Cityhold Sterling S.à r.l.		SUBSIDIARY	
Cityhold UK Holding S.à r.l.		SUBSIDIARY	
Cityhold UK Investment S.à r.l.		SUBSIDIARY	
London Belgrave Unit Trust		SUBSIDIARY	(23)
New Fetter Lane Unit Trust		SUBSIDIARY	(24)
60 Great Portland Street Unit Trust		SUBSIDIARY	(25)
70 St Mary Axe Unit Trust		SUBSIDIARY	(26)
London Belgrave Unit Trust		SUBSIDIARY	(23)
CLOF Victoria Nominee 1 Limited		SUBSIDIARY	
CLOF Victoria Nominee 2 Limited		SUBSIDIARY	
New Fetter Lane Unit Trust		SUBSIDIARY	(24)
60 Great Portland Street Unit Trust		SUBSIDIARY	(25)

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
SMA Holding S.à r.l.		SUBSIDIARY	
70 St Mary Axe Unit Trust		SUBSIDIARY	(26)
HV Properties S.à r.l.		SUBSIDIARY	
HV Freehold S.à r.l.		SUBSIDIARY	
TIAA Lux 9 S.a.r.l		SUBSIDIARY	
SAS Malachite		SUBSIDIARY	
SNC Garnet-TIAA		SUBSIDIARY	
SNC La Defense		SUBSIDIARY	
SNC Lazuli		SUBSIDIARY	
SNC Peridot		SUBSIDIARY	
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	(27)
Gropius S.a.r.l		SUBSIDIARY	
Gropius Passagen GmbH & Co KG		SUBSIDIARY	(27)
TIAA Lux 5 S.a.r.l.		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(28)
Erlangen Arcaden Verwaltungs GmbH		SUBSIDIARY	
Erlangen Arcaden GmbH & Co. KG		SUBSIDIARY	(28)
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 Savier Street Flats LLC	47-2532161	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	
T-C World Trade Center North LLC	35-2589573	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	

COMPANY	FEIN	RELATIONSHIP	
ND Properties, Inc. (continued)			
U.S. Cities Retail CPF Fund Operating LP	81-3473773	SUBSIDIARY	
CPF/UIR JV Member LLC	81-2914954	SUBSIDIARY	
CPF/UIR Joint Venture LLC	81-2928112	SUBSIDIARY	
CPF 636 Sixth Avenue LLC	81-2955427	SUBSIDIARY	
T-C 636 Sixth Avenue Retail LLC	47-2264739	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	(29)
T-C 1608 Chestnut Limited Partner LLC		SUBSIDIARY	
1608 Chestnut Partners LP		SUBSIDIARY	(29)
T-C Potomac Promenade LLC	27-4116676	SUBSIDIARY	
TCAM Core Prop Fund REIT 2 LLC	47-4935916	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	
T-C 20 Hunter Street (AUS) 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	
T-C Europe Holding Inc.	47-2363168	SUBSIDIARY	
T-C Europe LP	47-2369576	SUBSIDIARY	(30)
T-C Europe LP	47-2369576	SUBSIDIARY	(30)
T-C Europe S.à r.l.		SUBSIDIARY	
Nightingale LuxCo S.à r.l.		SUBSIDIARY	
T-C Nordics Investment AB		SUBSIDIARY	
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	

(20) Cityhold Nymphe S.à r.l. (Nymphe) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.

(21) Cityhold Euro S.à r.l. (CES) is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.

(22) SNC Roosevelt is ultimately controlled by TIAA via a 50% 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%).

(23) London Belgrave Unit Trust (LBUT) is ultimately controlled by TIAA via a 50% 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%).

(24) New Fetter Lane Unit Trust (NFLUT) is ultimately controlled by TIAA via a 50% 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%).

(25) 60 Great Portland Street Unit Trust (60GPS) is ultimately controlled by TIAA via a 50% 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%).

(26) 70 St. Mary Axe Unit Trust (SMAUT) is ultimately controlled by TIAA via a 50% 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%).

(27) 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.a.r.l which owns 0.16%.

(28) Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.à r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.

(29) 1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
T-C Europe, LP (continued)			
Neptune OPCI SAS		SUBSIDIARY	
Roppenheim Holding SAS		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(31)
Neptune Property Holding S.à r.l.		SUBSIDIARY	
Nemab Sugar City B.V.		SUBSIDIARY	
Silesia Outlet sp. z o.o		SUBSIDIARY	
Neptune Roppenheim Holding S.à r.l		SUBSIDIARY	
Roppenheim Outlet SNC		SUBSIDIARY	(31)
Neptune Vicolungo I S.r.l.		SUBSIDIARY	
T-C GA Real Estate Holdings, LLC	45-2877772	SUBSIDIARY	
8 Spruce Street GA Investor, LLC	46-0959792	SUBSIDIARY	
FC 8 Spruce Holdings, LLC	46-1403221	AFFILIATE	
FC 8 Spruce Street Residential, LLC		AFFILIATE	
2300 Broadway Storage Operator LLC	84-2144204	SUBSIDIARY	
Nuveen Global Cities REIT, Inc.	82-1419222	SUBSIDIARY	
Nuveen Global Cities REIT LP, LLC	82-1502883	SUBSIDIARY	
Nuveen Global Cities REIT OP, LP	82-1507998	SUBSIDIARY	
NR 844 North LLC	82-3527067	SUBSIDIARY	
NR APCF Investor Ltd.		SUBSIDIARY	
NR Defoor Hills LLC	82-5519657	SUBSIDIARY	
NR Denver Industrial Portfolio LLC	82-3539243	SUBSIDIARY	
NR East Sego Lily LLC	83-3651003	SUBSIDIARY	
NR ECF Investor Ltd.		SUBSIDIARY	
NR Globe Street Industrial LLC	84-3175301	SUBSIDIARY	
NR Henderson 215 LLC	83-1495411	SUBSIDIARY	
NR Kirkland Crossing LLC	82-3556058	SUBSIDIARY	
NR Main Street at Kingwood LLC	83-1815798	SUBSIDIARY	
NR Tacara at Steiner Ranch LLC	82-5503093	SUBSIDIARY	
Nuveen Global Cities REIT Lending, LLC	83-4299885	SUBSIDIARY	
T-C 2 Herald Square Member LLC	47-1535030	SUBSIDIARY	
T-C 2 Herald Square Venture LLC	47-1650509	SUBSIDIARY	
T-C 2 Herald Square Owner LLC	47-1488131	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue LLC	27-2952349	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Venture LLC	27-2952617	SUBSIDIARY	
T-C 1101 Pennsylvania Avenue Owner LLC	27-2952860	SUBSIDIARY	
T-C 33 Arch Street Member, LLC	46-1851206	SUBSIDIARY	
T-C 33 Arch Street Venture, LLC	46-1805501	SUBSIDIARY	
T-C 33 Arch Street, LLC	45-2792699	SUBSIDIARY	
T-C 470 Park Avenue South Member LLC	46-1754709	SUBSIDIARY	
T-C 470 Park Avenue South Venture LLC	46-1744112	SUBSIDIARY	
T-C 470 Park Avenue South Owner LLC	46-1754243	SUBSIDIARY	
T-C 475 Fifth Avenue Member, LLC	46-1828055	SUBSIDIARY	
T-C 475 Fifth Avenue Venture LLC	46-1839003	SUBSIDIARY	
T-C 475 Fifth Avenue, LLC	45-3229803	SUBSIDIARY	
T-C 800 17th Street NW Member LLC	47-2189075	SUBSIDIARY	
T-C 800 17th Street NW Venture LLC	47-2118640	SUBSIDIARY	
T-C 800 17th Street NW Owner LLC	47-2069910	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
T-C GA Real Estate Holdings, LLC (continued)			
T-C 888 Brannan Member LLC	47-4665824	SUBSIDIARY	
T-C 888 Brannan Venture LLC	47-4684031	SUBSIDIARY	
T-C 888 Brannan Owner LLC	47-4674147	SUBSIDIARY	
T-C 888 Brannan TRS, LLC	47-5605380	SUBSIDIARY	
T-C 2300 Broadway, LLC	45-3479701	SUBSIDIARY	
T-C Aspira LLC	46-1220681	SUBSIDIARY	
T-C Franklin Square Member, LLC	46-1791581	SUBSIDIARY	
T-C Franklin Square Venture LLC	46-1794486	SUBSIDIARY	
TIAA Franklin Square, LLC	26-0011770	SUBSIDIARY	
T-C Hall of States Member LLC	47-2023405	SUBSIDIARY	
T-C Hall of States Venture LLC	47-2043468	SUBSIDIARY	
T-C Hall of States Owner LLC	47-2034237	SUBSIDIARY	
T-C Kings Crossing, LLC	45-4045658	SUBSIDIARY	
T-C Legacy Place Member, LLC	46-1120016	SUBSIDIARY	
Legacy Place Associates, LLC	46-0876833	SUBSIDIARY	
300 Legacy Place Boulevard LLC		SUBSIDIARY	
Legacy Place Properties, LLC		SUBSIDIARY	
T-C Republic Square Member LLC	47-2903922	SUBSIDIARY	
T-C Republic Square Venture LLC	47-2867784	SUBSIDIARY	
T-C Republic Square REIT LLC	47-3033681	SUBSIDIARY	
T-C Republic Square Mezzanine LLC	47-3091198	SUBSIDIARY	
T-C Republic Square Owner LLC	47-2793452	SUBSIDIARY	
The Flats Holding Company LLC	47-1379500	SUBSIDIARY	
The Flats 130 DC Residential LLC	47-1347366	SUBSIDIARY	
The Flats 140 DC Residential LLC	47-1363564	SUBSIDIARY	
The Flats DC Grocery LLC	47-1367530	SUBSIDIARY	
T-C JK I, LLC	46-4567368	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(32)
T-C JK II, LLC	46-4587620	SUBSIDIARY	
Adeoti Empreendimentos Imobiliários Ltda		SUBSIDIARY	(32)
T-C Lux Fund Holdings LLC	47-4095803	SUBSIDIARY	
T-C Lux Investments Special Limited Partnership		SUBSIDIARY	
European Cities Partnership SCSp		AFFILIATE	(11)
Global Real Estate Debt Partners – Fund I (UK)		SUBSIDIARY	(19)
T-C MV Member LLC	81-4583865	SUBSIDIARY	
T-C M-T REIT LLC	81-4599024	SUBSIDIARY	
T-C MV Member II LLC		SUBSIDIARY	
T-C M-T REIT II LLC	84-3224525	SUBSIDIARY	
T-C Mt. Ommaney Centre Holding Company LLC	47-1954609	SUBSIDIARY	
T-C Mt. Ommaney Centre LLC	47-1828871	SUBSIDIARY	
T-C Permian Investor LLC	82-1023309	SUBSIDIARY	
T-C SBMC Joint Venture LLC	46-3007720	SUBSIDIARY	
T-C SMA I, LLC	20-8309570	SUBSIDIARY	
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(33)
CPPIB-TIAA US Real Property Fund LP	20-8309587	SUBSIDIARY	(33)
C-T Shenandoah, LLC	20-8309622	SUBSIDIARY	
T-C SMA 2, LLC	36-4620008	SUBSIDIARY	
PennMuni-TIAA U.S. Real Estate Fund, LLC	36-4619998	SUBSIDIARY	
T-C SMA III, LLC	27-1858182	SUBSIDIARY	
T-C The Edge at Flagler Village, LLC	81-2204918	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP	
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	
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		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 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 Barnes Canyon Life Science LLC	83-1851559	SUBSIDIARY	
TGA Cactus DC I LLC	84-2939313	SUBSIDIARY	
TGA Cactus DC II LLC	84-2939493	SUBSIDIARY	
TGA Central Green LLC	83-3799476	SUBSIDIARY	
TGA Connections at Athens Investor Member LLC	83-0780652	SUBSIDIARY	
PEP-TH Athens, LLC	61-1892161	SUBSIDIARY	
PEP Athens, LLC	83-1011298	SUBSIDIARY	

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

(32) 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

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

(19) 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%.

(33) CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.

(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 38.6% by TGA APAC Fund Holdings, LLC and 38.6% by TGA Real Estate Fund Holdings, LLC

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

PART 1 - ORGANIZATIONAL CHART

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TEFF Holdco LLC	81-2146865	SUBSIDIARY	
TIAA European Farmland Fund GP LP	98-1310748	SUBSIDIARY	(4)
TIAA European Farmland Fund LP	98-1310748	SUBSIDIARY	
TEFF Holding S.a.r.l		SUBSIDIARY	
TEFF Investments B.V.		SUBSIDIARY	
Areal III Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.		SUBSIDIARY	
Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.		SUBSIDIARY	
Dangro Invest SA		SUBSIDIARY	
AGRA Spolka z o.o.		SUBSIDIARY	
AGAT Spolka z o.o.		SUBSIDIARY	
AGRAMAX Spolka z o.o.		SUBSIDIARY	
AGRIFARM Spolka z o.o.		SUBSIDIARY	
AGRO - DUBLINY SP. z o.o.		SUBSIDIARY	
AGROSERVICE Spolka z o.o.		SUBSIDIARY	
AMAL Spolka z o.o.		SUBSIDIARY	
CISY Spolka z o.o.		SUBSIDIARY	
KOLNO Spolka z o.o.		SUBSIDIARY	
MILKOWO Sp. Z o.o.		SUBSIDIARY	
SEE-AGRO SP. z o.o.		SUBSIDIARY	
SATOPY Spolka z o.o.		SUBSIDIARY	
Pszenrol SA		SUBSIDIARY	
AGROLAND Spolka z o.o.		SUBSIDIARY	
AGROPOL Spolka z o.o.		SUBSIDIARY	
BUDUS Spolka z o.o.		SUBSIDIARY	
CIESZYSLAW SP z o.o.		SUBSIDIARY	
FARMEX Spolka z o.o.		SUBSIDIARY	
JASIONNO Spolka z o.o.		SUBSIDIARY	
ROLA Spolka z o.o.		SUBSIDIARY	
ROLPOL Spolka z o.o.		SUBSIDIARY	
ROLZBUD Spolka z o.o		SUBSIDIARY	
SOBIERADZ Spolka z o.o.		SUBSIDIARY	
TELYN SP. z o.o.		SUBSIDIARY	
TOKARY Sp.z o.o.		SUBSIDIARY	
TURKUS SP. z o.o.		SUBSIDIARY	
WALICHNOWY Sp. z o.o.		SUBSIDIARY	
WEZINY SP. z o.o.		SUBSIDIARY	
ZIEMROL Spolka z o.o.		SUBSIDIARY	
LOZICE Sp. z o.o.		SUBSIDIARY	
Adamas SA		SUBSIDIARY	
AMBER SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO I SP. z o.o.		SUBSIDIARY	
JAROSLAWSKO II SP. z o.o.		SUBSIDIARY	
OGARDY SP. z o.o.		SUBSIDIARY	
OPAL SP z o.o.		SUBSIDIARY	
SZAFIR SP. z o.o.		SUBSIDIARY	
Gospodarstwo Okopy Sp. z o.o.		SUBSIDIARY	
Przedsiebiorstwo Rolne 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	
TGA FC Investor Member LLC		SUBSIDIARY	
Fenway Center Holding 1-2, LLC	82-2708488	SUBSIDIARY	
Fenway Center Owner 1-2, LLC	82-2708488	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	
TGA Japan Holdings, LLC	81-3602072	SUBSIDIARY	
TGA Japan Holdings Pte Ltd		SUBSIDIARY	
TGA Japan GK Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza115 GK		SUBSIDIARY	
TGA Ginza115 TMK		SUBSIDIARY	(38)
TGA Ginza 115 Holdings Pte Ltd		SUBSIDIARY	
TGA Ginza115 TMK		SUBSIDIARY	(38)
TGA Ginza115 ISH		SUBSIDIARY	
TGA 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 MS Self Storage Investor Member LLC	83-1916152	SUBSIDIARY	
Morningstar NRE Self Storage Portfolio LLC	83-2379583	SUBSIDIARY	
MSC Tallahassee, LLC		SUBSIDIARY	
MSC Bentonville, LLC		SUBSIDIARY	
MSC Carolinas, LLC		SUBSIDIARY	
MSC Dam Storage, LLC		SUBSIDIARY	
MSC Yorktown, LLC		SUBSIDIARY	
MSC Greenhouse, LLC		SUBSIDIARY	
MSC Midtown Atlanta, LLC		SUBSIDIARY	
MSC Kemps Landing, LLC		SUBSIDIARY	
MSC South End, LLC		SUBSIDIARY	
MSC MTP, LLC		SUBSIDIARY	
MSC Peachtree, LLC		SUBSIDIARY	
MSC Evans Rd, LLC		SUBSIDIARY	
MSC SW Austin, LLC		SUBSIDIARY	
MSC Buda, LLC		SUBSIDIARY	
MSC Boerne, LLC		SUBSIDIARY	
MSC Spring Branch, LLC		SUBSIDIARY	
MSC Highway 521 Storage, LLC		SUBSIDIARY	
TGA Near East LLC	83-4153778	SUBSIDIARY	
TGA NJAHP Investor Member LLC		SUBSIDIARY	
NJAHP Preservation Associates JV LLC		SUBSIDIARY	
TGA Oak View Mall LLC	83-1934291	SUBSIDIARY	
TGA Pleasant Prairie Center LLC	83-3250233	SUBSIDIARY	
TGA Sandy Commerce Park LLC	83-2938932	SUBSIDIARY	
TGA The Warehouse At CH Investor Member LLC	84-3093962	SUBSIDIARY	
TGAP The Warehouse At CH Owner LLC		SUBSIDIARY	
TGAP The Warehouse At CH LLC		SUBSIDIARY	
TGA Westport Distribution Center LLC	84-2939589	SUBSIDIARY	
TGA Yorktown Trinity Groves LLC	83-0723201	SUBSIDIARY	
TGAM Agribusiness Fund LP	81-1994278	SUBSIDIARY	
TGAM Agribusiness Fund Holdings LP	82-0646994	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
TGA SP-MPC Housing Investor Member LLC	83-2063402	SUBSIDIARY
TGA-SP Housing Venture I LLC	83-2147240	SUBSIDIARY
TGA SP-MPC Housing Venture I LLC	83-2123785	SUBSIDIARY
MPSP Ashwood Homes LLC	83-1869400	SUBSIDIARY
MPSP Ashwood MHC LLC	83-1869494	SUBSIDIARY
MPSP Beltline Homes LLC	84-2331138	SUBSIDIARY
MPSP Beltline Lender LLC	84-2345909	SUBSIDIARY
MPSP Beltline MHC LLC	84-2216330	SUBSIDIARY
MPSP Center Grove Homes LLC	83-1088601	SUBSIDIARY
MPSP Center Grove Lender LLC	83-2290040	SUBSIDIARY
MPSP Center Grove MHC LLC	83-1076792	SUBSIDIARY
MPSP Colinas South Homes LLC	84-2158715	SUBSIDIARY
MPSP Colinas South Lender LLC	84-2158791	SUBSIDIARY
MPSP Colinas South MHC LLC	84-2169896	SUBSIDIARY
MPSP Estancia Homes LLC	84-2169973	SUBSIDIARY
MPSP Estancia Lender LLC	84-2277681	SUBSIDIARY
MPSP Estancia MHC LLC	84-1976109	SUBSIDIARY
MPSP Fairlane Oaks Homes LLC	83-4260197	SUBSIDIARY
MPSP Fairlane Oaks Lender LLC	83-4283444	SUBSIDIARY
MPSP Fairlane Oaks MHC LLC	83-4241248	SUBSIDIARY
MPSP Lakeview Homes LLC	84-2290488	SUBSIDIARY
MPSP Lakeview Lender LLC	84-2319726	SUBSIDIARY
MPSP Lakeview MHC LLC	84-2199063	SUBSIDIARY
MPSP Lemon Tree Homes LLC	83-1213262	SUBSIDIARY
MPSP Lemon Tree MHC LLC	83-2548459	SUBSIDIARY
MPSP Mobile Gardens Homes LLC	83-1230821	SUBSIDIARY
MPSP Mobile Gardens MHC LLC	83-1230714	SUBSIDIARY
MPSP Parker Homes LLC	84-2379528	SUBSIDIARY
MPSP Parker Lender LLC	84-2389423	SUBSIDIARY
MPSP Parker MHC LLC	84-2247177	SUBSIDIARY
MPSP Seven Oaks Homes LLC	84-2277774	SUBSIDIARY
MPSP Seven Oaks Lender LLC	84-2290439	SUBSIDIARY
MPSP Seven Oaks MHC LLC	84-2198856	SUBSIDIARY
MPSP Shiloh Homes LLC	83-2700633	SUBSIDIARY
MPSP Shiloh Lender LLC	83-2725391	SUBSIDIARY
MPSP Shiloh MHC LLC	83-2700544	SUBSIDIARY
MPSP South Concho Homes LLC	84-2428644	SUBSIDIARY
MPSP South Concho Lender LLC	84-2436652	SUBSIDIARY
MPSP South Concho MHC LLC	84-2261982	SUBSIDIARY
MPSP Stonegate Homes LLC		SUBSIDIARY
MPSP Stonegate Lender LLC		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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP	
TIAA Administrative Services LLC	82-2826183	SUBSIDIARY	
TIAA CLO I Ltd		SUBSIDIARY	
TIAA CLO I LLC		SUBSIDIARY	
TIAA CLO I Holding, LLC	84-1905731	SUBSIDIARY	
TIAA CLO II Ltd		SUBSIDIARY	
TIAA CLO II LLC		SUBSIDIARY	
TIAA CLO II Holding, LLC	84-1921751	SUBSIDIARY	
TIAA CLO III Ltd.		SUBSIDIARY	
TIAA CLO III LLC		SUBSIDIARY	
TIAA CLO IV Ltd.		SUBSIDIARY	
TIAA CLO V Ltd		SUBSIDIARY	
TIAA CMBS I, LLC	13-4173396	SUBSIDIARY	
TIAA CMBS I Trust	13-4173396	SUBSIDIARY	
TIAA Diversified Public Investments, LLC	47-4570655	SUBSIDIARY	
TIAA FSB Holdings, Inc.	90-0615674	SUBSIDIARY	
Everbank Funding, LLC	37-17181179	SUBSIDIARY	
TIAA, FSB	59-3531592	SUBSIDIARY	
AMC Holding, Inc.	59-3547521	SUBSIDIARY	
Customerone Financial Network, Inc.	43-1823879	SUBSIDIARY	
Business Property Lending, Inc.	36-1208070	SUBSIDIARY	
Elite Lender Services, Inc.	11-3642567	SUBSIDIARY	
Tygris Commercial Financial Group, Inc.	61-1560018	SUBSIDIARY	
TIAA Commercial Finance, Inc.	20-0716627	SUBSIDIARY	
Tygris Asset Finance, Inc.	26-2483829	SUBSIDIARY	
TIAA 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	(18)
Sugarloaf Vineyard, LLC	46-2577906	SUBSIDIARY	
Global Agriculture II AIV (US) LLC	47-1083514	SUBSIDIARY	
Global Ag Properties II USA LLC	47-1069783	SUBSIDIARY	
TIAA-CREF Global Agriculture LLC	27-5551341	SUBSIDIARY	
Global AG Properties Australia Pty, Ltd		SUBSIDIARY	
Global AG Properties Australia Trust		SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(39)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(40)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(41)
Tellus Brasil Participaco S.A.		SUBSIDIARY	(40)
Agrobio Investimentos e Participações S.A.		SUBSIDIARY	
Cerpon Participações S.A.		SUBSIDIARY	
Nova Ibiajara Propriedades Agrícolas S.A.		SUBSIDIARY	
Tellus Bahia Propriedades Agrícolas Ltda.		SUBSIDIARY	
Jatobá Propriedades Agrícolas Ltda.		SUBSIDIARY	
Terra do Sol Propriedades Agrícolas S.A.		SUBSIDIARY	
Terrainvest Propriedades Agrícolas S.A.		SUBSIDIARY	
Tparone Participações S.A.		SUBSIDIARY	
Toperone Agrícola S.A.		SUBSIDIARY	
Tpartwo Participações S.A.		SUBSIDIARY	
Topertwo Agrícola S.A.		SUBSIDIARY	
TIAA-CREF Global Agriculture BR, LLC	45-1502187	SUBSIDIARY	
Nova Gaia Brasil Participaco Ltda.		SUBSIDIARY	(39)
Terraviva Brasil Participaco Ltda.		SUBSIDIARY	(41)
TIAA-CREF Global Agriculture II LLC	47-0974399	SUBSIDIARY	
TIAA-CREF Global Agriculture II BR, LLC	47-1062423	SUBSIDIARY	

COMPANY	FEIN	RELATIONSHIP
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 Equity Income, LLC	46-2860100	SUBSIDIARY
TIAA Global Public Investments, LLC	26-3594208	SUBSIDIARY
TIAA GTR HoldCo, LLC	46-3881813	SUBSIDIARY
Global Timber Resources LLC	46-3210500	SUBSIDIARY
Global Timber SA LLC	46-3909387	SUBSIDIARY
Global Timber 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
Aquilla Sonnet LP		AFFILIATE
TORO/EPP II, LLC	30-0701953	AFFILIATE
I 595 Toll Road, LLC	38-3857916	SUBSIDIARY
I 595 Express, LLC	26-4139252	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
TIAA Oil and Gas Investments, LLC	45-2665869	SUBSIDIARY
Actgas, LLC	45-1286237	SUBSIDIARY
Actoil Bakken, LLC	46-3410649	SUBSIDIARY
Triangle Petroleum Corp	98-0430762	AFFILIATE
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 RFS, LLC	82-2885306	SUBSIDIARY
TIAA Advisory, LLC	82-2335773	SUBSIDIARY
TIAA-CREF Insurance Agency, LLC	20-2904312	SUBSIDIARY
TIAA SMA Strategies, LLC	81-2755014	SUBSIDIARY
TIAA-Stonepeak Investments I, LLC	45-3029655	SUBSIDIARY
Stonepeak Infrastructure Fund LP	38-3849546	AFFILIATE
TIAA-Stonepeak Investments II, LLC	45-3030923	SUBSIDIARY
Stonepeak GP Holdings LP	30-0896099	SUBSIDIARY
Stonepeak Advisors Holdings LLC	37-1645802	AFFILIATE
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 SynGas, LLC	45-1286386	SUBSIDIARY
730 Catsolar, LLC	13-1624203	SUBSIDIARY
Catalina Solar Lessee Holdco, LLC		SUBSIDIARY
Catalina Solar Lessee, LLC		SUBSIDIARY
SG Solutions, LLC	56-2492641	AFFILIATE
AE Investor II, LLC	27-0195010	SUBSIDIARY
TIAA Wind Investments, LLC	45-4486211	SUBSIDIARY
Capistrano Wind Partners, LLC	45-3743502	AFFILIATE
TIAA-CREF LPHC, LLC	20-8384004	SUBSIDIARY
TCAM DOF GP, LLC	26-3561391	SUBSIDIARY
TIAA-CREF Real Property Fund GP, LLC	46-1191235	SUBSIDIARY
TIAA-CREF Individual & Institutional Services, LLC	55-0856733	SUBSIDIARY
TIAA-CREF Redwood, LLC	20-5591124	SUBSIDIARY
TIAA Endowment & Philanthropic Services, LLC	20-5631854	SUBSIDIARY
CCAP GP, LLC	35-2429521	SUBSIDIARY
TIAA-CREF Tuition Financing, Inc.	13-4026557	SUBSIDIARY
TIAA Union Place Phase I, LLC	20-8892977	SUBSIDIARY
Union Place Phase I, LLC	20-8281443	SUBSIDIARY
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

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

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

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

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

LISTING 3 (CONTINUED):

COMPANY	FEIN	RELATIONSHIP
U.S. Cities Retail Fund LP		SUBSIDIARY
U.S. Cities Retail Fund REIT LLC		SUBSIDIARY
U.S. Cities Retail Fund Operating GP LLC		SUBSIDIARY
U.S. Cities Retail Fund Operating LP		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 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
WRC Properties, LLC	51-0141732	SUBSIDIARY
Stichting Bewaarder Ziemia Fund		AFFILIATE

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
							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	88.000	TIAA Board of Overseers	N	
				4961006			Greenwood Resources Brasil, Ltda.	BRA	DS	GreenWood Resources, Inc.	Ownership	1.000	TIAA Board of Overseers	N	200
			45-1875074	4724153			GreenWood Resources Capital Management, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8501127	4868413			GTFF GP, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-8955976	4867863			GWR-GTFF Investment, LLC	DE	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
				4724144			GWR International Ltd.	VGB	DS	GreenWood Resources, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3188681	4724386			GWR China Ltd.	VGB	DS	GWR International Ltd.	Ownership	100.000	TIAA Board of Overseers	N	
			98-0595429	4868338			GreenWood Resources China Ltd.	HKG	DS	GWR China 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	GWR Property Management International, LLC	Ownership	99.000	TIAA Board of Overseers	N	200
							GWR Uruguay S.A.	URY	DS	GWR Property Management International, 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	

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 *
			47-1197292	4754776			Global Agriculture II AIV, LP	DE	DS	Global Ag II AIV GP LLC	Management		TIAA Board of Overseers	N	
			47-1208361	4866969			GTR Investor Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2245173				NAP Investors GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							NCBDC Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Churchill Advisors LLC	DE	DS	NCBDC Holdings LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4288013	4866941			Nuveen Alternatives Advisors, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							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	
							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	
			26-2719001	4313155			Nuveen International Holdings LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4843296			Nuveen Australia Pty Ltd	AUS	DS	Nuveen International 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	
				4781688			Nuveen Investments Canada Co.	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	
			82-4054235				U.S. Cities Retail Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2633108				U.S. Cities Multifamily Fund GP LLC	DE	DS	Nuveen GP Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1108455				U.S. Cities Multifamily Fund LP	DE	DS	U.S. Cities Multifamily Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
			37-1904576				U.S. Cities Multifamily Fund REIT LLC	DE	DS	U.S. Cities Multifamily Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			30-1116116				U.S. Cities Multifamily Fund Operating GP LLC	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2634607				U.S. Cities Multifamily Fund Operating LP	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2344355				USCMF Avion on Legacy LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2434879				USCMF Boulder Creek LLC	DE	DS	U.S. Cities Multifamily Fund Operating 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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			83-2486856				USCMF District at Washington LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-2777845				USCMF Flux LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2447368				USCMF Gramercy at Buckhead LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3022082				USCMF Junction Flats LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2531960				USCMF Marshall Park LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2409099				USCMF Metro 112 LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2422984				USCMF Stoneledge LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2515243				USCMF The Matisse LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-2459693				USCMF The Reserve at Tysons Corner LLC	DE	DS	U.S. Cities Multifamily Fund Operating LP	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	
			82-0607358	5137929			Nuveen Permian Investor GP Member LLC	DE	DS	Nuveen Real Estate Global LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-5433582	5140303			Permian Investor GP LLC	DE	DS	Nuveen Permian Investor GP 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	
			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	1000
			98-1125673	4617705			Nuveen Real Estate Limited	GBR	DS	TIAA International Holdings 1 Limited	Ownership	1.000	TIAA Board of Overseers	N	1000
			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	
				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	
				4841331			Nuveen Fund Management Vanquish (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4841322			Nuveen Fund Management Vanquish II (Jersey) Limited	JEY	DS	Nuveen Fund Management (Jersey) 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	
				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	
				4715900			AREFM (BVI) Limited		DS	Nuveen Group Holdings Ltd	Influence		TIAA Board of Overseers	N	
				4715311			CLOF II (GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5154010			CLOF II Vanquish Limited	JEY	DS	CLOF II (GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715263			CLOF II (No 1 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4841304			CLOF II (No1 Nominee) Limited	GBR	DS	CLOF II (No 1 GP) Limited	Ownership	100.000	TIAA Board of Overseers	N	
				4715281			CLOF II (No 2 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			98-1165678	4715302			CLOF II (No 3 GP) Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908328			Enhanced Debt Carry (GP) Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4971863			Enhanced Debt Carry SCSp	LUX	DS	Enhanced Debt Carry (GP) Sarl	Ownership	100.000	TIAA Board of Overseers	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				5147003			ERES APAC 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	1100
				4715227			Henderson Joint Ventures Property Funds Management Sarl	LUX	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				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	
				4715366			Nuveen Beteiligung Verwaltungs GmbH	DEU	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	
				4844015			Anglo-Sino Henderson Investment Consultancy (Beijing) Co Limited	CHN	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	
				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	
				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	1200
				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	
				4841265			Nuveen Real Estate (Australia) Ltd.	AUS	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	
							TH Real Estate Limited	GBR	DS	Nuveen Group Holdings Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				4908337			TH Real Estate PELV GP Sarl	LUX	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	
				4901244			Nuveen Italy Srl	ITA	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	
			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	
			82-4266474				Nuveen Real Estate NYC Property Fund GP Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-4213248				New York City Property Fund GP LLC	DE	DS	Nuveen Real Estate NYC Property Fund GP Member LLC	Ownership	50.000	TIAA Board of Overseers	N	
			83-2335230				New York City Property Fund (T) LP	DE	DS	New York City Property Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4678924				NYC Property Fund (T) Blocker 1, LLC	DE	DS	New York City Property Fund (T) LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-4183425				New York City Property Fund LP	DE	DS	New York City Property Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-4671194				NYC Property Fund Pooling LP	DE	DS	New York City Property Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4653622				NYC Property Fund SPV 1 LLC	DE	DS	NYC Property Fund Pooling LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4701919				NYC Property Fund SPV 2 LLC	DE	DS	NYC Property Fund Pooling LP	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	
			06-1384746	4900359			Casa Grande Investments I, LLC	DE	DS	Nuveen Real Estate Property Holdings L.L.C.	Ownership	100.000	TIAA Board of Overseers	N	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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			01-0588041	4900386			Casa Grande Investments II, LP	IL	DS	Nuveen Real Estate Property Holdings L.L.C.	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	
			81-2388576	5193381			Nuveen Real Estate U.S. Strategic Industrial Fund I GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-5367344	4747170			TCGA BT AIV, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-5139523	4867368			TCGA Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3511076	4843278			TCGA II Investor Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-4330570				TGAM International GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-1532009	4801867			TIAA Global Ag Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-1749609	4843287			TIAA Global Ag II Special Member LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-3126089	4847388			T-C U.S. Super Regional Mall Fund GP LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-1394681	4314255			U.S. Cities Fund GP, LLC	DE	DS	Nuveen Alternative Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			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	
							U.S. Cities Industrial Fund LP	DE	DS	U.S. Cities Industrial Fund GP LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund REIT LLC	DE	DS	U.S. Cities Industrial Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund Operating GP LLC	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Industrial Fund Operating LP	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2961820				USCIF Aurora LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-2962162				USCIF Bedford Park LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-2962252				USCIF Maple Point LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-2056343				USCIF Tri City Industrial LLC	DE	DS	U.S. Cities Industrial Fund Operating LP	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	90.000	TIAA Board of Overseers	N	
			26-0352314				International Agricultural Management, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
			87-0735518	4746977			Plata Wine Partners, LLC	CA	DS	Westchester Group Investment Management, Inc.	Management		TIAA Board of Overseers	N	
			26-2747489	4634038			Premiere Agricultural Management International, LLC	DE	DS	Westchester Group Investment Management, Inc.	Ownership	86.700	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	
			37-1193972	4618122			Westchester Group Asset Management, Inc.	IL	DS	Westchester Group Investment Management, Inc.	Ownership	100.000	TIAA Board of Overseers	N	

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			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	
				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	1300
				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	1300
			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	1400
							Westchester Group South America Gestao de Investimentos Ltda.	BRA	DS	Westchester Group Investment Management, Inc.	Ownership	99.000	TIAA Board of Overseers	N	1400
			47-1563437	4749941			Nuveen Finance, LLC	DE	DS	Nuveen, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3425820	5110025			Nuveen Holdings 1, Inc.	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-0373324	4767758			Nuveen Holdings, Inc.	DE	DS	Nuveen Holdings 1, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			36-3817266	3707551	885708		Nuveen Investments, Inc.	DE	DS	Nuveen Holdings, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			26-0627593	4774710			Gresham Asset Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
			20-1930384	4349828			Gresham Investment Management LLC	DE	DS	Nuveen Investments, Inc.	Ownership	78.900	TIAA Board of Overseers	N	
				4781941			Gresham Investment Management Asia Pte. Ltd.	SGP	DS	Gresham Investment Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4839486	5153992			Nuveen Alternative Investments, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-3751978				Nuveen Capital Markets LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			83-4025630				Symphony Alternative Asset Management LLC	DE	DS	Nuveen Capital Markets LLC	Ownership	100.000	TIAA Board of Overseers	N	
			31-0942504	4774792	1311016		Nuveen Fund Advisors, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			27-4357327	4781624	1521019		Nuveen Asset Management, LLC	DE	DS	Nuveen Fund Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-3293941				NIS/R&T, Inc.	IL	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			37-1695518	4774831	1602161		Nuveen WCM Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			90-0860898	4776527	900973		Winslow Capital Management, LLC	DE	DS	Nuveen WCM Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0730906	5147021			Growth Capital GP I, LLC	DE	DS	Winslow Capital Management, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-4709028	4774868	1602171		Nuveen NWQ Holdings, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			30-0892190	4981189	1661847		NWQ Partners, LLC	DE	DS	Nuveen NWQ Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-0875103	4776518	763848		NWQ Investment Management Company, LLC	DE	DS	NWQ Partners, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			36-2639476	4775137	73387		Nuveen Securities, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			20-3432117	4774822	1109426		Santa Barbara Asset Management, LLC	DE	DS	Nuveen Investments, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			94-3252504	4774813	1030815		Symphony Asset Management LLC	CA	DS	Nuveen Investments, Inc.	Ownership	51.000	TIAA Board of Overseers	N	1500
			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	1500
							Symphony Risk Retention Finance LLC	DE	DS	Symphony Asset Management LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-1032009				SRR 1 LLC	DE	DS	Symphony Risk Retention Finance LLC	Ownership	51.000	TIAA Board of Overseers	N	
			13-3760073	4313306	939222		Teachers Advisors, LLC	DE	DS	Nuveen Finance, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1157427				Colnvest Member LLC	DE	DS	Teachers Advisors, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							CLO Colnvest I LLC	DE	DS	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	
			13-3371278	4601094			JWL Properties, Inc.	DE	DS	485 Properties, LLC	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	

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			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	
			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	1600
			51-0494351	4599838			730 Texas Timberlands II, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1600
			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	1700
			13-4042888	4601713			730 Texas Timberlands, Ltd.	TX	DS	730 Texas Forest Holdings, Inc.	Ownership	0.500	TIAA Board of Overseers	N	1700
			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	
			45-2285816	4860501			Almond Processors, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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	
			47-2167228	4776451			Casa Student Housing Fund Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-3994280	4865047			Shf-33d North Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4155469	4865056			Shf-Millennium One Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-2450195	4990958			Shf-The Rocks Apts, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4455610	4990967			PEP-TH CASA Student Housing, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	90.000	TIAA Board of Overseers	N	
			47-4455303	5194418			CSHF-PEP Purdue LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			30-0965548	5195237			CSHF-PEP USF LLC	DE	DS	PEP-TH CASA Student Housing, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4600015			CCM Series, LLC	DE	DS	Casa Student Housing Fund Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4069196	4899604			CCAP Fund 6 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	87.500	TIAA Board of Overseers	N	
			81-1205888	5010648			CCAP Fund 6 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	97.800	TIAA Board of Overseers	N	
			81-4732595	5183485			CCAP Fund 6 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.100	TIAA Board of Overseers	N	
			82-3167398				CCAP FUND 6 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2787412				CCAP FUND 6 - 2019, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2867753				CCAP Fund 6 - 2020, LP	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-4079472	4899613			CCAP Fund 8 - 2015, L.P.	DE	DS	CCM Series, LLC	Ownership	92.100	TIAA Board of Overseers	N	
			81-1212188	5010639			CCAP Fund 8 - 2016, L.P.	DE	DS	CCM Series, LLC	Ownership	90.900	TIAA Board of Overseers	N	
			81-3718876	5047596			CCAP Fund 8 - 2017, L.P.	DE	DS	CCM Series, LLC	Ownership	91.600	TIAA Board of Overseers	N	
			82-3182368				CCAP FUND 8 - 2018, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			83-2793857				CCAP FUND 8 - 2019, L.P.	DE	DS	CCM Series, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-0784669	4990882			CCAP Fund GE, L.P.	DE	DS	CCM Series, LLC	Ownership	89.000	TIAA Board of Overseers	N	

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			81-0821374	4990903			CCAP Fund HFD, L.P.	DE	DS	CCM Series, LLC	Ownership	98.600	TIAA Board of Overseers	N	
			81-0758188	4990891			CCAP Fund HFND, L.P.	DE	DS	CCM Series, LLC	Ownership	93.600	TIAA Board of Overseers	N	
			13-1624203	4600024			CCM Series 2, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0753491	4990930			CCAP Fund FI, L.P.	DE	DS	CCM Series 2, LLC	Ownership	90.800	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	1800
			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	100.000	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	
			26-3049305	4601928			Demeter Agricultural Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2632248	4600770			Dionysus Properties, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			94-3306131	4601861			Silverado Premium Properties, LLC	CA	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0436609	4612764			Arroya Loma, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			75-3025596	4612867			Chalk Ridge Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-3964695	4613314			Hobson Avenue Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-1542713	4613417			Marsino Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103733	4613864			Silverado Los Alamos Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2490906	4613882			Silverado SLO Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2103788	4613891			Silverado Sonoma Vineyard, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0466083	4613949			SPP Napa Vineyards, LLC	DE	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3361818	4613967			Stanly Ranch Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3774024	4613976			Suscol Mountain Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-2766605	4614665			Terra Ventosa Vineyards, LLC	CA	DS	Silverado Premium Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			43-3997217	4601870			Silverado Winegrowers Holdings, LLC	DE	DS	Dionysus Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			68-0443927	4613921			Silverado Winegrowers LLC	CA	DS	Silverado Winegrowers Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3357571	4614759			Alta Loma Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			94-3312405	4615671			Oak Knoll Napa Vineyards, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			91-1806950	4615783			Silverado Suscol, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			45-4820104	4617077			SWG Paso Vineyard, LLC	CA	DS	Silverado Winegrowers LLC	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561447	4599708	1454640		Distressed Opportunities Fund, L.P.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	
				4680307			DWM Inclusive Finance Equity Fund II	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	

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			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	36.500	TIAA Board of Overseers	N	1900
							Global Real Estate Debt Partners Fund II (UK) SCSp	LUX	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	1200
			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	
				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	Influence		TIAA Board of Overseers	N	
				4643049			Nova Amaralina S.A. Propriedades Agrícolas	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643320			Nova Agricola Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4643058			Nova Santa Barbara Agrícola S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644523			Terras da Ponte Alta S.A.	BRA	DS	Radar Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4634645			Radar II Propriedades Agricolas S.A.	BRA	DS	Mansilla Participacoes LTDA	Influence		TIAA Board of Overseers	N	
				4643085			Proud Participacoes S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644336			Vale De Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644318			Bioinvestments Negocios e Participacoes	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644309			Aguas de Ponte Alta S.A.	BRA	DS	Radar II Propriedades Agricolas S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	5077137			MM Funding, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-0902011	5043075			MyVest Corporation	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
			11-3034756	4600789			ND Properties, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	Y	
				4634917			Norteshopping Retail and Leisure Centre BV	NLD	DS	ND Properties, Inc.	Ownership	50.000	TIAA Board of Overseers	N	
				4634926			Norteshopping - Centro Commercial, S.A.	PRT	DS	Norteshopping Retail and Leisure Centre BV	Ownership	100.000	TIAA Board of Overseers	N	
				4611824			ND Europe S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	100.000	TIAA Board of Overseers	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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				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.	Ownership	6.000	TIAA Board of Overseers	N	2000
				4925530			Cityhold Propco 11 S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	50.000	TIAA Board of Overseers	N	
				4914776			Cityhold Euro S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	6.000	TIAA Board of Overseers	N	2100
				4913416			Cityhold Office Partnership S.à r.l.	LUX	DS	ND Europe Office Holding S.à r.l.	Ownership	50.000	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	2000
				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	2200
				4615578			SNC Roosevelt	FRA	DS	Roosevelt Participation S.à r.l.	Ownership	0.010	TIAA Board of Overseers	N	2200
				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	2100
				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 GC Investment S.à r.l.	LUX	DS	Cityhold Propco 12 S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
							OVG Cloud S.à r.l.	LUX	DS	Cityhold GC Investment S.à r.l.	Influence		TIAA Board of Overseers	N	
				4914785			Cityhold Sterling S.à r.l.	LUX	DS	Cityhold Office Partnership S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4914758			Cityhold UK Holding S.à r.l.	LUX	DS	Cityhold Sterling S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4919753			Cityhold UK Investment S.à r.l.	LUX	DS	Cityhold UK Holding S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.800	TIAA Board of Overseers	N	2300
				4651343			London Belgrave Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.200	TIAA Board of Overseers	N	2300
				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	2400
				4844341			New Fetter Lane Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2400
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Holding S.à r.l.	Ownership	99.400	TIAA Board of Overseers	N	2500
				4919744			60 Great Portland Street Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.600	TIAA Board of Overseers	N	2500
				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	2600
				4919744			70 St Mary Axe Unit Trust	JEY	DS	Cityhold UK Investment S.à r.l.	Ownership	0.100	TIAA Board of Overseers	N	2600
				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	

SCHEDULE Y

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				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	2700
				4615626			Gropius Passagen GmbH & Co KG	DEU	DS	TIAA Lux 11 S.a.r.l	Ownership	0.200	TIAA Board of Overseers	N	2700
				4611842			TIAA Lux 5 S.a.r.l.	LUX	DS	ND Properties, Inc.	Ownership	51.000	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	
				4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	TIAA Lux 5 S.a.r.l.	Ownership	94.900	TIAA Board of Overseers	N	2800
				4612885			Erlangen Arcaden GmbH & Co. KG	DEU	DS	Erlangen Arcaden Verwaltungs GmbH	Ownership	5.100	TIAA Board of Overseers	N	2800
			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	
			47-2532161	4793047			T-C Savier Street Flats LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			45-2892182	4618177			T-C Trio Apartments LLC	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3738136	5115495			U.S. Cities Industrial CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3681230	5115972			U.S. Cities Industrial CPF Fund REIT LLC	DE	DS	U.S. Cities Industrial Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3671343	5116755			U.S. Cities Industrial CPF Fund Operating GP LLC	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3757117	5116250			U.S. Cities Industrial CPF Fund Operating LP	DE	DS	U.S. Cities Industrial Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3765537	5115507			U.S. Cities Multifamily CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3870674	5115963			U.S. Cities Multifamily CPF Fund REIT LLC	DE	DS	U.S. Cities Multifamily Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3716920	5116782			U.S. Cities Multifamily CPF Fund Operating GP LLC	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3794611	5116773			U.S. Cities Multifamily CPF Fund Operating LP	DE	DS	U.S. Cities Multifamily Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3814378	5115516			U.S. Cities Office CPF Fund LP	DE	DS	U.S. Cities Fund Operating, LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3911937	5115945			U.S. Cities Office CPF Fund REIT LLC	DE	DS	U.S. Cities Office Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-3881522	5116595			U.S. Cities Office CPF Fund Operating GP LLC	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3839479	5116791			U.S. Cities Office CPF Fund Operating LP	DE	DS	U.S. Cities Office Fund REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2589573	5117631			T-C World Trade Center North LLC	DE	DS	U.S. Cities Office Fund Operating LP	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	
			81-2914954	5106457			CPF/UIR JV Member LLC	DE	DS	U.S. Cities Retail Fund Operating LP	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	2900
				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	2900

SCHEDULE Y

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			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	
			84-2320652				NGFF Holdco, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Global Farmland Fund, LP	DE	DS	NGFF Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Global Farmland US Properties, LLC	DE	DS	Nuveen Global Farmland Fund, LP	Ownership	100.000	TIAA Board of Overseers	N	
							US Horticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							US Row Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							US Viticulture Farmland, LLC	DE	DS	Global Farmland US Properties, LLC	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen High Yield Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							Nuveen Municipal Opportunities Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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	
				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	
				4936095			Nova Star Oil and Gas Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Ownership	100.000	TIAA Board of Overseers	N	
				4313128			Polar Star Canadian Oil and Gas, Inc.	CAN	DS	Polar Star Canadian Oil and Gas Holding, Inc .	Ownership	100.000	TIAA Board of Overseers	N	
			26-3821015	4630133			Pinnacle Third Avenue, LP	DE	DS	Teachers Insurance and Annuity Association of America	Influence		TIAA Board of Overseers	N	
			81-6646838	5018644			Primary Residential Individual Mortgage Entity Trust	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-2792614	4601142			Renewable Timber Europe, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				4990994			Renewable Timber Netherlands B.V.	POL	DS	Renewable Timber Europe, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4614713			Topola Lasy Spolka z.o.o.	POL	DS	Renewable Timber Netherlands B.V.	Ownership	100.000	TIAA Board of Overseers	N	
			61-1640765	4601759			Renewable Timber Resources, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				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	
				4599977			T-C 20 Hunter Street (AUS) Pty Ltd	AUS	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3922951	4599968			T-C 20 Hunter Street (US), LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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	

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				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	
				4868477			T-C 20 Hunter Street (AUS) Trust	AUS	DS	TIAA Australia Real Estate Trust	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	
			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	3000
			47-2369576	4794473			T-C Europe LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	99.000	TIAA Board of Overseers	N	3000
				4843410			T-C Europe S.à r.l.	LUX	DS	T-C Europe LP	Ownership	100.000	TIAA Board of Overseers	N	
				4873501			Nightingale LuxCo S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4874665			T-C Nordics Investment AB	SWE	DS	Nightingale LuxCo S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908391			Sweden Nova Lund 1 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4908403			Sweden Nova Lund 2 AB	SWE	DS	T-C Nordics Investment AB	Ownership	100.000	TIAA Board of Overseers	N	
				4841443			T-C Luxembourg Neptune Holdings S.à r.l.	LUX	DS	T-C Europe S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4841993			T-C Neptune Holdings S. à r.l.	LUX	DS	T-C Luxembourg Neptune Holdings S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4843401			Neptune Property Venture S.à r.l.	LUX	DS	T-C Neptune Holdings S. à r.l.	Ownership	61.800	TIAA Board of Overseers	N	
							Castel Guelfo I SRL	ITA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4908364			Neptune Holding Spain, S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4912709			Promcat Alternativa, S.L.	ESP	DS	Neptune Holding Spain, S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5083651			Neptune Madrid Holdco S.L.	ESP	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				5085691			Neptune Nassica Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5085703			Neptune Getafe Propco S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084920			Neptune Las Rozas Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				5084939			Neptune San Sebastian Outlet S.L.	ESP	DS	Neptune Madrid Holdco S.L.	Ownership	100.000	TIAA Board of Overseers	N	
				4948687			Neptune OPCI SAS	FRA	DS	Neptune Property Venture S.à r.l.	Ownership	100.000	TIAA Board of Overseers	N	
				4952648			Roppenheim Holding SAS	FRA	DS	Neptune OPCI SAS	Ownership	100.000	TIAA Board of Overseers	N	
				4901383			Roppenheim Outlet SNC	FRA	DS	Roppenheim Holding SAS	Ownership	99.990	TIAA Board of Overseers	N	3100
				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	
							Nemab Sugar City 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	3100

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				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	97.140	TIAA Board of Overseers	N	
			82-1502883	5198788			Nuveen Global Cities REIT LP, LLC	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-1507998	5198797			Nuveen Global Cities REIT OP, LP	DE	DS	Nuveen Global Cities REIT, Inc.	Ownership	100.000	TIAA Board of Overseers	N	
			82-3527067	5205060			NR 844 North LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
							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.	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			84-3175301				NR Globe Street Industrial LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1495411				NR Henderson 215 LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-3556058	5205079			NR Kirkland Crossing LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-1815798				NR Main Street at Kingwood LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-5503093				NR Tacara at Steiner Ranch LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			83-4299885				Nuveen Global Cities REIT Lending, LLC	DE	DS	Nuveen Global Cities REIT OP, LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-1535030	4750022			T-C 2 Herald Square Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-1650509	4751711			T-C 2 Herald Square Venture LLC	DE	DS	T-C 2 Herald Square Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1488131	4753573	1629144		T-C 2 Herald Square Owner LLC	DE	DS	T-C 2 Herald Square Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952349	4612045			T-C 1101 Pennsylvania Avenue LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			27-2952617	4651398			T-C 1101 Pennsylvania Avenue Venture LLC	DE	DS	T-C 1101 Pennsylvania Avenue LLC	Ownership	51.000	TIAA Board of Overseers	N	
			27-2952860	4863472	1577584		T-C 1101 Pennsylvania Avenue Owner LLC	DE	DS	T-C 1101 Pennsylvania Avenue Venture LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1851206	4611954			T-C 33 Arch Street Member, LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1805501	4613985			T-C 33 Arch Street Venture, LLC	DE	DS	T-C 33 Arch Street Member, LLC	Ownership	51.000	TIAA Board of Overseers	N	
			45-2792699	4617198	1577586		T-C 33 Arch Street, LLC	DE	DS	T-C 33 Arch Street Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1754709	4612018			T-C 470 Park Avenue South Member LLC	DE	DS	T-C GA Real Estate Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1744112	4613994			T-C 470 Park Avenue South Venture LLC	DE	DS	T-C 470 Park Avenue South Member LLC	Ownership	51.000	TIAA Board of Overseers	N	
			46-1754243	4617321	1577563		T-C 470 Park Avenue South Owner LLC	DE	DS	T-C 470 Park Avenue South Venture LLC	Ownership	100.000	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	

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			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	3200
			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	3200
			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	1100
				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	1900
			81-4583865	5137956			T-C MV Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-4599024	5147049			T-C M-T REIT LLC	DE	DS	T-C MV Member LLC	Ownership	99.900	TIAA Board of Overseers	N	
							T-C MV Member II LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-3224525				T-C M-T REIT II LLC	DE	DS	T-C MV Member II LLC	Ownership	51.000	TIAA Board of Overseers	N	
			47-1954609	4759605			T-C Mt. Ommaney Centre Holding Company LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			47-1828871	4749905			T-C Mt. Ommaney Centre LLC	DE	DS	T-C Mt. Ommaney Centre Holding Company LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-1023309	5117800			T-C Permian Investor LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3007720	4599874			T-C SBMC Joint Venture LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8309570	4601795			T-C SMA I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	50.000	TIAA Board of Overseers	N	3300
			20-8309587	4619790			CPPIB-TIAA US Real Property Fund LP	DE	DS	T-C SMA I, LLC	Ownership	1.000	TIAA Board of Overseers	N	3300
			20-8309622	4644019			C-T Shenandoah, LLC	DE	DS	CPPIB-TIAA US Real Property Fund LP	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	
			27-1858182	4599137			T-C SMA III, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			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	
							Waterford Core 800 REIT LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-0733012	4930217			Waterford Core General Partner LLC	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			47-5587163	4928661			Waterford Core Operating LP	DE	DS	Waterford Core 800 REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2663579	5165548			Waterford Core II Operating LP	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			82-2672297	5165539			Waterford Core II General Partner LLC	DE	DS	Waterford Core REIT LP	Ownership	100.000	TIAA Board of Overseers	N	
			81-2146865	5041688			TEFF Holdco LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			98-1310748	5041660			TIAA European Farmland Fund GP LP	CYM	DS	TEFF Holdco LLC	Ownership	50.000	TIAA Board of Overseers	N	400
			98-1310748	5042658			TIAA European Farmland Fund LP	CYM	DS	TEFF Holdco LLC	Management		TIAA Board of Overseers	N	
				5043066			TEFF Holding S.a.r.l	LUX	DS	TIAA European Farmland Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
				5044607			TEFF Investments B.V.	NLD	DS	TEFF Holding S.a.r.l	Ownership	100.000	TIAA Board of Overseers	N	
							Areal III Spolka z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Choczewo Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Wierzchucino Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Hodowla Zwierzat Zarodowych Zarnowiec Spolka z o.o.	POL	DS	Areal III SP. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
				5093856			Dangro Invest SA	DNK	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
				5117408			AGRA Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	

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				5116456			AGAT Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116447			AGRAMAX Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116429			AGRIFARM Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117332			AGRO - DUBLINY SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117341			AGROSERVICE Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117350			AMAL Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
							CISY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117369			KOLNO Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117378			MILKOWO Sp. Z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117387			SEE-AGRO SP. z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117396			SATOPY Spolka z o.o.	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5104556			Pszenrol SA	POL	DS	Dangro Invest SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117417			AGROLAND Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117426			AGROPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117435			BUDUS Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117444			CIESZYSLAW SP z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117453			FARMEX Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117462			JASIONNO Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117640			ROLA Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117659			ROLPOL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117668			ROLZBUD Spolka z o.o	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117695			SOBIERADZ Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117677			TELYN SP. z.o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117686			TOKARY Sp.z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117707			TURKUS SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117761			WALICHNOWY Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117770			WEZINY SP. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117789			ZIEMROL Spolka z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5117798			LOZICE Sp. z o.o.	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5098486			Adamas SA	POL	DS	Pszenrol SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116586			AMBER SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116522			JAROSLAWSKO I SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116513			JAROSLAWSKO II SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116492			OGARDY SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116483			OPAL SP z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
				5116465			SZAFIR SP. z o.o.	POL	DS	Adamas SA	Ownership	100.000	TIAA Board of Overseers	N	
							Gospodarstwo Okopy Sp. z o.o.	POL	DS	TEFF Investments B.V.	Ownership	100.000	TIAA Board of Overseers	N	
							Przedsiebiorstwo Rolne Okopy Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bielice Sp. z o.o.	POL	DS	Gospodarstwo Okopy Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Service Sp. z o.o.	POL	DS	Agrohop Bielice Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Sp. z o.o.	POL	DS	Agrohop Service Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
							Agrohop Bis Sp. z o.o.	POL	DS	Agrohop Sp. z o.o.	Ownership	100.000	TIAA Board of Overseers	N	
			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	

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			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	38.640	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	38.640	TIAA Board of Overseers	N	3600
			83-1851559				TGA Barnes Canyon Life Science LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939313				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	
			83-3799476				TGA Central Green LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-0780652				TGA Connections at Athens Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			61-1892161				PEP-TH Athens, LLC	DE	DS	TGA Connections at Athens Investor Member LLC	Ownership	98.000	TIAA Board of Overseers	N	
			83-1011298				PEP Athens, LLC	DE	DS	PEP-TH Athens, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				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	
			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	
			81-3602072	5040551			TGA Japan Holdings, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
				5047710			TGA Japan Holdings Pte Ltd	SGP	DS	TGA Japan Holdings, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				5048771			TGA Japan GK Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049929			TGA Ginza115 GK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	99.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Japan GK Holdings Pte Ltd	Ownership	51.000	TIAA Board of Overseers	N	3800
				5048762			TGA Ginza 115 Holdings Pte Ltd	SGP	DS	TGA Japan Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
				5049938			TGA Ginza115 TMK	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	49.000	TIAA Board of Overseers	N	3800
				5050064			TGA Ginza115 ISH	JPN	DS	TGA Ginza 115 Holdings Pte Ltd	Ownership	100.000	TIAA Board of Overseers	N	
			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	

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			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 Tallahassee, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	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 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 Yorktown, 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 Midtown Atlanta, 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 South End, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC MTP, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Peachtree, LLC	DE	DS	Morningstar NRE Self Storage Portfolio LLC	Ownership	100.000	TIAA Board of Overseers	N	
							MSC Evans Rd, 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 Buda, 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 Spring Branch, 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	
			83-4153778				TGA Near East 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	
			83-1934291				TGA Oak View Mall 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	
			83-2938932				TGA Sandy Commerce Park LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2063402				TGA SP-MPC Housing Investor Member LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-2147240				TGA-SP Housing Venture I LLC	DE	DS	TGA SP-MPC Housing Investor Member LLC	Ownership	87.500	TIAA Board of Overseers	N	
			83-2123785				TGA SP-MPC Housing Venture I LLC	DE	DS	TGA-SP Housing Venture I LLC	Ownership	97.000	TIAA Board of Overseers	N	
			83-1869400				MPSP Ashwood Homes LLC	DE	DS	TGA SP-MPC Housing Venture I LLC	Ownership	100.000	TIAA Board of Overseers	N	

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

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

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										TGA The Warehouse At CH Investor Member LLC					
							TGAP The Warehouse At CH Owner LLC	DE	DS		Ownership	98.500	TIAA Board of Overseers	N	
							TGAP The Warehouse At CH LLC	DE	DS	TGAP The Warehouse At CH Owner LLC	Ownership	100.000	TIAA Board of Overseers	N	
			84-2939589				TGA Westport Distribution Center LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			83-0723201				TGA Yorktown Trinity Groves LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-1994278	5018626			TGAM Agribusiness Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	97.400	TIAA Board of Overseers	N	
			82-0646994	5077164			TGAM Agribusiness Fund Holdings LP	DE	DS	TGAM Agribusiness Fund LP	Ownership	86.800	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	
			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	1800

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			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	Management		TIAA Board of Overseers	N	
			47-1069783	4755438			Global Ag Properties II USA LLC	DE	DS	Global Agriculture II AIV (US) LLC	Management		TIAA Board of Overseers	N	
			27-5551341	4639994			TIAA-CREF Global Agriculture LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
				4643357			Global AG Properties Australia Pty, Ltd	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643571			Global AG Properties Australia Trust	AUS	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture LLC	Ownership	99.990	TIAA Board of Overseers	N	3900
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	Nova Gaia Brasil Participaco Ltda.	Ownership	99.990	TIAA Board of Overseers	N	4100
				4644493			Tellus Brasil Participaco S.A.	BRA	DS	Terraviva Brasil Participaco Ltda.	Management		TIAA Board of Overseers	N	4000
				4863490			Agrobio Investimentos e Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646321			Cerpon Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4725758			Nova Ibiajara Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653954			Tellus Bahia Propriedades Agricolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4653981			Jatobá Propriedades Agrícolas Ltda.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644505			Terra do Sol Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4644514			Terrainvest Propriedades Agrícolas S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646282			Tparone Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646303			Toperone Agrícola S.A.	BRA	DS	Tparone Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646291			Tpartwo Participações S.A.	BRA	DS	Tellus Brasil Participaco S.A.	Ownership	100.000	TIAA Board of Overseers	N	
				4646312			Topertwo Agrícola S.A.	BRA	DS	Tpartwo Participações S.A.	Ownership	100.000	TIAA Board of Overseers	N	
			45-1502187	4640011			TIAA-CREF Global Agriculture BR, LLC	DE	DS	TIAA-CREF Global Agriculture LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4643094			Nova Gaia Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	.0.010	TIAA Board of Overseers	N	3900
				4644484			Terraviva Brasil Participaco Ltda.	BRA	DS	TIAA-CREF Global Agriculture BR, LLC	Ownership	.0.010	TIAA Board of Overseers	N	4100
			47-0974399	4753591	1616610		TIAA-CREF Global Agriculture II LLC	DE	DS	TIAA Global Ag Holdco LLC	Management		TIAA Board of Overseers	N	
			47-1062423	4755447			TIAA-CREF Global Agriculture II BR, LLC	DE	DS	TIAA-CREF Global Agriculture II LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2860100	4599276			TIAA Global Equity Income, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3594208	4863502			TIAA Global Public Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3881813	4599892			TIAA GTR HoldCo, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			46-3210500	4724023			Global Timber Resources LLC	DE	DS	TIAA GTR HoldCo, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			46-3909387	4868431			Global Timber SA LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-3899490	4801906			Global Timber International LLC	DE	DS	Global Timber Resources LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4802789			Global Timber Spain, SL	ESP	DS	Global Timber International LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4868440			Forestal GTR Chile Limitada	CHL	DS	Global Timber Spain, SL	Ownership	99.900	TIAA Board of Overseers	N	
			98-1206384	4803151			Forestal Monterrey Colombia SAS	COL	DS	Global Timber Spain, SL	Ownership	82.400	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	100.000	TIAA Board of Overseers	N	
				4902380			Brasilwood Reflorestamento S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	100.000	TIAA Board of Overseers	N	
							Brasilwood Terras Florestais S.A.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	96.300	TIAA Board of Overseers	N	
							Khaya Woods Investimentos Florestais LTDA.	BRA	DS	GTR Brasil Participacoes Ltda	Ownership	80.000	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	

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				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	
				4626109			Aquilla Sonnet LP	CAN	DS	TIAA Infrastructure Investments, LLC	Influence		TIAA Board of Overseers	N	
			30-0701953	4619530			TORO/EPP II, LLC	DE	DS	TIAA Infrastructure Investments, LLC	Influence		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	
			26-4139252	4643339			I 595 Express, LLC	DE	DS	I 595 Toll Road, LLC	Ownership	50.000	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	
			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	
			98-0430762	4651530			Triangle Petroleum Corp	CO	DS	Actoil Bakken, LLC	Influence		TIAA Board of Overseers	N	
			46-3628993	4602934			Actoil Utica, LLC	DE	DS	TIAA Oil and Gas Investments, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			11-3519531	4601133			TIAA Realty, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			81-0902394	4949125			T-C 77 Central LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			47-2249307	4763161			T-C 680 Belleville LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2678242	4611721			T-C Port Northwest Development, LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			81-3961919	5047626			TGA 70 Federal Street LLC	DE	DS	TIAA Realty, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			82-2885306				TIAA RFS, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			82-2335773				TIAA Advisory, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			20-2904312	4314479			TIAA-CREF Insurance Agency, LLC	DE	DS	TIAA RFS, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			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	
			38-3849546	4603155			Stonepeak Infrastructure Fund LP	DE	DS	TIAA-Stonepeak Investments I, LLC	Influence		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	
			30-0696099	4643955			Stonepeak GP Holdings LP	DE	DS	TIAA-Stonepeak Investments II, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			37-1645802	4643919			Stonepeak Advisors Holdings LLC	DE	DS	TIAA-Stonepeak Investments II, LLC	Influence		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	

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			46-4653326	4801830			T-C International Plaza Investor GP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-4680948	4801849			T-C International Plaza Investor LP LLC	DE	DS	T-C International Plaza REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
			38-3173536	2884259			Tampa Westshore Associates Limited Partnership	DE	DS	T-C International Plaza Investor LP LLC	Influence		TIAA Board of Overseers	N	
			46-2713521	4604116	1595474		T-C Las Vegas Retail REIT LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-2726147	4612979			T-C Las Vegas Retail Investor LLC	DE	DS	T-C Las Vegas Retail REIT LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4615617			Grand Canal Shoppes Holdings, LLC	DE	DS	T-C Las Vegas Retail Investor LLC	Influence		TIAA Board of Overseers	N	
			45-3165203	4644064	1544129		T-C Midwest REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			45-2211957	4644073			T-C Midwest Retail, LLC	DE	DS	T-C Midwest REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4644288			CBL/T-C, LLC	DE	DS	T-C Midwest Retail, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-3164998	4644082	1544127		T-C Montgomery Mall REIT, LLC	DE	DS	T-C Super Regional Mall Venture, LLC	Ownership	99.800	TIAA Board of Overseers	N	
			27-4117159	4644091			T-C Montgomery Mall, LLC	DE	DS	T-C Montgomery Mall REIT, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			95-4658637	4644886			Montgomery Mall of Maryland, LLC	MD	DS	T-C Montgomery Mall, LLC	Ownership	50.000	TIAA Board of Overseers	N	
			45-1286386	4601526			TIAA SynGas, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			13-1624203	4741758			730 Catsolar, LLC	DE	DS	TIAA SynGas, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				4747835			Catalina Solar Lessee Holdco, LLC	CA	DS	730 Catsolar, LLC	Ownership	50.000	TIAA Board of Overseers	N	
				4749866			Catalina Solar Lessee, LLC	CA	DS	Catalina Solar Lessee Holdco, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			56-2492641	4643900			SG Solutions, LLC	DE	DS	TIAA SynGas, LLC	Influence		TIAA Board of Overseers	N	
			27-0195010	4626088			AE Investor II, LLC	DE	DS	TIAA SynGas, LLC	Ownership	57.000	TIAA Board of Overseers	N	
			45-4486211	4602886			TIAA Wind Investments, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			45-3743502	4626136			Capistrano Wind Partners, LLC	DE	DS	TIAA Wind Investments, LLC	Influence		TIAA Board of Overseers	N	
			20-8384004	4599490			TIAA-CREF LPHC, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			26-3561391	4863539			TCAM DOF GP, LLC	DE	DS	TIAA-CREF LPHC, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			46-1191235	5018671	1611288		TIAA-CREF Real Property Fund GP, LLC	DE	DS	TCAM DOF GP, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			55-0856733	4314349	882928		TIAA-CREF Individual & Institutional Services, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5591124	4314273			TIAA-CREF Redwood, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-5631854	4314282			TIAA Endowment & Philanthropic Services, LLC	DE	DS	TIAA-CREF Redwood, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			35-2429521	4612858			CCAP GP, LLC	DE	DS	TIAA Endowment & Philantropic Servives, LLC	Ownership	100.000	TIAA Board of Overseers	N	
			13-4026557	4314116	1627236		TIAA-CREF Tuition Financing, Inc.	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8892977	4599810			TIAA Union Place Phase I, LLC	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
			20-8281443	4640066			Union Place Phase I, LLC	DE	DS	TIAA Union Place Phase I, LLC	Ownership	100.000	TIAA Board of Overseers	N	
				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 Retail Fund LP	DE	DS	Teachers Insurance and Annuity Association of America	Ownership	100.000	TIAA Board of Overseers	N	
							U.S. Cities Retail Fund REIT LLC	DE	DS	U.S. Cities Retail Fund LP	Ownership	100.000	TIAA Board of Overseers	N	
							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	
							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	

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							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+ 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	
			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	
			51-0141732	4599829			WRC Properties, 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	

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 GWR Property Management International, 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	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.
1100	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.
1200	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.
1300	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.
1400	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.
1500	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.
1600	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%.
1700	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.
1800	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.
1900	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%.
2000	Cityhold Nymphe S.à r.l. (Nymphe) is ultimately controlled by TIAA via a 50% ownership of Cityhold Office Partnership S.à r.l., which owns 88% of Nymphe, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.
2100	Cityhold Euro S.à r.l. (CES) is ultimately controlled by TIAA via a 50% ownership of Cityhold Propco 9 S.à r.l., which owns 88% of CES, and 6% owned by wholly-owned ND Europe Office Holding S.à r.l.
2200	SNC Roosevelt is ultimately controlled by TIAA via a 50% 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%).
2300	London Belgrave Unit Trust (LBUT) is ultimately controlled by TIAA via a 50% 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%).
2400	New Fetter Lane Unit Trust (NFLUT) is ultimately controlled by TIAA via a 50% 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%).
2500	60 Great Portland Street Unit Trust (60GPS) is ultimately controlled by TIAA via a 50% 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%).
2600	70 St. Mary Axe Unit Trust (SMAUT) is ultimately controlled by TIAA via a 50% 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%).

Asterisk	Explanation
2700	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%.
2800	Erlangen Arcaden GmbH & Co. KG is controlled by TIAA, and partially owned by TIAA Lux 5 S.à r.l., which owns 94.9% and Erlangen Arcaden Verwaltungs GmbH which owns 5.1%.
2900	1608 Chestnut Partners LP is ultimately controlled by TIAA, with 99% owned by T-C 1608 Chestnut Limited Partner LLC and 1% owned by T-C 1608 Chestnut General Partner LLC.
3000	T-C Europe LP is ultimately controlled and owned entirely by TIAA, with 99% owned by TIAA and 1% owned by T-C Europe Holding, Inc.
3100	Roppenheim Outlet SNC (ROSNC) is ultimately controlled by TIAA via a 61.8% ownership of Neptune Property Venture S.à r.l., which owns Roppenheim Holding SAS (99.99% of ROSNC) Neptune Roppenheim Holding S.à r.l. (0.01%).
3200	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
3300	CPPIB-TIAA US Real Property Fund LP is controlled by TIAA, which owns 50%. T-C SMA I, LLC, which is 100% owned by TIAA, is the General Partner and owns 1%.
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 38.6% by TGA APAC Fund Holdings, LLC and 38.6% by TGA Real Estate Fund Holdings, LLC
3700	Viertel Zwei Entwiclung GmbH & Co Studenthouse KG is controlled by TIAA, and partially owned indirectly by Eagle Austria Holdings S.à r.l., which owns 94%, and CB Krieau Dzwei GmbH, which owns 6%.
3800	TGA Ginza115 TMK is ultimately controlled and owned entirely by TIAA, with 51% owned by TGA Japan GK Holdings Pte Ltd and 49% of owned by TGA Ginza 115 Holdings Pte Ltd.
3900	Nova Gaia Brasil Participaco Ltda. is owned 99.99% by TIAA-CREF Global Agriculture LLC and 0.01% by TIAA-CREF Global Agriculture BR, LLC.
4000	Tellus Brasil Participaco S.A. is owned 48.9% by Terraviva Brasil Participaco Ltda. and 0.47% by Nova Gaia Brasil Participaco Ltda.
4100	Terraviva Brasil Participaco Ltda. is owned 99.99% by Nova Gaia Brasil Participaco Ltda. and 0.01% by TIAA-CREF Global Agriculture BR, LLC.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

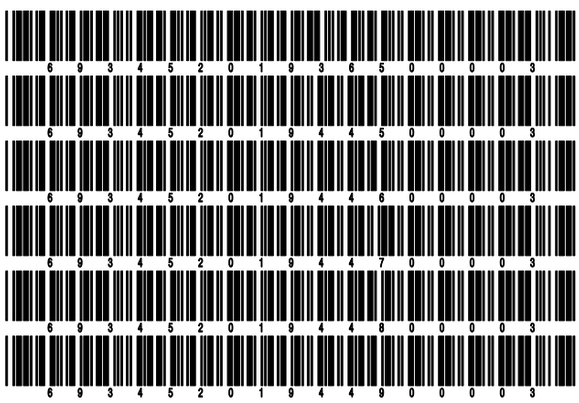
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	SEE EXPLANATION
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	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	(53,415,790)	(55,730,419)
2597. Summary of remaining write-ins for Line 25 from overflow page	(53,415,790)	(55,730,419)

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	58,377,895	59,014,994	79,268,296
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	58,377,895	59,014,994	79,268,296

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	2,151,883,008	2,078,326,041
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	85,624,151	264,784,998
	2.2 Additional investment made after acquisition	23,200,433	17,615,949
3.	Current year change in encumbrances	833,167	(39,039,300)
4.	Total gain (loss) on disposals		22,286,635
5.	Deduct amounts received on disposals		136,358,643
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	44,798,723	55,732,672
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,216,742,036	2,151,883,008
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	2,216,742,036	2,151,883,008

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	29,958,575,697	26,602,236,111
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,026,176,985	6,173,633,984
	2.2 Additional investment made after acquisition	75,294,234	328,078,284
3.	Capitalized deferred interest and other	220,150	2,778,231
4.	Accrual of discount	1,977,169	765,625
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	19,499	(10,216,804)
7.	Deduct amounts received on disposals	1,564,555,914	2,871,425,955
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,703,776	3,583,593
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(117,929,665)	(208,592,918)
10.	Deduct current year's other than temporary impairment recognized		55,097,268
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	32,377,074,379	29,958,575,697
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	32,377,074,379	29,958,575,697
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	32,377,074,379	29,958,575,697

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	30,440,283,015	29,910,137,558
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	595,448,066	891,046,244
	2.2 Additional investment made after acquisition	1,544,979,430	3,703,151,308
3.	Capitalized deferred interest and other		
4.	Accrual of discount	17,247	21,634
5.	Unrealized valuation increase (decrease)	15,001,876	(593,744,345)
6.	Total gain (loss) on disposals	(13,445,237)	13,430,882
7.	Deduct amounts received on disposals	1,472,996,249	2,679,658,928
8.	Deduct amortization of premium and depreciation	120,097	151,993
9.	Total foreign exchange change in book/adjusted carrying value	(69,489,494)	(142,759,866)
10.	Deduct current year's other than temporary impairment recognized	150,702,767	661,189,479
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	30,888,975,790	30,440,283,015
12.	Deduct total nonadmitted amounts	98,285,830	123,594,203
13.	Statement value at end of current period (Line 11 minus Line 12)	30,790,689,960	30,316,688,812

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	193,512,945,771	190,925,380,722
2.	Cost of bonds and stocks acquired	16,751,406,958	24,859,902,461
3.	Accrual of discount	245,193,671	385,599,156
4.	Unrealized valuation increase (decrease)	84,584,203	124,170,924
5.	Total gain (loss) on disposals	232,067,242	428,743,920
6.	Deduct consideration for bonds and stocks disposed of	16,615,573,319	22,720,884,302
7.	Deduct amortization of premium	134,064,104	181,618,163
8.	Total foreign exchange change in book/adjusted carrying value	(100,626,020)	(193,717,850)
9.	Deduct current year's other than temporary impairment recognized	308,921,057	197,874,013
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	63,357,117	83,242,916
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	193,730,370,462	193,512,945,771
12.	Deduct total nonadmitted amounts	52,114,830	43,519,351
13.	Statement value at end of current period (Line 11 minus Line 12)	193,678,255,632	193,469,426,420

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	119,839,719,615	13,761,768,417	10,982,890,566	(216,777,290)	119,127,380,049	119,839,719,615	122,401,820,176	118,674,580,898
2.	NAIC 2 (a)	51,582,347,124	1,662,760,652	2,566,846,466	403,838,252	51,205,144,893	51,582,347,124	51,082,099,562	50,376,158,138
3.	NAIC 3 (a)	9,026,612,937	275,774,947	581,243,800	432,010,048	9,501,043,031	9,026,612,937	9,153,154,132	9,847,044,912
4.	NAIC 4 (a)	6,344,834,593	270,123,875	475,441,268	(534,122,057)	6,052,424,628	6,344,834,593	5,605,395,143	6,308,890,542
5.	NAIC 5 (a)	1,823,269,718	13,943,394	162,542,195	(33,832,566)	2,042,043,682	1,823,269,718	1,640,838,351	2,152,265,611
6.	NAIC 6 (a)	503,504,443	5,136,349	19,697,201	(63,334,418)	634,402,101	503,504,443	425,609,173	472,576,739
7.	Total Bonds	189,120,288,430	15,989,507,634	14,788,661,496	(12,218,031)	188,562,438,384	189,120,288,430	190,308,916,537	187,831,516,840
	PREFERRED STOCK								
8.	NAIC 1	29,000,000				29,000,000	29,000,000	29,000,000	29,000,000
9.	NAIC 2	14,770,393				14,770,393	14,770,393	14,770,393	14,770,393
10.	NAIC 3	20,585,625	342,104		(534,852)		20,585,625	20,392,877	
11.	NAIC 4	71,054,446	904,763		3	81,776,310	71,054,446	71,959,212	61,250,000
12.	NAIC 5	128,977,609	1,023,474		(349,049)	74,631,880	128,977,609	129,652,034	68,166,117
13.	NAIC 6	86,674,563	25,000,000			71,874,563	86,674,563	111,674,563	71,874,563
14.	Total Preferred Stock	351,062,635	27,270,341		(883,898)	272,053,145	351,062,635	377,449,078	245,061,072
15.	Total Bonds and Preferred Stock	189,471,351,065	16,016,777,975	14,788,661,496	(13,101,929)	188,834,491,529	189,471,351,065	190,686,365,615	188,076,577,912

(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 $ 2,644,272,922 ; NAIC 2 $; NAIC 3 $ 7,118,460 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	56,874,753	XXX	56,834,810	143,319	26,236

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		42,804,493
2.	Cost of short-term investments acquired	63,809,951	
3.	Accrual of discount	39,944	
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		1,948,375
6.	Deduct consideration received on disposals	6,975,142	44,578,943
7.	Deduct amortization of premium		12,012
8.	Total foreign exchange change in book/adjusted carrying value		(161,913)
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)	56,874,753	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	56,874,753	

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	803,408,059
2.	Cost Paid/(Consideration Received) on additions	3,564,812
3.	Unrealized Valuation increase/(decrease)	180,478,757
4.	Total gain (loss) on termination recognized	111,386,594
5.	Considerations received/(paid) on terminations	111,837,048
6.	Amortization	(88,537,689)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	256,291,665
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	1,154,755,150
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,154,755,150

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	
3.3	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	
4.3	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*HN3	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,140,440	73,365,889	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	28,190	664,249	912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1	50,112,250	72,701,640
12518*HQ6	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,446,636	61,607,530	07/29/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	42,196	664,249	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	50,404,440	60,943,281
											912810-QA-9	US TREASURY N/B United States Treasury Nt, 3.5% due 02/15/2039	1		
12518*HL7	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,035,332	60,555,202	07/30/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	39,788	664,249	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,995,544	59,890,953
12518*JE1	CDX.NA.IG25 SR. TRANCHE	1	50,000,000	50,104,540	60,913,116	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	124,852	664,249	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	49,979,688	60,248,867
12518*JL5	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	25,057,030	30,935,823	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	55,884	332,125	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	25,001,146	30,603,698
											912810-RE-0	US TREASURY N/B United States Treasury Nt, 3.625% due 02/15/2044	1		
12518*JG6	CDX.NA.IG25 SR. TRANCHE	1	25,000,000	25,019,431	30,337,254	06/20/2016	12/20/2020	CREDIT DEFAULT SWAP ON CDX.NA.IG25 SR. TRANCHE, REC. 1% FIXED RATE	53,623	332,125	912810-QU-5	US TREASURY N/B United States Treasury Nt, 3.125% due 02/15/2042	1	24,965,808	30,005,129
12518*JT8	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	26,254,967	28,869,112	09/28/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	76,452	455,364	3136A6-UR-3	US TREASURY N/B United States Treasury Nt, 4% due 06/25/2042	1	26,178,515	28,413,748
12518*JQ4	CDX.NA.IG27 SR. TRANCHE	1	25,000,000	25,748,953	28,049,267	09/28/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	83,169	455,364	3136A6-P4-0	US TREASURY N/B United States Treasury Nt, 4% due 07/25/2042	1	25,665,784	27,593,903
12518*JW1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	51,505,488	56,098,532	09/29/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	173,920	910,727	3136A6-P4-0	US TREASURY N/B United States Treasury Nt, 4% due 07/25/2042	1	51,331,568	55,187,805
12518*JM3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,450,391	71,021,860	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	178,645	910,727	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	50,271,746	70,111,133
12518*JR2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,509,854	59,905,551	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	154,418	910,727	912810-QX-9	US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	1	50,355,436	58,994,824
12518*JP6	CDX.NA.IG27 SR. TRANCHE	1	40,000,000	46,638,754	50,898,498	09/30/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	142,916	728,582	3136A6-P4-0	US TREASURY N/B United States Treasury Nt, 4% due 07/25/2042	1	46,495,838	50,169,916
											3136A6-UR-3	US TREASURY N/B United States Treasury Nt, 4% due 06/25/2042	1		
12518*JN1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	58,228,528	69,854,087	10/05/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	211,548	910,727	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	58,016,980	68,943,360
12518*KL3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,200,344	59,767,458	10/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	232,431	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	49,967,913	58,856,731
12518*LG3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,725,605	62,865,180	10/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	269,973	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,455,632	61,954,453
12518*MK3	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,449,582	59,996,919	09/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	268,617	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,180,965	59,086,192
12518*LM0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,607,305	59,996,919	10/20/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	270,787	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,336,518	59,086,192
12518*LQ1	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,654,275	66,307,094	10/21/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	280,213	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,374,062	65,396,367
12518*LF5	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,525,044	67,454,399	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	278,248	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,246,796	66,543,672
12518*LL2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	51,111,571	66,307,094	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	278,248	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,833,323	65,396,367

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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*MG2	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	51,011,290	66,307,094	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	278,248	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,733,042	65,396,367
12518*LN8	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,509,103	65,159,790	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	278,248	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,230,855	64,249,063
12518*MH0	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,721,416	65,733,442	10/22/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	278,248	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,443,168	64,822,715
12518*LJ7	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,584,064	64,012,485	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	288,350	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,295,714	63,101,758
12518*LH1	CDX.NA.IG27 SR. TRANCHE	1	30,000,000	31,444,858	41,849,405	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	173,010	546,436	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	31,271,848	41,302,969
12518*MJ6	CDX.NA.IG27 SR. TRANCHE	1	50,000,000	50,401,150	65,733,442	10/25/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	288,351	910,727	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	50,112,799	64,822,715
12518*MF4	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,749,438	126,304,013	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	578,209	1,821,454	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	100,171,229	124,482,559
12518*LS7	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	126,754,968	165,194,084	10/26/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	722,761	2,276,818	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	126,032,207	162,917,266
12518*LK4	CDX.NA.IG27 SR. TRANCHE	1	150,000,000	152,858,303	197,773,978	10/27/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	821,495	2,732,181	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	152,036,808	195,041,797
12518*LE8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,707,724	140,696,454	10/29/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	507,045	1,821,454	912810-QL-5	US TREASURY N/B United States Treasury Nt, 4.25% due 11/15/2040	1	100,200,679	138,875,000
12518*LR9	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	105,090,708	132,231,610	11/01/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	454,189	1,821,454	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	104,636,519	130,410,156
12518*LV0	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,013,812	119,729,071	11/16/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	537,697	1,821,454	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	99,476,115	117,907,617
12518*LX6	CDX.NA.IG27 SR. TRANCHE	1	80,000,000	80,214,824	96,344,722	11/17/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	445,908	1,457,163	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	79,768,916	94,887,559
12518*MA5	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	125,121,440	146,090,985	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	552,995	1,821,454	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	124,568,445	144,269,531
12518*MB3	CDX.NA.IG27 SR. TRANCHE	1	125,000,000	155,680,182	182,613,732	11/11/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	663,789	2,276,818	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	155,016,393	180,336,914
12518*LW8	CDX.NA.IG27 SR. TRANCHE	1	100,000,000	100,412,603	119,729,071	11/15/2016	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.IG27 SR. TRANCHE, REC. 1% FIXED RATE	430,632	1,821,454	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	99,981,971	117,907,617
12518*PF1	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	53,388,396	58,181,252	04/07/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,527,945	5,148,887	3136A6-UR-3	US TREASURY N/B United States Treasury Nt, 4% due 06/25/2042	1	48,860,451	53,032,365
12518*PG9	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	53,403,300	58,181,252	04/11/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,542,849	5,148,887	3136A6-UR-3	US TREASURY N/B United States Treasury Nt, 4% due 06/25/2042	1	48,860,451	53,032,365
12518*PH7	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	51,872,406	56,420,220	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,543,562	5,148,887	38378D-CV-5	US TREASURY N/B United States Treasury Nt, 3.5% due 02/20/2042	1	47,328,844	51,271,333
12518*PE4	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	53,603,566	58,307,449	04/13/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,532,611	5,148,887	38378D-CV-5	US TREASURY N/B United States Treasury Nt, 3.5% due 02/20/2042	1	49,070,955	53,158,562
12518*PK0	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	53,961,058	58,138,571	04/18/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,559,699	5,148,887	3136A6-5T-7	US TREASURY N/B United States Treasury Nt, 4% due 07/25/2042	1	49,401,359	52,989,684
12518*PJ3	CDX.NA.HY27 SR. TRANCHE	1	47,966,346	53,960,028	58,138,571	04/19/2017	12/20/2021	CREDIT DEFAULT SWAP ON CDX.NA.HY27 SR. TRANCHE, REC. 5% FIXED RATE	4,558,669	5,148,887	3136A6-5T-7	US TREASURY N/B United States Treasury Nt, 4% due 07/25/2042	1	49,401,359	52,989,684
12518*RY8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,248,489	67,257,798	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	547,570	1,115,220	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	51,700,919	66,142,578

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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*RX0	CDX.NA.IG29 SR. TRANCHE	1	60,000,000	60,560,805	81,701,496	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	670,792	1,338,264	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	59,890,013	80,363,232
12518*SC5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,538,700	54,925,300	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	566,799	1,115,220	38378C-NL-7	GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042	1	49,971,901	53,810,080
12518*SD3	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,364,272	57,586,580	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	552,357	1,115,220	38378M-BD-6	GNR 2013-23 ZC Z SEQ 3% due 02/20/2043	1	51,811,915	56,471,360
12518*SB7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,262,708	59,565,837	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	552,357	1,115,220	3137BG-JS-9	FHR 4444 CZ Z SEQ 3% due 02/15/2045	1	51,710,351	58,450,617
12518*SA9	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,942,382	60,594,726	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	565,773	1,115,220	3137BW-V5-0	FHR 4663 ZK Z SEQ 3.5% due 06/15/2046	1	52,376,609	59,479,506
12518*RZ5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	51,765,851	57,567,256	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	565,773	1,115,220	3137BW-HK-3	FHR 4665 NZ Z SEQ 3.5% due 02/15/2047	1	51,200,078	56,452,036
12518*SE1	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	51,945,250	57,971,840	09/20/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	576,120	1,115,220	3137BD-C5-3	FHR 4377 LZ Z SEQ 3% due 08/15/2044	1	51,369,130	56,856,620
12518*SM3	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	102,757,321	114,485,389	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	1,160,040	2,230,439	3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042	1	101,597,281	112,254,950
											3136AW-U8-8	FNR 2017-43 B SEQ 3.5% due 06/25/2047	1		
12518* SX9	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	103,875,841	114,561,197	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	1,189,559	2,230,439	3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044	1	102,686,282	112,330,758
											3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.5% due 03/15/2043	1		
12518* SY7	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,624,701	59,345,183	11/08/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	585,302	1,115,220	38377M-TH-9	GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040	1	50,039,399	58,229,963
12518* SU5	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,010,399	56,306,747	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	585,302	1,115,220	3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047	1	51,425,097	55,191,527
12518* ST8	CDX.NA.IG29 SR. TRANCHE	1	100,000,000	102,858,920	111,301,033	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	1,167,879	2,230,439	3136AK-6N-8	FNR 2014-65 CB SEQ 3% due 10/25/2044	1	101,691,041	109,070,594
											3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.5% due 08/25/2042	1		
12518* SW1	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	31,860,882	37,249,867	10/26/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	350,364	669,132	3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3% due 05/25/2044	1	31,510,518	36,580,735
12518* SZ4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	54,959,114	59,146,032	11/10/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	569,294	1,115,220	38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042	1	54,389,820	58,030,812
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* TA8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,904,541	58,533,100	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	574,599	1,115,220	3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044	1	50,329,942	57,417,880
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* SS0	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,701,558	56,520,881	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	574,599	1,115,220	38377W-BA-1	GNR 2011-73 LB PAC-11 4% due 05/20/2041	1	50,126,959	55,405,661
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* SR2	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	50,889,504	56,869,876	11/15/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	574,599	1,115,220	3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.5% due 02/15/2047	1	50,314,905	55,754,656
											3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.5% due 08/25/2042	1		
12518* TB6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,386,965	59,029,814	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	560,506	1,115,220	3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3% due 11/25/2042	1	51,826,459	57,914,594
											3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.5% due 11/25/2044	1		
12518* SV3	CDX.NA.IG29 SR. TRANCHE	1	30,000,000	32,073,704	36,117,592	11/16/2017	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	336,303	669,132	3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4% due 08/25/2043	1	31,737,401	35,448,460
12518*UX6	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	53,185,893	58,271,886	02/03/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	650,140	1,115,220	3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4% due 10/25/2043	1	52,535,753	57,156,666
											3136A5-5T-9	FNR 2012-51 AY EXCH PAC-11 3.5% due 05/25/2042	1		
12518*UW8	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	51,765,862	57,054,884	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	653,263	1,115,220	38378F-T6-7	GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043	1	51,112,599	55,939,664
											3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3% due 08/25/2044	1		

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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*UY4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,133,037	59,833,422	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	639,998	1,115,220	3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3% due 06/25/2043	1	51,493,039	58,718,202
											38377M-E9-3	GNR 2010-147 PB AD PAC-11 4% due 11/20/2040	1		
12518*VA5	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,194,559	28,903,286	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	305,072	557,610	3137B2-BB-5	FHR 4199 VZ Z SEQ 3.5% due 05/15/2043	1	25,889,487	28,345,676
12518*VF4	CDX.NA.IG29 SR. TRANCHE	1	50,000,000	52,232,512	60,653,878	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	560,369	1,115,220	3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044	1	51,672,143	59,538,658
											3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.5% due 07/25/2043	1		
12518*VN7	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,082,019	28,563,428	02/06/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	283,503	557,610	3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	1	25,798,516	28,005,818
12518*VS6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,124,693	28,693,384	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	295,743	557,610	3136AW-KH-9	FNR 2017-31 GB PAC 3% due 05/25/2047	1	25,828,950	28,135,774
12518*VM9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,027,753	29,137,761	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	290,763	557,610	3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043	1	25,736,990	28,580,151
12518*VR8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,485,577	29,314,751	02/07/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	287,442	557,610	3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4% due 09/25/2042	1	27,198,135	28,757,141
12518*VQ0	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,063,583	29,718,085	02/08/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	290,044	557,610	38378U-7W-1	GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043	1	25,773,539	29,160,475
12518*VG2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,749,492	31,235,692	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	275,690	557,610	3137BD-SR-8	FHR 4385 HZ Z SEQ 3% due 09/15/2044	1	26,473,802	30,678,082
12518*VL1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,188,437	29,522,869	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	292,331	557,610	3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4% due 06/25/2042	1	26,896,106	28,965,259
12518*VT4	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,515,578	29,907,628	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	274,025	557,610	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1	27,241,553	29,350,018
12518*VP2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,462,310	29,704,843	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	254,048	557,610	3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4% due 04/25/2043	1	26,208,262	29,147,233
12518*VD9	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,395,518	30,432,777	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	272,361	557,610	3137BV-XQ-4	FHR 4661 GZ Z SEQ 3% due 02/15/2047	1	26,123,157	29,875,167
12518*VC1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,385,721	29,291,307	02/09/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	254,048	557,610	3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042	1	26,131,673	28,733,697
12518*VK3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,697,958	29,191,414	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	232,988	557,610	38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042	1	26,464,970	28,633,804
12518*VJ6	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	27,685,226	30,021,730	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	224,653	557,610	3137BG-FZ-7	FHR 4440 ZX SC Z PT 4% due 01/15/2045	1	27,460,573	29,464,120
12518*UZ1	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,116,252	27,727,575	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	232,988	557,610	38377X-GA-4	GNR 2011-93 PE PAC-1-11 4% due 07/20/2041	1	25,883,264	27,169,965
12518*VB3	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,869,811	29,391,016	02/10/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	249,653	557,610	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	26,620,158	28,833,406
12518*WC0	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	78,118,526	85,785,445	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	799,027	1,672,830	3136AW-XM-4	FNR 2017-41 Z Z SEQ 3% due 06/25/2047	1	77,319,499	84,112,615
											3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3% due 09/25/2044	1		
											3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3% due 03/25/2047	1		
12518*WD8	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	25,316,904	27,183,059	03/23/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	266,342	557,610	3136A6-R3-0	FNR 2012-75 CE PAC-11 3% due 07/25/2042	1	25,050,562	26,625,449
12518*WA4	CDX.NA.IG29 SR. TRANCHE	1	75,000,000	77,397,814	86,826,406	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	734,363	1,672,830	3137B9-FE-0	FHR 4314 GZ Z SEQ 3% due 03/15/2044	1	76,663,451	85,153,576
											3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3% due 09/25/2044	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1		
12518*WB2	CDX.NA.IG29 SR. TRANCHE	1	25,000,000	26,716,324	30,321,269	03/24/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	236,255	557,610	3136AB-2N-2	FNR 2013-11 Z Z SEQ 3% due 02/25/2043	1	26,480,069	29,763,659
12518*VZ0	CDX.NA.IG29 SR. TRANCHE	1	80,000,000	82,658,386	96,545,950	03/29/2018	12/20/2022	CREDIT DEFAULT SWAP ON CDX.NA.IG29 SR. TRANCHE, REC. 1% FIXED RATE	738,396	1,784,352	3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3% due 05/25/2047	1	81,919,990	94,761,598
											38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.5% due 12/20/2043	1		
											38378U-SA-6	GNR 2013-160 BY EXCH SEQ 2.5% due 10/16/2043	1		

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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*YQ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,569,554	27,450,006	10/04/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	335,180	518,637	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1	25,234,374	26,931,369
12518*YR5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,102,898	55,377,687	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	650,413	1,037,274	3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1	50,452,485	54,340,413
12518*YS3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,242,886	33,589,926	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	324,192	518,637	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	24,918,694	33,071,289
12518*YT1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,571,678	27,827,190	10/05/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	311,000	518,637	3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1	25,260,678	27,308,553
12518*YU8	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,970,022	57,621,266	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	599,984	1,037,274	3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3% due 03/25/2047	1	51,370,038	56,583,992
12518*ZY9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,045,247	30,333,090	10/06/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	309,130	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,736,117	29,814,453
12518*YV6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,735,981	30,120,289	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	290,438	518,637	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1	26,445,543	29,601,652
12518*YW4	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,241,829	29,567,163	10/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	290,438	518,637	3137BW-V3-5	FHR 4663 Z Z SEQ 3% due 03/15/2047	1	25,951,391	29,048,526
12518*YX2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,127,497	30,333,090	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	285,497	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,842,000	29,814,453
12518*YY0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,163,824	30,333,090	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	285,497	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,878,327	29,814,453
12518*YZ7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,459,248	30,333,090	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	273,278	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,185,970	29,814,453
12518*ZA1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,149,094	30,333,090	10/11/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	265,131	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,883,963	29,814,453
12518*ZB9	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,143,118	30,333,090	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	259,155	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,883,963	29,814,453
12518*ZC7	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,181,322	30,333,090	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	257,117	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	24,924,205	29,814,453
12518*ZF0	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,471,173	31,460,696	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	265,269	518,637	38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1	26,205,904	30,942,059
12518*ZE3	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,541,912	29,867,591	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	265,269	518,637	3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1	26,276,643	29,348,954
12518*ZG8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,869,015	29,365,261	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	248,964	518,637	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	25,620,051	28,846,624
											3137BV-K7-0	FHR 4660 LA SEQ 3% due 02/15/2047	1		
12518*ZD5	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,914,011	30,015,167	10/12/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	265,269	518,637	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1	25,648,742	29,496,530
12518*ZH6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,126,216	28,415,457	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	275,009	518,637	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	1	24,851,207	27,896,820
12518*ZJ2	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,133,363	28,415,457	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	282,156	518,637	38377R-KQ-7	GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	1	24,851,207	27,896,820
12518*ZZ6	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,759,983	30,333,090	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	282,156	518,637	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	25,477,827	29,814,453
12518*ZL7	CDX.NA.HY31 SR. TRANCHE	1	72,659,135	89,595,529	97,900,763	10/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	11,997,559	13,794,446	3137B1-VG-4	FHR 4209 VZ Z SEQ 4% due 05/15/2043	1	77,597,970	84,106,317
											3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4% due 07/25/2043	1		
12518*ZM5	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	52,231,314	61,310,189	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	581,249	1,037,274	38378P-F7-8	GNR 2014-12 NZ Z SEQ 3% due 01/20/2044	1	51,650,065	60,272,915
											38377M-UF-1	GNR 2010-146 EL PAC-11 4% due 11/16/2040	1		
12518*ZK9	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	59,898,597	64,926,986	10/18/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	8,045,513	9,196,298	3137AP-EN-6	FHR 4028 ZA Z SEQ 4% due 04/15/2042	1	51,853,084	55,730,688

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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*ZP8	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,100,609	28,794,467	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	286,686	518,637	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1	26,813,923	28,275,830
12518*ZN3	CDX.NA.HY31 SR. TRANCHE	1	72,659,135	84,458,723	95,834,861	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	12,021,663	13,794,446	38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042	1	72,437,060	82,040,415
											38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043	1		
12518*Z06	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,098,564	28,794,467	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	284,641	518,637	3137A3-HY-8	FHR 3751 PE PAC-11 4.5% due 11/15/2040	1	26,813,923	28,275,830
12518*ZR4	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,568,880	58,038,774	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	544,741	1,037,274	38376P-ZK-9	GNR 2009-116 LN PAC-1-11 5% due 12/16/2039	1	50,024,139	57,001,500
12518*ZS2	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,829,737	56,132,153	10/19/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	512,015	1,037,274	3136AV-TB-5	FNR 2017-11 B EXCH SEQ 3% due 03/25/2047	1	50,317,722	55,094,879
											38376E-TL-9	GNR 2009-108 WY EXCH PAC-1-11 5% due 11/20/2039	1		
12518*ZU7	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	54,029,767	57,074,631	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	528,654	1,037,274	38378P-G7-7	GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044	1	53,501,113	56,037,357
											3137B2-P8-7	FHR 4212 ZX Z SEQ 4% due 06/15/2043	1		
12518*ZV5	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	122,527,736	134,861,871	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	16,005,750	18,392,595	3137B5-YC-1	FHR 4267 ZY Z SEQ 4.5% due 11/15/2043	1	106,521,986	116,469,276
											3136A7-V9-0	FNR 2012-89 Z Z SEQ 4% due 08/25/2042	1		
											3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047	1		
12518*ZT0	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	116,461,625	127,762,247	10/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	16,005,750	18,392,595	3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3% due 06/25/2047	1	100,455,875	109,369,652
											38377J-FB-4	GNR 2010-109 GN EXCH PAC-1-11 4% due 08/20/2040	1		
											3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3% due 03/25/2047	1		
12518*ZW3	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	53,992,560	58,541,264	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	558,172	1,037,274	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1	53,434,388	57,503,990
											3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4% due 07/15/2042	1		
12518*ZX1	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,565,755	29,150,659	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	268,839	518,637	3137BB-CR-9	FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044	1	25,296,916	28,632,022
12518*A34	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	120,571,003	154,029,788	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	16,034,059	18,392,595	912810-FP-8	US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	1	104,536,944	135,637,193
											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	96,878,846	118,470,393	139,673,124	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	16,030,145	18,392,595	912810-QT-8	US TREASURY N/B United States Treasury Nt, 3.125% due 11/15/2041	1	102,440,248	121,280,529
											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	96,878,846	123,506,948	146,217,119	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE ...	15,983,165	18,392,595	912810-QS-0	US TREASURY N/B United States Treasury Nt, 3.75% due 08/15/2041	1	107,523,783	127,824,524
12518*A75	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,017,070	29,257,662	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	266,789	518,637	3137AP-BW-9	FHR 4033 ZE Z SEQ 4% due 04/15/2042	1	26,750,281	28,739,025
12518*A67	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,802,476	30,833,990	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	266,790	518,637	3137AU-FJ-3	FHR 4107 HY EXCH PAC-11 3% due 09/15/2042	1	26,535,686	30,315,353
											38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.5% due 12/20/2040	1		
12518*A83	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,468,848	29,698,135	10/23/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	262,690	518,637	3137BA-G6-3	FHR 4323 VZ Z SEQ 4% due 04/15/2044	1	25,206,158	29,179,498
12518*B41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,948,128	28,806,009	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE ...	242,318	518,637	3137BW-P5-7	FHR 4666 VZ Z SEQ 3% due 03/15/2047	1	25,705,810	28,287,372
											38377J-FV-0	GNR 2010-107 PY AD PAC-1-11 4.5% due 08/20/2040	1		

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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*B25	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	60,061,289	65,894,353	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,932,960	9,196,298	3136A2-CX-9	FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041	1	52,128,329	56,698,055
											3136AP-FS-6	FNR 2015-44 JL SEQ 3.5% due 07/25/2045	1		
12518*B58	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	58,258,352	62,891,846	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,921,204	9,196,298	3137AR-M2-9	FHR 4057 ZB Z SEQ 3.5% due 06/15/2042	1	50,337,148	53,695,548
											3137BL-2V-9	FHR 4503 ZA Z SEQ 3.5% due 08/15/2045	1		
12518*B33	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	58,093,233	64,208,362	10/24/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,932,960	9,196,298	3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042	1	50,160,273	55,012,064
											38377M-P9-1	GNR 2010-149 LB AD PAC-11 4.5% due 11/16/2040	1		
12518*B66	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,024,098	28,358,955	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	256,809	518,637	38377R-BJ-3	GNR 2010-158 DG PAC-11 4% due 12/20/2040	1	24,767,289	27,840,318
12518*B82	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	58,695,374	63,946,818	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,964,433	9,196,298	3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4% due 07/25/2042	1	50,730,941	54,750,520
											3136AV-FU-8	FNR 2017-13 AB PAC-11 3% due 02/25/2047	1		
12518*B74	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	118,722,677	132,774,464	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	15,936,706	18,392,595	38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042	1	102,785,971	114,381,869
											3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.5% due 06/15/2048	1		
											3136AV-5T-2	FNR 2017-20 BP PAC 3.5% due 04/25/2047	1		
12518*C24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,348,278	28,510,608	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	240,392	518,637	38377N-GC-2	GNR 2010-151 DG PAC-1-11 4% due 11/20/2040	1	25,107,886	27,991,971
12518*C32	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	116,390,086	124,688,753	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	15,893,585	18,392,595	3137BT-CW-9	FHR 4639 AZ Z SEQ 3% due 12/15/2046	1	100,496,501	106,296,158
											38378C-Z9-1	GNR 2012-12 NY EXCH PAC-11 3.5% due 01/20/2042	1		
12518*C40	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	59,329,990	67,523,969	10/25/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,907,587	9,196,298	3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044	1	51,422,403	58,327,671
											3136AX-U7-8	FNR 2017-72 PZ Z PAC 3% due 09/25/2047	1		
12518*C81	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,958,040	57,946,060	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	489,248	1,037,274	3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043	1	50,468,792	56,908,786
											3136B0-U6-1	FNR 2018-9 AL EXCH SC PT 3.5% due 12/25/2047	1		
											38377N-L4-4	GNR 2010-157 EL EXCH PAC-11 4% due 12/20/2040	1		
12518*D23	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	53,415,764	61,787,002	10/26/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,947,171	9,196,298	3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3% due 10/25/2044	1	45,468,593	52,590,704
											3137BA-3W-0	FHR 4329 KZ Z SEQ 3% due 04/15/2044	1		
12518*D49	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	53,347,472	57,536,212	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	440,195	1,037,274	3137BG-Y7-8	FHR 4447 ZX SC Z PT 4% due 01/15/2045	1	52,907,277	56,498,938
											3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.5% due 03/25/2043	1		
12518*D31	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	55,763,285	63,035,719	10/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,900,083	9,196,298	38378W-CM-3	GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043	1	47,863,202	53,839,421
											38380C-K7-7	GNR 2017-26 QL SC SEQ 3% due 02/20/2040	1		
12518*D56	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,389,154	30,837,739	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	245,135	518,637	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,144,019	30,319,102
12518*D64	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	109,893,899	130,685,564	10/30/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	15,906,573	18,392,595	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	93,987,326	112,292,969
12518*D72	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,752,457	28,648,993	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	226,734	518,637	3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044	1	25,525,723	28,130,356
											38377R-AN-5	GNR 2010-158 PE PAC-1-11 4% due 12/20/2040	1		

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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*D80	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	57,206,746	75,338,876	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,941,608	9,196,298	912810-QK-7	US TREASURY N/B United States Treasury Nt, 3.875% due 08/15/2040	1	49,265,138	66,142,578
12518*E22	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	69,360,071	79,900,853	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,933,741	9,196,298	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	61,426,330	70,704,555
12518*D98	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	62,340,699	73,172,040	10/31/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	441,115	1,037,274	912810-FM-5	US TREASURY N/B United States Treasury Nt, 6.25% due 05/15/2030	1	61,899,584	72,134,766
12518*E30	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,170,306	31,495,864	11/03/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	270,387	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	24,899,919	30,977,227
12518*J43	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,271,497	31,381,133	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	294,137	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	24,977,360	30,862,496
12518*E48	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,253,179	31,495,864	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	296,206	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	24,956,973	30,977,227
12518*J50	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,195,882	31,495,864	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	287,932	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	24,907,950	30,977,227
12518*J68	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,259,481	31,495,864	11/10/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	279,656	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	24,979,825	30,977,227
12518*J76	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,848,697	32,643,168	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	238,772	518,637	912810-RB-6	US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043	1	25,609,925	32,124,531
12518*J84	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	55,412,377	65,342,783	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	8,010,638	9,196,298	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,401,739	56,146,485
12518*J92	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	55,434,891	65,342,783	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,974,959	9,196,298	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	47,459,932	56,146,485
12518*K25	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,530,202	30,837,739	11/14/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	230,476	518,637	912810-QY-7	US TREASURY N/B United States Treasury Nt, 2.75% due 11/15/2042	1	25,299,726	30,319,102
12518*K33	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,955,206	27,853,312	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	224,372	518,637	38378G-AF-5	GNR 2012-134 PM PAC-11 3% due 11/20/2042	1	25,730,834	27,334,675
12518*K41	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,317,755	30,972,542	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	220,221	518,637	3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040	1	26,097,534	30,453,905
12518*K58	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,494,177	27,392,786	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	219,183	518,637	3136A7-FM-9	FNR 2012-70 HB PAC-11 3% due 07/25/2042	1	25,274,994	26,874,149
12518*K66	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	58,578,468	63,743,278	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,919,552	9,196,298	3137AP-MM-9	FHR 4030 PE PAC-1-11 3.5% due 04/15/2042	1	50,658,916	54,546,980
											3137AQ-JU-3	FHR 4050 CZ Z SEQ 4% due 05/15/2042	1		
12518*K74	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,445,525	28,528,580	11/15/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	197,390	518,637	3136A0-DQ-7	FNR 2011-77 PC PAC-11 4% due 08/25/2041	1	26,248,135	28,009,943
12518*K82	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,448,532	32,977,956	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	162,181	518,637	38378U-L2-1	GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043	1	27,286,351	32,459,319
											38377R-HU-2	GNR 2010-163 MC PAC-1-11 4% due 12/16/2040	1		
12518*K90	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,559,951	56,832,709	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	311,898	1,037,274	3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3% due 02/25/2043	1	50,248,053	55,795,435
											38377N-MK-7	GNR 2010-151 KE AD PAC-11 4.25% due 11/16/2040	1		
12518*L24	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	27,088,461	28,961,265	11/16/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	143,482	518,637	3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4% due 04/25/2042	1	26,944,979	28,442,628
12518*L32	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	57,272,804	64,814,658	11/17/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,884,006	9,196,298	38376Y-3N-9	GNR 2010-53 PB PAC-1-11 5% due 04/20/2040	1	49,388,798	55,618,360
											38377M-N4-4	GNR 2010-149 MB AD PAC-11 4.5% due 11/16/2040	1		

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*L40	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,926,420	55,438,525	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	198,017	1,037,274	38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1	50,728,403	54,401,251
											38374Y-AT-0	GNR 2010-93 LP PAC-1-11 4.5% due 07/20/2040	1		
											3136A5-HH-2	FNR 2012-31 MN PAC-11 3.5% due 04/25/2042	1		
12518*L65	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,434,732	27,729,095	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	91,718	518,637	38377K-LE-8	GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040	1	25,343,014	27,210,458
12518*L57	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	58,509,245	64,631,185	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,864,356	9,196,298	38376L-AH-2	GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040	1	50,644,889	55,434,887
											3136AV-R6-8	FNR 2017-24 Z Z SEQ 3% due 04/25/2047	1		
12518*L73	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,134,780	29,721,517	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	77,136	518,637	38376P-4G-2	GNR 2009-127 PB PAC-1-11 5% due 12/20/2039	1	25,057,644	29,202,880
12518*L81	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	25,968,601	28,708,671	11/20/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	68,802	518,637	3136A5-MB-9	FNR 2012-35 DB PAC-11 3.5% due 04/25/2042	1	25,899,799	28,190,034
12518*L99	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	51,652,101	55,159,706	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	104,321	1,037,274	3136A8-V9-8	FNR 2012-113 EM PAC-11 3% due 10/25/2042	1	51,547,780	54,122,432
											3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4% due 09/25/2043	1		
12518*M23	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,809,882	30,536,303	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	52,161	518,637	3137B1-KL-5	FHR 4194 ZE Z SEQ 4% due 04/15/2043	1	26,757,721	30,017,666
12518*M31	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	56,546,997	62,916,673	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,800,706	9,196,298	3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3% due 03/25/2047	1	48,746,291	53,720,375
											3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3% due 08/25/2042	1		
12518*M49	CDX.NA.IG31 SR. TRANCHE	1	75,000,000	75,908,659	81,936,007	11/21/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	117,389	1,555,910	3137AV-4E-4	FHR 4121 AZ Z SEQ 3% due 10/15/2042	1	75,791,270	80,380,097
											38377R-NH-4	GNR 2010-160 PT EXCH PAC-11 4% due 12/20/2040	1		
12518*M64	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,990,554	31,651,843	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	35,590	518,637	38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	1	26,954,964	31,133,206
12518*M72	CDX.NA.IG31 SR. TRANCHE	1	50,000,000	50,861,891	55,871,357	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	71,179	1,037,274	3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044	1	50,790,712	54,834,083
											3137AR-MM-5	FHR 4068 CE PAC-1-11 3% due 06/15/2042	1		
12518*M56	CDX.NA.HY31 SR. TRANCHE	1	96,878,846	116,363,154	124,376,505	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	15,681,761	18,392,595	38378E-NB-5	GNR 2012-66 CY EXCH SEQ 3.5% due 05/20/2042	1	100,681,393	105,983,910
12518*M80	CDX.NA.IG31 SR. TRANCHE	1	25,000,000	26,536,566	31,347,066	11/27/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.IG31 SR. TRANCHE, REC. 1% FIXED RATE	10,486	518,637	38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040	1	26,526,080	30,828,429
12518*M98	CDX.NA.HY31 SR. TRANCHE	1	72,659,135	86,018,211	92,803,661	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	11,665,432	13,794,446	38377R-V6-9	GNR 2010-165 PC PAC-1-11 4% due 12/20/2040	1	74,352,779	79,009,215
12518*N22	CDX.NA.HY31 SR. TRANCHE	1	24,219,712	30,001,673	35,252,435	11/28/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	3,888,477	4,598,149	38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040	1	26,113,196	30,654,286
12518*N30	CDX.NA.HY31 SR. TRANCHE	1	48,439,423	57,850,452	63,617,306	11/29/2018	12/20/2023	CREDIT DEFAULT SWAP ON CDX.NA.HY31 SR. TRANCHE, REC. 5% FIXED RATE	7,848,998	9,196,298	38376E-TZ-8	GNR 2009-110 KA PAC-1-11 5% due 11/20/2039	1	50,001,454	54,421,008
											38374Y-WK-5	GNR 2010-85 NE EXCH PAC-1-11	1		
TBD	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	55,762,003	67,746,059	09/26/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	755,555	2,540,981	912810-QS-0	US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	1	55,006,448	65,205,078
TBD	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,986,892	68,518,247	09/27/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	751,250	2,540,981	912810-RE-0	US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	1	50,235,642	65,977,266
TBD	CDX.NA.IG33 SR. TRANCHE	1*	100,000,000	110,826,217	149,165,829	09/28/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	1,377,874	5,081,962	912810-RE-0	US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044	1	109,448,343	144,083,867
											912810-QK-7	US TREASURY N/B United States Treasury No 3.87 US TREASURY N/B United States Treasury No 3.87	1		
TBD	CDX.NA.IG33 SR. TRANCHE	1*	50,000,000	50,701,884	62,659,516	10/01/2019	12/20/2024	CREDIT DEFAULT SWAP ON CDX.NA.IG33 SR. TRANCHE, REC. 1% FIXED RATE	685,000	2,540,981	912810-QX-9	US TREASURY N/B United States Treasury No 2.75	1	50,016,884	60,118,535

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
TBD	RSAT-TR19 HYG US - ISHARES IBOXX HIGH YLD CORP/ US TREAS NTS 6%- 2/15/276	1*	10,038,640	14,726,392	19,916,406	09/05/2019	11/06/2019	CREDIT DEFAULT SWAP ON RSAT-TR19 HYG US - ISHARES IBOXX HIGH YLD CORP/ US TREAS NTS 6%- 2/15/276 , REC. 1% FIXED RATE	73,633	73,633	912810-QK-7	US TREASURY N/B United States Treasury No 3.87	1	14,652,759	19,842,773
91283#AD5	10yr U.S. Treasury Note	1	10,000,000	10,068,232	9,574,780	07/15/2016	07/15/2026	CREDIT DEFAULT SWAP ON 10yr U.S. Treasury Note, REC. 0.125% FIXED RATE		(410,253)	912828-S5-0	TSY INFL IX N/B United States Treasury In .125	1	10,068,232	9,985,033
9999999999 - Totals				9,466,118,385	11,017,819,827	XXX	XXX	XXX	399,419,278	536,963,599	XXX	XXX	XXX	9,066,699,107	10,480,856,228

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	188	9,165,432,645	187	9,426,953,446	187	9,433,567,773			188	9,165,432,645
2. Add: Opened or Acquired Transactions					5	283,003,387			5	283,003,387
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	267,325,176	XXX	6,614,327	XXX	5,535,669	XXX		XXX	279,475,172
4. Less: Closed or Disposed of Transactions	1	5,804,375			5	255,988,444			6	261,792,819
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	187	9,426,953,446	187	9,433,567,773	187	9,466,118,385			187	9,466,118,385

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,154,755,150	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		1,154,755,150
4.	Part D, Section 1, Column 5	1,220,890,338	
5.	Part D, Section 1, Column 6	(66,135,191)	
6.	Total (Line 3 minus Line 4 minus Line 5)		3

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,354,198,262	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,354,198,262
10.	Part D, Section 1, Column 8	1,425,612,019	
11.	Part D, Section 1, Column 9	(71,413,785)	
12	Total (Line 9 minus Line 10 minus Line 11)		28

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	8,864,010,494	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11	8,864,010,501	
16.	Total (Line 13 plus Line 14 minus Line 15)		(7)

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	316,991,099
2.	Cost of cash equivalents acquired	19,270,077,268	35,531,452,968
3.	Accrual of discount	4,345,694	7,207,478
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	2	(2,050)
6.	Deduct consideration received on disposals	17,160,319,839	35,375,235,991
7.	Deduct amortization of premium		
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)	2,594,516,629	480,413,504
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,594,516,629	480,413,504

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
One Brickell Square	Miami	FL	08/28/2002	Various				659,353
Kent Valley Industrial	Renton	WA	12/30/2002	Various				175,535
Houston Industrial Group I	Houston	TX	12/31/2002	Various				329,830
Westlake Tower	Seattle	WA	08/17/2011	Various				2,678,857
North Orange County Industrial Portfolio	Brea	CA	11/15/2012	Various				75,000
Empire Landing	Burbank	CA	04/30/2013	Various				320,769
Cyan PDX	Portland	OR	05/21/2013	Various				39,866
Interchange Business Center	San Bernardino	CA	10/03/2013	Various				29,140
Hillwood Forward - Redlands	Redlands	CA	06/15/2016	Various				(20,424)
The Edge at Flagler Village	Fort Lauderdale	FL	04/14/2016	Various				51,571
Franklin 299	Redwood City	CA	06/03/2016	Various				7,167
600-650 College Road	Princeton	NJ	11/03/2016	Various				59,384
Sole at Casselberry	Casselberry	FL	05/03/2018	Various				15,633
Yorktown Trinity Groves	Dallas	TX	07/25/2018	Various				31,709
Oak View Mall	Omaha	NE	11/01/2018	Various				274,945
Sandy Commerce Park	Sandy	UT	01/23/2019	Various				(27,600)
3401 North Ashton Blvd	Lehi	UT	01/24/2019	Various				1,238
Pleasant Prairie Center	Pleasant Prairie	WI	03/20/2019	Various				1,574,417
Central Green Distribution Center Corporate	Houston	TX	07/30/2019	CGBP Air Center JP/JB, LLC	9,034,674			
730 Third Avenue	New York	NY	01/01/1973	Various				6,206,163
Waterford Professional Site	Miami	FL	01/01/1988	Various				24,447
0199999. Acquired by Purchase					9,034,674			12,507,000
0399999 - Totals					9,034,674			12,507,000

E01

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
NONE																			
0399999 - Totals																			

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
0802801	YORK	PA		09/26/2019	4.550	100,000,000		701,900,000
0855500 (GBP 5,163,100.37)	LONDON	GBR		03/14/2018	5.461		6,493,515	128,595,484
0874400	NEW YORK	NY		04/11/2019	4.840		8,255,017	394,817,600
0880400	SANTA MONICA	CA		07/11/2019	4.000	92,600,000		170,685,893
0881200	WEST HOLLYWOOD	CA		07/11/2019	4.000	29,775,000		49,898,793
0881500	SAN FRANCISCO	CA		07/11/2019	3.980	135,000,000		221,000,000
0883400	DENVER	CO		07/25/2019	3.800	31,000,000		58,900,000
0884500	WINDERMERE	FL		08/01/2019	3.820	50,250,000		80,600,000
0884600	MORENO VALLEY	CA		07/16/2019	3.870	162,069,000		277,900,000
0884800 (GBP 155,500,000)	LONDON	GBR		07/29/2019	2.600	189,103,733		376,148,325
0885000	CULVER CITY	CA		07/11/2019	4.000	39,400,000		65,689,428
0886600	LOCKPORT	IL		08/07/2019	3.800	83,000,000		136,270,000
0887700 (AUD 130,900,000)	SOUTH BRISBANE	AUS		09/24/2019	3.700	88,534,480		185,398,871
0888000	MIAMI	FL		08/15/2019	3.850	80,000,000		132,000,000
0889000	FORT LAUDERDALE	FL		09/10/2019	3.820	55,000,000		93,400,000
0894300	NASHVILLE	TN		09/30/2019	3.850	77,000,000		129,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,212,732,213	14,748,532	3,202,204,394
0848301	NEW YORK	NY		12/13/2017	7.560		428,110	174,800,000
0890300	ONTARIO	CA		09/30/2019	5.266	119,000,000		152,396,170
0699999. Mortgages in good standing - Mezzanine Loans						119,000,000	428,110	327,196,170
0899999. Total Mortgages in good standing						1,331,732,213	15,176,642	3,529,400,564
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						1,331,732,213	15,176,642	3,529,400,564

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
							8	9	10	11	12	13					
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0684800	RICHARDSON	TX		06/29/2011	07/17/2019	30,473,374							30,086,253	30,142,213			
0685700	FRANKLIN	TN		09/15/2011	07/17/2019	46,501,123							45,920,452	46,004,391			
0720400	ATLANTA	GA		11/20/2015	09/26/2019	165,000,000							163,858,420	165,000,000			
0720401	ATLANTA	GA		11/20/2015	09/26/2019	165,000,000							163,858,420	165,000,000			
0841900	SANDSTON	VA		09/08/2017	09/26/2019	371,030,000							336,930,000	336,930,000			
EB1170015220	SAN RAFAEL	CA		12/16/2016	08/01/2019	905,301		1,187			1,187		895,193	896,821			
EB1221059223	PONTE VEDRA BEACH	FL		12/18/2015	07/01/2019	418,826		(6,075)			(6,075)		408,198	408,198			
EB1222529321	EL SEGUNDO	CA		09/25/2015	08/01/2019	624,049		(9,010)			(9,010)		606,385	607,480			
EB1259001476	KENSINGTON	MD		11/20/2015	09/01/2019	452,139		(2,186)			(2,186)		442,509	445,013			
EB1351003888	NEW YORK	NY		12/18/2015	08/01/2019	768,370		(6,663)			(6,663)		750,973	754,703		1,019	1,019
EB1382002829	AUSTIN	TX		08/07/2015	07/01/2019	1,035,752		(6,670)			(6,670)		1,017,894	1,017,894			
EB1386000300	LEESBURG	VA		07/17/2015	07/01/2019	425,226		(3,127)			(3,127)		417,487	417,487			
EB1386000514	POTOMAC	MD		12/18/2015	07/01/2019	707,210		(6,148)			(6,148)		692,735	692,735			
EB1400003651	SCOTTSDALE	AZ		08/19/2016	08/01/2019	567,934		790			790		562,568	563,602			
EB1400004272	CAVE CREEK	AZ		12/16/2016	09/01/2019	493,413		(3,661)			(3,661)		482,001	484,608			
EB1540093067	VIRGINIA BEACH	VA		09/25/2015	08/01/2019	885,778		(9,462)			(9,462)		858,677	860,650			
EB1540093086	SPRING CITY	PA		12/18/2015	07/01/2019	454,739		(3,951)			(3,951)		445,297	445,297			
EB1540093088	ELLICOTT CITY	MD		10/09/2015	07/01/2019	509,539		(5,007)			(5,007)		478,864	478,864			
EB1540093109	VIRGINIA BEACH	VA		10/09/2015	07/01/2019	576,910		(5,829)			(5,829)		563,962	564,989			
EB1540094689	FALLS CHURCH	VA		12/16/2016	07/01/2019	799,356		(10,279)			(10,279)		780,912	780,912			

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					
EB1541039144	SPRING LAKE	MI		08/07/2015	08/01/2019	555,380		1,744			1,744		539,911	542,396			
EB1541039418	FRANKLIN	TN		08/07/2015	08/01/2019	470,705		(1,306)			(1,306)		460,495	461,830			
EB1541039737	MAGNOLIA	TX		12/18/2015	07/01/2019	384,688		(5,441)			(5,441)		373,977	373,977			
EB1541040466	MANCHESTER	MA		08/19/2016	08/01/2019	757,159		(17,079)			(17,079)		732,868	732,868			
EB1541040759	WINDSOR	CO		12/16/2016	07/01/2019	601,202		(13,109)			(13,109)		582,275	582,275			
EB1567001498	BOULDER	CO		07/17/2015	07/01/2019	579,600		(641)			(641)		571,791	571,791			
EB1725002628	LOS ANGELES	CA		06/24/2016	09/01/2019	455,651		(4,457)			(4,457)		444,965	446,537			
EB1784002775	SAN FRANCISCO	CA		06/24/2016	08/01/2019	620,105		(10,141)			(10,141)		602,582	603,648			
EB1784004097	SAN FRANCISCO	CA		12/16/2016	07/01/2019	1,887,517		15,464			15,464		1,882,606	1,882,606			
EB1786002688	SAN MATEO	CA		09/25/2015	08/01/2019	650,847		711			711		643,039	644,268			
EB1786002804	ARNOLD	CA		10/12/2016	09/01/2019	458,661		(8,249)			(8,249)		444,008	445,625			
EB1787002719	OAKLAND	CA		08/07/2015	08/01/2019	671,996		4,384			4,384		667,623	668,886			
EB1789004388	SAN JOSE	CA		10/07/2016	09/01/2019	706,519		7,244			7,244		692,669	697,154			
EB1794003381	FAIRFAX	VA		08/07/2015	09/01/2019	606,044		1,956			1,956		599,159	601,391			
FR125711528	SAN FRANCISCO	CA		10/21/2016	07/01/2019	805,707		(6,917)			(6,917)		790,499	790,499			
PH7119213556	CAMPBELL	CA		07/24/2015	08/01/2019	985,816		(13,970)			(13,970)		959,963	961,678			
PH7131474939	ORANGE	CA		08/28/2014	09/01/2019	660,795		(1,931)			(1,931)		649,274	651,697			
PH7131481744	FISHERS	IN		08/28/2014	09/01/2019	432,862		2,683			2,683		428,864	430,550			
PH7131592649	HEATH	TX		12/12/2014	09/01/2019	514,354		(3,004)			(3,004)		503,904	505,785			
PH7131692662	LA JOLLA	CA		09/26/2014	09/01/2019	611,538		(3,822)			(3,822)		599,081	601,264			
PH7132364493	COLLEYVILLE	TX		07/24/2015	07/01/2019	506,910		1,659			1,659		503,100	503,100			
PH7133737564	CARLISLE	PA		07/10/2015	07/01/2019	461,476		2,350			2,350		458,499	458,499			
PH7134018576	SAN MATEO	CA		12/11/2015	09/01/2019	814,884		(2,975)			(2,975)		800,362	803,277			
PH7134270151	OWENS CROSS ROADS	AL		08/21/2015	08/01/2019	489,368		(912)			(912)		482,481	483,343			
PH7134805360	WESTFORD	MA		03/11/2016	08/01/2019	563,383		3,575			3,575		560,152	561,134			
PH7135348469	AUSTIN	TX		01/28/2016	08/01/2019	598,451		(2,402)			(2,402)		588,998	590,016			
0199999. Mortgages closed by repayment						804,480,657		(130,677)			(130,677)		766,620,345	769,091,951		1,019	1,019
0331002	SHELTON	CT		12/22/2005		23,348,118							694,941	694,941			
0374201	SANTA ANA	CA		07/01/2003		4,847,509							89,951	89,951			
0374401	SANTA ANA	CA		07/01/2003		5,938,199							110,190	110,190			
0416002	BOSTON	MA		07/23/2014		40,520,744							205,451	205,451			
0433901	ST PETERSBURG	FL		12/13/2002		2,994,823							172,731	172,731			
0433902	ST PETERSBURG	FL		12/13/2002		11,380,325							656,377	656,377			
0433903	ST PETERSBURG	FL		01/30/2004		8,335,887							480,799	480,799			
0450203	CORALVILLE	IA		08/03/2012		105,202,058							432,497	432,497			
0463803	ARLINGTON	TX		08/03/2012		238,483,538							1,002,516	1,002,516			
0473203	FRIENDSWOOD	TX		08/03/2012		238,383,970							1,010,076	1,010,076			
0499002	LEXINGTON	KY		04/26/2011		76,132,057							680,404	680,404			
0524201	SACRAMENTO	CA		01/28/2011		27,647,004							512,684	512,684			
0534705	PALMYRA	PA		10/15/2013		51,565,523							227,271	227,271			
0534706	DALLAS	TX		10/15/2013		38,805,241							171,031	171,031			
0545702	SAN DIEGO	CA		02/11/2013		74,235,496							406,613	406,613			
0548901	ATLANTA	GA		05/03/2013		69,734,318							408,419	408,419			
0552604	RICHMOND	VA		08/30/2013		94,423,964							444,988	444,988			
0552701	NEW YORK	NY		09/13/2013		47,212,449							241,609	241,609			
0556101	BETHESDA	MD		12/23/2011		28,834,808							163,811	163,811			
0582812	DFW AIRPORT	TX		06/03/2014		56,756,103							359,344	359,344			
0582813	SOUTHAVEN	MS		06/03/2014		18,149,723							86,038	86,038			
0582814	SAN BERNARDINO	CA		06/03/2014		50,029,865							316,758	316,758			
0582815	SAN BERNARDINO	CA		06/03/2014		45,721,737							289,482	289,482			
0584501	SEATTLE	WA		12/29/2011		72,678,524							380,735	380,735			
0584502	SEATTLE	WA		12/29/2011		37,949,731							256,600	256,600			
0587001	SEATTLE	WA		03/30/2011		37,506,496							155,464	155,464			
0587200	LONG BEACH	CA		07/23/2004		30,014,096							511,456	511,456			
0587201	LONG BEACH	CA		10/25/2007		3,756,021							142,292	142,292			
0596800	PALO ALTO	CA		12/22/2004		16,794,731							162,582	162,582			
0598900	SCOTTSDALE	AZ		07/20/2005		3,491,679							538,093	538,093			
0606801	WILLOW GROVE	PA		09/21/2015		79,950,034							434,018	434,018			
0611500	LAS VEGAS	NV		09/27/2005		8,604,362							269,950	269,950			
0613100	LAS VEGAS	NV		12/20/2006		10,297,417							258,987	258,987			

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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					
0617003	SANTA CLARA	CA		06/12/2013		84,907,847							486,215	486,215			
0624600	CHICAGO	IL		01/03/2006		96,052,404							390,000	390,000			
0626400	LANSDOWNE	VA		05/30/2007		31,723,365							252,834	252,834			
0627000	WASHINGTON	DC		04/27/2006		114,034,210							744,258	744,258			
0635601	SAN ANTONIO	TX		09/05/2007		8,850,595							171,802	171,802			
0638900	LAUREL	MD		11/30/2007		43,368,018							212,227	212,227			
0642800	HOUSTON	TX		09/27/2007		35,752,530							247,800	247,800			
0642801	HOUSTON	TX		07/28/2016		2,399,187							16,629	16,629			
0663700	NEW YORK	NY		04/01/2008		31,312,044							439,273	439,273			
0675400	SAN ANTONIO	TX		09/21/2010		22,489,372							137,995	137,995			
0677101	SAN DIEGO	CA		08/27/2013		91,088,002							494,572	494,572			
0677102	SAN DIEGO	CA		12/20/2017		29,533,132							133,237	133,237			
0680300	HOUSTON	TX		12/29/2010		28,056,018							149,584	149,584			
0680500	DALLAS	TX		12/23/2010		23,530,854							125,457	125,457			
0682700	ATLANTA	GA		04/02/2012		38,493,155							216,139	216,139			
0683100	NORFOLK	VA		05/06/2011		52,584,263							310,656	310,656			
0686400	ANNAPOLIS	MD		12/30/2011		21,683,412							142,041	142,041			
0686700	DALLAS	TX		11/07/2011		55,265,862							15,826,368	15,826,368			
0687100	NEW YORK	NY		12/05/2011		208,550,145							1,161,566	1,161,566			
0688000	CHARLOTTE	NC		12/29/2011		71,974,524							418,756	418,756			
0688600	VENTURA	CA		03/30/2012		121,541,508							808,344	808,344			
0689300	DURHAM	NC		04/06/2012		119,331,490							659,587	659,587			
0689700	PHILADELPHIA	PA		09/27/2012		24,433,367							216,446	216,446			
0689800	HOUSTON	TX		09/28/2012		83,706,775							764,038	764,038			
0690400	POTOMAC	MD		09/14/2012		19,250,945							92,894	92,894			
0691200	CHERRY HILL	NJ		08/15/2012		137,558,276							796,679	796,679			
0691300	HOUSTON	TX		02/21/2013		72,334,910							562,339	562,339			
0691500	KIRKLAND	WA		08/22/2012		18,835,114							108,879	108,879			
0691600	PORTLAND	OR		08/22/2012		21,132,079							122,157	122,157			
0691700	LOS ANGELES	CA		08/22/2012		40,426,587							233,692	233,692			
0693400	NEW YORK	NY		11/09/2012		78,581,729							336,626	336,626			
0693900	DALLAS	TX		12/21/2012		34,264,593							222,819	222,819			
0694400	FAIRFAX	VA		02/28/2013		80,292,371							464,373	464,373			
0696400	NEW YORK	NY		07/31/2013		84,523,636							450,466	450,466			
0696500	NEW YORK	NY		07/31/2013		75,132,121							400,414	400,414			
0696900	LOS ANGELES	CA		06/27/2013		124,008,919							612,168	612,168			
0697600	NEW YORK	NY		08/01/2013		19,846,859							116,029	116,029			
0698700	ATLANTA	GA		08/22/2013		16,629,610							90,610	90,610			
0698800	MCLEAN	VA		08/30/2013		255,198,289							1,527,447	1,527,447			
0698900	RICHMOND	TX		11/04/2013		19,192,047							81,081	81,081			
0699300	DENVER	CO		10/30/2013		74,510,265							422,564	422,564			
0699500	HOUSTON	TX		09/06/2013		113,909,307							663,284	663,284			
0699800	BLOOMFIELD	CT		01/13/2014		33,000,000							121,015	121,015			
0700300	ANDOVER	MA		12/20/2013		35,910,042							170,029	170,029			
0700400	HAPEVILLE	GA		12/06/2013		56,636,721							538,479	538,479			
0700700	BROOKLYN	NY		11/14/2013		34,458,622							199,007	199,007			
0700800	BROOMFIELD	CO		11/08/2013		116,409,274							990,272	990,272			
0701500	PHILADELPHIA	PA		12/06/2013		47,663,263							221,134	221,134			
0702500	WARWICK	RI		01/13/2014		22,000,000							80,676	80,676			
0702900	GLENDALE	CA		07/30/2014		42,231,593							150,826	150,826			
0703600	NEW YORK	NY		03/12/2014		69,380,293							254,790	254,790			
0703700	MCLEAN	VA		04/29/2014		97,744,568							515,182	515,182			
0703900	GLENVIEW	IL		07/01/2014		40,826,269							188,356	188,356			
0704400	PORTLAND	OR		07/07/2014		37,399,295							133,531	133,531			
0704700	STAMFORD	CT		06/19/2014		80,000,000							195,149	195,149			
0704800	HOUSTON	TX		05/30/2014		252,679,800							1,377,611	1,377,611			
0706100	BOLTON	GBR		07/10/2014		133,878,732							850,810	850,810			
0706800	BOSTON	MA		08/20/2014		172,100,000							256,475	256,475			
0708400	MANTECA	CA		08/19/2014		4,912,629							22,109	22,109			
0708401	SAN JUAN CAPISTRANO	CA		08/19/2014		1,695,734							9,311	9,311			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0708402	LOS ANGELES	CA		08/19/2014		2,027,180							11,746	11,746			
0708403	LOS ANGELES	CA		08/19/2014		1,355,552							8,072	8,072			
0708404	SAN DIEGO	CA		08/19/2014		914,388							6,602	6,602			
0708405	HEALSBURG	CA		08/19/2014		461,279							12,504	12,504			
0708406	SANGER	CA		10/16/2014		464,456							4,037	4,037			
0708407	VAN NUYS	CA		10/16/2014		4,684,032							20,823	20,823			
0708408	GAINESVILLE	GA		09/29/2015		2,187,707							8,923	8,923			
0708800	AUSTIN	TX		10/14/2014		81,676,471							424,398	424,398			
0711100	BEL AIR	MD		12/05/2014		48,387,596							231,000	231,000			
0713000	ALEXANDRIA	VA		02/17/2015		34,338,658							159,961	159,961			
0714201	CHARLOTTE	NC		07/10/2017		84,121,791							399,476	399,476			
0715100	AUSTIN	TX		06/09/2015		20,125,000							61,254	61,254			
0715200	KEARNY	NJ		10/21/2015		42,426,571							225,901	225,901			
0716400	WALNUT CREEK	CA		08/26/2015		99,564,771							448,395	448,395			
0717800	MANDAN	ND		10/08/2015		1,054,981							7,054	7,054			
0718200	ORLANDO	FL		09/16/2015		43,374,440							193,744	193,744			
0718400	ATLANTA	GA		09/16/2015		48,425,622							240,716	240,716			
0719700	CAMBRIDGE	GBR		12/11/2015		64,836,661							525,515	525,515			
0721800	FRISCO	TX		03/11/2016		39,350,000							177,918	177,918			
0722400	KANSAS CITY	MO		03/28/2016		320,000,000							1,434,281	1,434,281			
0722500	ALPHARETTA	GA		05/20/2016		49,680,000							227,865	227,865			
0803100	AUSTIN	TX		09/07/2016		34,377,133							183,731	183,731			
0803200	POTTSTOWN	PA		11/02/2016		59,408,309							281,784	281,784			
0833600	HARRISBURG	PA		12/29/2016		49,350,000							214,243	214,243			
0833800	ATLANTA	GA		12/20/2016		45,754,724							200,609	200,609			
0838500	FREDERICK	MD		05/11/2017		119,000,000							539,380	539,380			
0853300	NOVI	MI		03/14/2018		98,938,216							367,718	367,718			
0856300	HACKENSACK	NJ		05/22/2018		42,625,157							194,084	194,084			
0863400	KIRKLAND	WA		08/01/2018		49,717,499							218,922	218,922			
A881619	NORMAN	OK		04/18/1997		65,207							1,802	1,802			
EB1027549259	CHARLOTTE	NC		12/16/2016		491,926							2,544	2,544			
EB1028548196	VENTURA	CA		12/16/2016		605,960							3,189	3,189			
EB1028600849	SIMI VALLEY	CA		10/07/2016		535,467							4,361	4,361			
EB1028601459	MOORPARK	CA		12/16/2016		614,064							3,191	3,191			
EB1104004375	DALLAS	TX		12/18/2015		525,948							5,379	5,379			
EB1104004417	FORT WORTH	TX		12/18/2015		407,323							2,263	2,263			
EB1140000543	WASHINGTON	DC		06/24/2016		670,836							3,583	3,583			
EB1143010219	CEDAR GROVE	NJ		07/17/2015		594,291							4,877	4,877			
EB1143010341	MILLSTONE TOWNSHIP	NJ		08/07/2015		626,396							3,693	3,693			
EB1143010864	WARREN	NJ		07/17/2015		595,889							3,370	3,370			
EB1143010869	ROSELAND	NJ		08/07/2015		444,913							2,563	2,563			
EB1143012022	OLD TAPPAN	NJ		12/18/2015		441,034							2,330	2,330			
EB1143013484	WYCKOFF	NJ		12/16/2016		615,609							3,538	3,538			
EB1143014124	ALEXANDRIA	VA		08/19/2016		415,806							2,214	2,214			
EB1143015254	CHATHAM	NJ		12/16/2016		694,365							3,939	3,939			
EB1143015364	GREENWICH	CT		12/16/2016		657,567							3,480	3,480			
EB1144000074	NEW YORK	NY		10/09/2015		719,525							4,177	4,177			
EB1144000089	NEW YORK	NY		08/07/2015		1,014,706							5,812	5,812			
EB1144000105	NEW YORK	NY		08/07/2015		740,780							4,267	4,267			
EB1144000106	NEW YORK	NY		06/24/2016		380,163							2,035	2,035			
EB1144000136	BROOKLYN	NY		11/20/2015		395,005							2,198	2,198			
EB1144000174	ARDSLEY	NY		12/18/2015		518,706							2,774	2,774			
EB1144000183	NEW YORK	NY		12/18/2015		503,787							2,695	2,695			
EB1144000252	WOODLAND HILLS	CA		06/24/2016		595,063							3,338	3,338			
EB1144000257	NEW YORK	NY		12/18/2015		777,885							4,216	4,216			
EB1144000275	WASHINGTON	DC		12/18/2015		664,932							3,519	3,519			
EB1144000327	MIDDLE VILLAGE	NY		06/24/2016		459,614							2,522	2,522			
EB1144000357	NEW YORK	NY		06/24/2016		505,726							2,761	2,761			
EB1144000396	HAMPTON BAYS	NY		06/24/2016		402,843							2,077	2,077			
EB1144000435	NEW YORK	NY		06/24/2016		494,944							2,623	2,623			

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					
EB1170010773	SEATTLE	WA		07/17/2015		620,601							3,397	3,397			
EB1170011354	MARINA DEL REY	CA		08/07/2015		611,584							9,998	9,998			
EB1170012747	SEATTLE	WA		06/24/2016		466,786							2,566	2,566			
EB1170015086	VANCOUVER	WA		12/16/2016		364,190							7,373	7,373			
EB1171009230	SEATTLE	WA		08/07/2015		464,969							2,514	2,514			
EB1171010092	SEATTLE	WA		10/09/2015		615,502							3,573	3,573			
EB1171010255	CARMEL VALLEY	CA		11/20/2015		426,156							2,680	2,680			
EB1171010551	BELLEVUE	WA		10/09/2015		568,916							3,204	3,204			
EB1171010808	SEATTLE	WA		07/17/2015		554,617							4,404	4,404			
EB1171010825	SNOQUALMIE	WA		07/17/2015		455,178							2,694	2,694			
EB1171010935	ISSAQUAH	WA		10/09/2015		478,887							2,792	2,792			
EB1171010943	SEATTLE	WA		07/17/2015		798,043							4,591	4,591			
EB1171011107	SNOQUALMIE	WA		10/09/2015		419,778							2,254	2,254			
EB1171011283	BELLEVUE	WA		12/18/2015		395,885							7,107	7,107			
EB1171011491	BOTHELL	WA		12/18/2015		413,299							2,375	2,375			
EB1171012158	BOTHELL	WA		12/18/2015		412,198							2,294	2,294			
EB1171012415	BOTHELL	WA		12/18/2015		356,496							5,663	5,663			
EB1171012482	BELLEVUE	WA		12/18/2015		534,853							2,884	2,884			
EB1171012494	SNOQUALMIE	WA		12/18/2015		429,104							2,602	2,602			
EB1171012511	SNOHOMISH	WA		12/18/2015		600,608							2,112	2,112			
EB1171013196	SEATTLE	WA		06/24/2016		630,897							3,360	3,360			
EB1171013474	SEATTLE	WA		03/24/2016		580,033							2,851	2,851			
EB1171013513	BOTHELL	WA		06/24/2016		380,668							7,184	7,184			
EB1171013853	BAINBRIDGE ISLAND	WA		08/19/2016		643,482							3,490	3,490			
EB1171014557	BELLEVUE	WA		08/19/2016		454,639							2,737	2,737			
EB1171014892	BELLEVUE	WA		10/12/2016		914,248							5,410	5,410			
EB1171015259	CLYDE HILL	WA		12/16/2016		1,141,251							5,605	5,605			
EB1171015379	GREENBANK	WA		12/16/2016		590,490							2,953	2,953			
EB1171015609	KIRKLAND	WA		12/16/2016		967,458							5,466	5,466			
EB1171015700	BOTHELL	WA		12/16/2016		523,184							2,993	2,993			
EB1171015727	KIRKLAND	WA		12/16/2016		415,771							2,315	2,315			
EB1215001434	ISLAMORADA	FL		12/18/2015		564,935							3,200	3,200			
EB1215002642	RANCHO MISSION VIEJO	CA		10/09/2015		410,489							3,034	3,034			
EB1215002936	PALM BEACH GARDENS	FL		11/20/2015		485,478							2,978	2,978			
EB1215003015	MIAMI	FL		12/18/2015		659,475							4,087	4,087			
EB1215003036	FT LAUDERDALE	FL		12/18/2015		453,532							3,154	3,154			
EB1215003152	MIAMI BEACH	FL		03/24/2016		584,106							3,163	3,163			
EB1216002172	MIAMI	FL		07/30/2015		628,519							3,558	3,558			
EB1216002421	CORAL GABLES	FL		09/25/2015		444,764							4,705	4,705			
EB1216002512	MIAMI	FL		07/17/2015		543,443							3,044	3,044			
EB1216002726	CORAL GABLES	FL		12/18/2015		783,009							4,372	4,372			
EB1216002733	TAVERNIER	FL		12/18/2015		895,126							6,276	6,276			
EB1216002934	CORAL GABLES	FL		06/24/2016		396,272							2,164	2,164			
EB1216002977	SOUTH MIAMI	FL		06/24/2016		792,555							4,327	4,327			
EB1216003194	NORTH MIAMI BEACH	FL		08/19/2016		769,294							3,997	3,997			
EB1216003216	SOUTH MIAMI	FL		08/19/2016		541,392							2,737	2,737			
EB1216003287	SOUTH MIAMI	FL		08/17/2016		522,490							4,314	4,314			
EB1216003368	CORAL GABLES	FL		08/19/2016		444,793							2,417	2,417			
EB1216003433	CORAL GABLES	FL		12/16/2016		629,718							3,430	3,430			
EB1216003574	GALVESTON	TX		12/16/2016		222,322							13,031	13,031			
EB1216003655	COCONUT GROVE	FL		12/16/2016		440,097							2,279	2,279			
EB1216003663	HILTON HEAD	SC		12/16/2016		458,484							2,561	2,561			
EB1216003667	MIAMI	FL		12/16/2016		1,034,957							5,754	5,754			
EB1221058473	PONTE VEDRA	FL		12/18/2015		395,114							2,192	2,192			
EB1221058703	JACKSONVILLE	FL		12/18/2015		481,414							3,289	3,289			
EB1221060185	TAMPA	FL		09/18/2015		595,321							3,310	3,310			
EB1221060742	PONTE VEDRA BEACH	FL		09/18/2015		792,075							4,340	4,340			
EB1221062495	JACKSONVILLE BEACH	FL		11/20/2015		468,903							2,545	2,545			
EB1221062515	SAINT JOHNS	FL		12/18/2015		488,346							2,755	2,755			
EB1221062749	PONTE VEDRA BEACH	FL		09/25/2015		615,843							3,395	3,395			

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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					
EB1221062901	JACKSONVILLE	FL		07/17/2015		1,069,721							5,901	5,901			
EB1221062977	PONTE VEDRA	FL		06/24/2016		491,213							2,987	2,987			
EB1221063073	JACKSONVILLE	FL		09/25/2015		1,159,674							6,615	6,615			
EB1221063111	PONTE VEDRA	FL		08/19/2016		475,513							2,548	2,548			
EB1221063483	PONTE VEDRA BEACH	FL		08/07/2015		618,895							3,638	3,638			
EB1221063494	SANTA ANA	CA		07/17/2015		769,382							4,202	4,202			
EB1221064120	SAINT AUGUSTINE	FL		08/07/2015		399,216							2,922	2,922			
EB1221064384	PONTE VEDRA BEACH	FL		11/20/2015		595,132							3,230	3,230			
EB1221064451	PONTE VEDRA BEACH	FL		11/20/2015		434,960							4,371	4,371			
EB1221064452	PONTE VEDRA BEACH	FL		11/20/2015		301,616							1,653	1,653			
EB1221064560	SAINT AUGUSTINE	FL		12/18/2015		643,835							3,489	3,489			
EB1221064647	ATLANTIC BEACH	FL		12/18/2015		725,970							3,925	3,925			
EB1221064680	JACKSONVILLE	FL		11/20/2015		993,436							6,232	6,232			
EB1221064842	FERNANDINA BEACH	FL		12/18/2015		457,120							2,312	2,312			
EB1221064860	SAINT AUGUSTINE	FL		12/18/2015		720,078							3,836	3,836			
EB1221065084	FERNANDINA BEACH	FL		11/20/2015		421,728							2,310	2,310			
EB1221065212	JACKSONVILLE	FL		12/18/2015		469,353							3,464	3,464			
EB1221065631	JACKSONVILLE	FL		12/18/2015		407,534							2,263	2,263			
EB1221065736	JACKSONVILLE	FL		06/24/2016		429,661							4,173	4,173			
EB1221065773	TOWN OF NOCATEE	FL		10/07/2016		408,695							2,677	2,677			
EB1221065805	ST JOHNS	FL		06/24/2016		440,801							2,631	2,631			
EB1221065863	PONTE VEDRA BEACH	FL		06/24/2016		497,585							2,868	2,868			
EB1221066003	JACKSONVILLE	FL		06/24/2016		338,773							1,805	1,805			
EB1221066087	PONTE VEDRA BEACH	FL		06/24/2016		491,672							2,508	2,508			
EB1221066207	JACKSONVILLE	FL		06/24/2016		582,802							3,216	3,216			
EB1221066755	PONTE VEDRA BEACH	FL		08/19/2016		605,840							3,339	3,339			
EB1221066796	PONTE VEDRA BEACH	FL		06/24/2016		428,262							2,996	2,996			
EB1221066985	JACKSONVILLE	FL		06/24/2016		574,251							3,049	3,049			
EB1221067634	JACKSONVILLE	FL		08/19/2016		436,195							7,637	7,637			
EB1221067810	PONTE VEDRA BEACH	FL		08/19/2016		513,505							3,217	3,217			
EB1221068366	PONTE VEDRA BEA	FL		10/07/2016		434,521							2,245	2,245			
EB1221068604	PONTE VEDRA BEA	FL		10/07/2016		662,924							3,581	3,581			
EB1221069102	FERNANDINA BEACH	FL		12/16/2016		358,882							12,354	12,354			
EB1221070134	ATLANTIC BEACH	FL		12/16/2016		493,365							2,669	2,669			
EB1222513948	SANTA ROSA	CA		07/30/2015		408,436							2,344	2,344			
EB1222515740	SPARKS	MD		12/18/2015		456,633							2,548	2,548			
EB1222516505	SAN GABRIEL	CA		12/18/2015		698,855							3,886	3,886			
EB1222529693	BONITA SPRINGS	FL		07/17/2015		433,828							3,551	3,551			
EB1222530047	BOCA RATON	FL		08/07/2015		876,056							4,959	4,959			
EB1222530332	CEDAR HILL	TX		07/17/2015		793,388							4,354	4,354			
EB1222530507	MANHATTAN BEACH	CA		08/07/2015		1,079,042							6,063	6,063			
EB1222530963	SAN FRANCISCO	CA		07/17/2015		623,429							3,398	3,398			
EB1222530971	KNOXVILLE	TN		12/18/2015		789,469							4,257	4,257			
EB1222531331	ALLEN	TX		08/07/2015		628,983							3,461	3,461			
EB1222531773	WESTPORT	CT		08/07/2015		574,700							3,461	3,461			
EB1222531963	SUNNY ISLES BEACH	FL		11/20/2015		994,698							5,409	5,409			
EB1222532436	GREENWOOD VILLAGE	CO		08/07/2015		606,138							3,354	3,354			
EB1222532516	HIGHLANDS	NC		08/07/2015		463,290							2,616	2,616			
EB1222532592	CHATHAM	MA		12/18/2015		568,936							3,027	3,027			
EB1222532600	REDWOOD CITY	CA		08/07/2015		817,037							8,626	8,626			
EB1222532623	LA QUINTA	CA		06/24/2016		454,369							2,480	2,480			
EB1222532760	KANEOHE	HI		08/07/2015		640,373							5,469	5,469			
EB1222532870	MILTON	DE		12/18/2015		520,895							4,114	4,114			
EB1222534409	MORRISTOWN	NJ		12/18/2015		570,921							3,007	3,007			
EB1222534755	SAN JOSE	CA		03/24/2016		680,757							3,483	3,483			
EB1222534882	ENGLEWOOD	CO		12/18/2015		861,158							4,549	4,549			
EB1222535315	NORTHFIELD	IL		12/18/2015		528,020							2,861	2,861			
EB1222535686	TENAFLY	NJ		12/18/2015		526,624							3,488	3,488			
EB1222535815	FOSTER CITY	CA		10/12/2016		521,285							2,733	2,733			
EB1222535958	NEW ORLEANS	LA		12/18/2015		447,867							3,095	3,095			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1222536135	SEATTLE	WA		12/18/2015		760,204							4,059	4,059			
EB1222536927	CHILMARK	MA		12/18/2015		429,572							3,100	3,100			
EB1222537861	SOLANA BEACH	CA		03/24/2016		563,672							2,472	2,472			
EB1222538558	SAINT CHARLES	IL		06/24/2016		534,864							2,938	2,938			
EB1222539405	BELLEVUE	WA		03/24/2016		690,706							3,567	3,567			
EB1222540366	ALBANY	CA		10/12/2016		551,170							2,839	2,839			
EB1222540457	WASHINGTON	DC		06/24/2016		706,060							2,736	2,736			
EB1222541085	SCOTTSDALE	AZ		08/19/2016		572,307							3,047	3,047			
EB1222541566	SEATTLE	WA		08/19/2016		599,538							3,171	3,171			
EB1222543094	RICHMOND	TX		10/12/2016		441,326							2,412	2,412			
EB1222544392	ROCKVILLE	MD		08/19/2016		632,489							3,368	3,368			
EB1222545020	SAN DIEGO	CA		08/17/2016		591,710							3,192	3,192			
EB1222545282	FORT COLLINS	CO		08/17/2016		442,111							2,376	2,376			
EB1222546150	CARLSBAD	CA		08/17/2016		628,084							3,388	3,388			
EB1222546556	GLENDALE	CA		10/12/2016		830,067							6,687	6,687			
EB1222549417	NASHVILLE	TN		12/16/2016		459,953							12,271	12,271			
EB1222550563	LOS ANGELES	CA		12/16/2016		746,203							3,997	3,997			
EB1222601332	LAFAYETTE	LA		12/16/2016		453,097							2,278	2,278			
EB1222601666	ENGLEWOOD	CO		12/16/2016		869,267							4,578	4,578			
EB1223005888	MELBOURNE BEACH	FL		09/18/2015		697,123							2,646	2,646			
EB1223010400	COCOA	FL		12/18/2015		454,390							2,417	2,417			
EB1223010541	MELBOURNE	FL		06/24/2016		221,390							6,139	6,139			
EB1223010648	MALABAR	FL		11/20/2015		461,568							2,543	2,543			
EB1223010671	COCOA BEACH	FL		12/18/2015		380,549							5,351	5,351			
EB1223011816	MELBOURNE	FL		06/24/2016		551,232							2,952	2,952			
EB1223011951	MALABAR	FL		08/19/2016		673,135							3,577	3,577			
EB1223012170	OAK HILL	VA		12/16/2016		917,763							5,153	5,153			
EB1223012229	INDIALANTIC	FL		10/12/2016		485,488							2,586	2,586			
EB1223012725	SATELLITE BEACH	FL		12/16/2016		608,888							3,506	3,506			
EB1223013138	ORLANDO	FL		12/16/2016		454,895							2,541	2,541			
EB1224001529	WINDERMERE	FL		08/17/2016		1,042,374							5,763	5,763			
EB1247002613	BOCA RATON	FL		10/09/2015		414,259							2,276	2,276			
EB1247002648	DAVIE	FL		07/17/2015		394,359							2,243	2,243			
EB1247002667	DELRAY BEACH	FL		07/17/2015		413,927							3,544	3,544			
EB1247002743	JUPITER	FL		12/18/2015		1,275,983							7,657	7,657			
EB1247002767	BOCA RATON	FL		11/20/2015		924,005							3,595	3,595			
EB1247002781	PARKLAND	FL		07/17/2015		630,385							3,477	3,477			
EB1247002803	BOCA RATON	FL		07/17/2015		495,281							4,812	4,812			
EB1247002862	BOCA RATON	FL		12/18/2015		286,965							34,133	34,133			
EB1247003086	DAVIE	FL		12/18/2015		421,554							2,166	2,166			
EB1248001432	TAMPA	FL		08/07/2015		401,504							2,296	2,296			
EB1248002419	TAMPA	FL		12/16/2016		436,743							4,382	4,382			
EB1249002270	NAPLES	FL		11/20/2015		567,581							3,096	3,096			
EB1249002396	NAPLES	FL		06/24/2016		507,235							2,727	2,727			
EB1249002576	NAPLES	FL		12/18/2015		485,127							1,787	1,787			
EB1249002805	VENICE	FL		08/19/2016		419,432							3,722	3,722			
EB1249003192	LAFAYETTE	CA		12/16/2016		1,125,847							6,292	6,292			
EB1249003388	NAPLES	FL		12/16/2016		926,889							4,945	4,945			
EB1249003492	SHELTER ISLAND	NY		12/16/2016		789,417							4,171	4,171			
EB1249003962	NAPLES	FL		12/16/2016		436,073							2,370	2,370			
EB1249003968	PUNTA GORDA	FL		12/16/2016		739,474							6,820	6,820			
EB1259000771	AVON	CO		07/30/2015		383,777							2,586	2,586			
EB1259000940	TELLURIDE	CO		10/09/2015		926,414							5,129	5,129			
EB1259001254	VAIL	CO		09/25/2015		1,188,231							6,584	6,584			
EB1259001331	AVON	CO		07/17/2015		496,858							2,720	2,720			
EB1259001343	EDWARDS	CO		07/17/2015		869,135							4,902	4,902			
EB1259001363	ASPEN	CO		08/07/2015		944,266							5,287	5,287			
EB1259001421	EDWARDS	CO		08/07/2015		660,696							3,805	3,805			
EB1259001468	EDWARDS	CO		08/07/2015		474,311							2,840	2,840			
EB1259001548	EAGLE	CO		12/18/2015		409,592							2,220	2,220			

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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					
EB1259001610	PARK CITY	UT		12/18/2015		591,428							3,165	3,165			
EB1259001805	STEAMBOAT SPRINGS	CO		12/18/2015		557,294							3,005	3,005			
EB1259001827	PARK CITY	UT		12/18/2015		505,852							2,799	2,799			
EB1259001927	CASTLE ROCK	CO		12/18/2015		588,219							3,113	3,113			
EB1259002143	MINTURN	CO		06/24/2016		1,167,426							6,277	6,277			
EB1259002243	ASPEN	CO		08/19/2016		1,871,910							9,773	9,773			
EB1259002337	PARK CITY	UT		08/19/2016		424,214							2,259	2,259			
EB1259002374	WASHINGTON	DC		08/19/2016		477,711							2,544	2,544			
EB1259002723	NAPERVILLE	IL		12/16/2016		436,935							2,469	2,469			
EB1259002799	MOUNTAIN VILLAGE	CO		12/16/2016		715,497							3,781	3,781			
EB1259002866	ROCKVILLE	MD		12/16/2016		623,755							3,670	3,670			
EB1259002907	EAGLE	CO		12/16/2016		562,304							3,056	3,056			
EB1259002939	AVON	CO		12/16/2016		661,702							3,395	3,395			
EB1276000547	HIGHLANDS RANCH	CO		12/16/2016		546,352							2,961	2,961			
EB1341001587	PARKLAND	FL		12/18/2015		413,952							2,411	2,411			
EB1341001635	PARKLAND	FL		12/18/2015		656,824							3,634	3,634			
EB1341001770	PARKLAND	FL		12/18/2015		511,269							2,917	2,917			
EB1341001773	DAVIE	FL		12/18/2015		564,080							3,076	3,076			
EB1341001869	DELRAY BEACH	FL		12/16/2016		708,914							3,835	3,835			
EB1341001906	HUNTINGTON BEACH	CA		03/24/2016		500,238							2,615	2,615			
EB1341001961	BOCA RATON	FL		06/24/2016		938,215							5,366	5,366			
EB1349001031	MIAMI	FL		12/18/2015		417,957							2,212	2,212			
EB1351002030	NEW YORK	NY		07/30/2015		687,632							3,925	3,925			
EB1351002305	EAST MEADOW	NY		07/30/2015		387,717							2,275	2,275			
EB1351002469	ROSLYN	NY		09/18/2015		713,167							3,843	3,843			
EB1351002957	BROOKLYN	NY		10/09/2015		541,045							3,611	3,611			
EB1351003190	BROOKLYN	NY		08/07/2015		870,424							4,767	4,767			
EB1351003265	NEW YORK	NY		10/09/2015		631,954							3,821	3,821			
EB1351003327	BROOKLYN	NY		08/07/2015		1,093,729							5,853	5,853			
EB1351003376	NEW YORK	NY		07/17/2015		1,298,552							7,474	7,474			
EB1351003524	NEW YORK	NY		11/20/2015		791,329							4,434	4,434			
EB1351003600	BROOKLYN HEIGHTS	NY		11/20/2015		572,301							3,529	3,529			
EB1351003611	NEW YORK	NY		07/17/2015		483,124							2,729	2,729			
EB1351003676	NEW YORK	NY		11/20/2015		404,287							2,276	2,276			
EB1351003711	CHATHAM	NJ		08/07/2015		673,986							3,770	3,770			
EB1351003762	SOUTH ORANGE	NJ		10/09/2015		547,577							3,179	3,179			
EB1351003774	NEW YORK	NY		11/20/2015		550,913							2,672	2,672			
EB1351003811	MANHASSET	NY		08/07/2015		1,137,267							6,357	6,357			
EB1351003819	LONG ISLAND CITY	NY		10/09/2015		372,170							5,525	5,525			
EB1351003847	NEW YORK	NY		11/20/2015		1,433,858							8,032	8,032			
EB1351003899	NEW YORK	NY		12/18/2015		1,328,757							7,029	7,029			
EB1351003905	NEW YORK	NY		08/07/2015		530,517							2,896	2,896			
EB1351003915	NEW YORK	NY		12/18/2015		1,036,293							5,734	5,734			
EB1351003930	NEW YORK	NY		11/20/2015		2,547,650							21,342	21,342			
EB1351004009	MONROE TOWNSHIP	NJ		11/20/2015		521,156							2,800	2,800			
EB1351004102	NEW YORK	NY		10/12/2016		689,030							3,576	3,576			
EB1351004168	TRURO	MA		12/18/2015		446,238							2,347	2,347			
EB1351004235	HOWARD BEACH	NY		12/18/2015		406,157							2,190	2,190			
EB1351004344	NEW YORK	NY		11/20/2015		902,626							4,997	4,997			
EB1351004353	NEW YORK	NY		12/18/2015		1,203,637							7,435	7,435			
EB1351004418	GARDEN CITY	NY		12/18/2015		750,609							4,135	4,135			
EB1351004460	NEW YORK	NY		12/18/2015		424,111							2,287	2,287			
EB1351004649	BROOKLYN	NY		06/24/2016		714,176							4,556	4,556			
EB1351004683	BELLMORE	NY		06/24/2016		690,589							23,003	23,003			
EB1351004817	STATEN ISLAND	NY		08/19/2016		801,151							4,091	4,091			
EB1351005094	NEW YORK	NY		06/24/2016		957,764							5,178	5,178			
EB1351005144	NEW YORK	NY		08/19/2016		1,796,223							9,564	9,564			
EB1351005342	NEW YORK	NY		08/19/2016		624,906							3,851	3,851			
EB1351005372	BROOKLYN	NY		08/17/2016		1,026,477							5,542	5,542			
EB1351005791	ARLINGTON	VA		12/16/2016		633,580							3,378	3,378			

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EB1351005922	PLAINVIEW	NY		12/16/2016		433,288							1,650	1,650			
EB1352003839	REMSENBURG	NY		07/17/2015		923,160							5,056	5,056			
EB1352003843	HAMPTON BAYS	NY		07/17/2015		1,826,910							10,061	10,061			
EB1352003934	SETAUKET	NY		11/20/2015		473,831							2,571	2,571			
EB1352004188	QUIOGUE	NY		12/18/2015		920,939							4,966	4,966			
EB1352004264	STONY BROOK	NY		12/18/2015		771,307							5,562	5,562			
EB1352004267	LARCHMONT	NY		12/18/2015		974,914							7,101	7,101			
EB1352004379	DOUGLASTON	NY		06/24/2016		953,478							5,028	5,028			
EB1352004398	HOBOKEN	NJ		06/24/2016		519,188							9,959	9,959			
EB1352004646	LLOYD HARBOR	NY		08/19/2016		645,136							3,522	3,522			
EB1353003184	MOUNT ARLINGTON	NJ		12/18/2015		827,327							4,690	4,690			
EB1353003379	BRIDGEWATER	NJ		12/18/2015		402,831							2,236	2,236			
EB1353003620	MIDDLETOWN	NJ		07/30/2015		553,228							3,153	3,153			
EB1353004479	SOUTH ORANGE	NJ		07/17/2015		651,085							3,591	3,591			
EB1353004490	BOONTON TOWNSHIP	NJ		10/09/2015		638,333							5,792	5,792			
EB1353004664	MADISON	NJ		08/07/2015		593,959							3,421	3,421			
EB1353004669	RARITAN	NJ		08/19/2016		142,068							13,385	13,385			
EB1353004672	MAHWAH	NJ		09/25/2015		465,066							2,520	2,520			
EB1353004683	MENDHAM	NJ		08/07/2015		562,515							4,965	4,965			
EB1353004874	RANDOLPH	NJ		08/07/2015		533,744							3,003	3,003			
EB1353004988	BOONTON TOWNSHIP	NJ		08/07/2015		525,215							25,927	25,927			
EB1353005038	AUSTIN	TX		08/07/2015		559,512							3,096	3,096			
EB1353005061	SUMMIT	NJ		07/17/2015		1,033,353							5,919	5,919			
EB1353005122	DENVILLE	NJ		12/18/2015		616,347							3,279	3,279			
EB1353005185	LIVINGSTON	NJ		12/18/2015		411,081							3,073	3,073			
EB1353005217	MORRISTOWN	NJ		12/18/2015		430,335							3,477	3,477			
EB1353005230	ALBERTSON	NY		11/20/2015		346,802							2,609	2,609			
EB1353005260	CEDAR KNOLLS	NJ		12/18/2015		593,689							3,142	3,142			
EB1353005303	CRANFORD	NJ		12/18/2015		825,099							4,586	4,586			
EB1353006638	MADISON	NJ		12/16/2016		421,804							2,287	2,287			
EB1353006687	TOWACO	NJ		12/16/2016		675,032							3,878	3,878			
EB1354007606	ARDSLEY	NY		07/30/2015		419,960							2,390	2,390			
EB1354012258	RIVERSIDE	CT		11/20/2015		594,480							3,178	3,178			
EB1354014367	MOUNT KISCO	NY		08/19/2016		898,111							4,782	4,782			
EB1357000557	BROOKLINE	MA		07/17/2015		706,736							3,968	3,968			
EB1357000692	NEWTON	MA		11/20/2015		805,512							4,371	4,371			
EB1357000780	GEORGETOWN	SC		11/20/2015		475,507							2,555	2,555			
EB1357000849	MARSHFIELD	MA		12/18/2015		413,793							3,395	3,395			
EB1357000907	BEDFORD	MA		12/18/2015		487,597							2,769	2,769			
EB1357000940	NEWTON	MA		10/12/2016		548,796							3,000	3,000			
EB1357000968	LEXINGTON	MA		06/24/2016		1,559,311							8,390	8,390			
EB1357000970	UPTON	MA		06/24/2016		412,551							2,362	2,362			
EB1357000975	SOUTHBOROUGH	MA		08/19/2016		921,658							5,177	5,177			
EB1357001084	BROOKLINE	MA		08/19/2016		702,060							3,833	3,833			
EB1357001173	BROOKLINE	MA		12/16/2016		614,371							3,492	3,492			
EB1358013411	CARLSBAD	CA		03/24/2016		921,603							8,788	8,788			
EB1365004217	LUCAS	TX		09/18/2015		708,344							3,943	3,943			
EB1367010379	SAN DIEGO	CA		11/20/2015		960,707							5,508	5,508			
EB1367010707	MANHATTAN BEACH	CA		10/09/2015		1,244,963							7,227	7,227			
EB1367010886	SAN DIEGO	CA		08/07/2015		578,387							3,331	3,331			
EB1367010906	SAN DIEGO	CA		08/07/2015		440,749							2,590	2,590			
EB1367011253	VALLEY CENTER	CA		08/07/2015		433,622							2,399	2,399			
EB1367011389	CARLSBAD	CA		08/07/2015		656,131							3,636	3,636			
EB1367011403	SAN DIEGO	CA		03/24/2016		501,617							2,717	2,717			
EB1367011870	CARLSBAD	CA		03/24/2016		857,049							4,542	4,542			
EB1367012826	SAN DIEGO	CA		03/24/2016		563,038							3,058	3,058			
EB1367013146	CARLSBAD	CA		03/24/2016		495,600							2,695	2,695			
EB1367013902	SCOTTSDALE	AZ		08/19/2016		550,961							1,871	1,871			
EB1367014011	NEWPORT BEACH	CA		10/12/2016		1,269,751							13,706	13,706			
EB1367014476	SAN DIEGO	CA		08/17/2016		728,371							4,559	4,559			

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EB1367014488	SAN DIEGO	CA		08/17/2016		706,859							3,914	3,914			
EB1367014513	VISTA	CA		10/12/2016		561,373							3,164	3,164			
EB1367014620	CARLSBAD	CA		08/17/2016		735,936							4,088	4,088			
EB1367014748	CARLSBAD	CA		08/17/2016		639,573							3,450	3,450			
EB1367015025	SAN DIEGO	CA		08/17/2016		861,700							4,648	4,648			
EB1367015224	SAN DIEGO	CA		12/16/2016		509,700							2,627	2,627			
EB1367015277	SAN DIEGO	CA		12/16/2016		597,144							3,162	3,162			
EB1367015285	SAN DIEGO	CA		12/16/2016		743,378							3,934	3,934			
EB1367015328	CARLSBAD	CA		12/16/2016		493,530							9,483	9,483			
EB1369002397	SARASOTA	FL		07/17/2015		463,620							2,673	2,673			
EB1369002500	SARASOTA	FL		08/07/2015		468,649							2,571	2,571			
EB1369002572	SARASOTA	FL		12/18/2015		500,696							2,594	2,594			
EB1369002632	USEPPA ISLAND	FL		12/18/2015		576,360							6,303	6,303			
EB1369002796	WINTER PARK	FL		06/24/2016		1,305,721							4,635	4,635			
EB1369002856	LAKEWOOD RANCH	FL		06/24/2016		532,163							5,354	5,354			
EB1369002956	FORT LAUDERDALE	FL		08/19/2016		1,196,208							6,369	6,369			
EB1369003121	SARASOTA	FL		08/19/2016		458,950							2,571	2,571			
EB1369003147	SARASOTA	FL		12/16/2016		1,851,796							9,530	9,530			
EB1369003362	SAN FRANCISCO	CA		10/07/2016		808,813							4,259	4,259			
EB1369003522	SARASOTA	FL		12/16/2016		500,449							1,722	1,722			
EB1369003702	LAKEWOOD RANCH	FL		12/16/2016		831,742							4,625	4,625			
EB1371004891	CHATHAM	NJ		11/20/2015		507,072							3,500	3,500			
EB1371005172	FAIRFAX	VA		08/07/2015		423,315							2,413	2,413			
EB1371005455	SEATTLE	WA		11/20/2015		251,055							10,139	10,139			
EB1371005596	ASHBURN	VA		11/20/2015		478,473							2,584	2,584			
EB1373010395	CHEVY CHASE	MD		08/07/2015		537,072							2,947	2,947			
EB1373010876	NORWALK	CT		12/18/2015		697,929							3,822	3,822			
EB1373011773	BRONX	NY		11/20/2015		713,189							3,833	3,833			
EB1380002070	SKILLMAN	NJ		07/30/2015		465,322							2,661	2,661			
EB1380002340	MOUNTAIN LAKES	NJ		12/18/2015		621,934							3,372	3,372			
EB1380003155	LAVALLETTE	NJ		12/16/2016		738,952							3,979	3,979			
EB1381009632	LINWOOD	NJ		08/07/2015		441,684							2,814	2,814			
EB1381010081	LOWER GWYNEDD	PA		12/18/2015		456,984							2,525	2,525			
EB1381010210	PHILADELPHIA	PA		12/18/2015		610,363							3,450	3,450			
EB1381010223	MOORESTOWN	NJ		06/24/2016		630,513							5,049	5,049			
EB1381010364	MARGATE CITY	NJ		06/24/2016		1,404,129							7,465	7,465			
EB1382002217	SAN DIEGO	CA		12/18/2015		652,485							3,641	3,641			
EB1382002284	MURRIETA	CA		07/30/2015		577,170							3,324	3,324			
EB1382002319	SAN MARCOS	CA		07/30/2015		439,963							1,663	1,663			
EB1382002656	CARDIFF BY THE SEA	CA		09/25/2015		943,856							5,105	5,105			
EB1382002734	ANAHEIM	CA		11/20/2015		432,622							2,407	2,407			
EB1382002751	DEL MAR	CA		07/17/2015		382,901							13,787	13,787			
EB1382002755	SAN DIEGO	CA		07/17/2015		708,073							5,470	5,470			
EB1382002787	RANCHO SANTA FE	CA		07/17/2015		894,911							4,901	4,901			
EB1382002837	SAN DIEGO	CA		08/07/2015		653,933							4,105	4,105			
EB1382002872	SAN DIEGO	CA		03/24/2016		604,358							3,359	3,359			
EB1382002930	SAN DIEGO	CA		06/24/2016		595,092							3,071	3,071			
EB1382003034	BIG BEAR LAKE	CA		06/24/2016		480,123							4,021	4,021			
EB1382003035	WALNUT CREEK	CA		03/24/2016		599,436							3,001	3,001			
EB1382003063	BOULDER	CO		06/24/2016		504,121							2,693	2,693			
EB1382003084	SCOTTSDALE	AZ		06/24/2016		1,337,058							7,193	7,193			
EB1382003174	FRESNO	CA		12/16/2016		821,717							4,271	4,271			
EB1382003273	PHOENIX	AZ		12/16/2016		521,476							2,959	2,959			
EB1382003292	AUSTIN	TX		12/16/2016		523,130							2,808	2,808			
EB1382003306	RANCHO PALOS VERDES	CA		12/16/2016		825,287							4,486	4,486			
EB1382003308	CAMARILLO	CA		12/16/2016		458,235							2,490	2,490			
EB1382003322	REDONDO BEACH	CA		12/16/2016		501,567							2,806	2,806			
EB1386000417	OAK HILL	VA		11/20/2015		521,753							2,817	2,817			
EB1386000455	CENTREVILLE	VA		11/20/2015		401,808							1,451	1,451			
EB1386000486	ARLINGTON	VA		12/18/2015		438,445							2,376	2,376			

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EB1386000602	COLUMBIA	MD		06/24/2016		464,827							2,603	2,603			
EB1387006392	ROSLYN	NY		09/18/2015		920,564							5,124	5,124			
EB1389003067	RICHBORO	PA		12/18/2015		400,045							2,228	2,228			
EB1389003979	PHILADELPHIA	PA		12/18/2015		433,240							6,424	6,424			
EB1389004187	HOLLAND	PA		12/18/2015		429,915							2,935	2,935			
EB1389004258	COLLEGEVILLE	PA		06/24/2016		427,522							2,814	2,814			
EB1389004582	PHILADELPHIA	PA		08/19/2016		433,243							2,356	2,356			
EB1393005777	NEWTOWN	CT		09/18/2015		487,914							6,003	6,003			
EB1393006607	STAMFORD	CT		12/18/2015		389,036							2,181	2,181			
EB1393008629	NEW CITY	NY		12/18/2015		1,025,895							5,430	5,430			
EB1393008686	BRIDGEWATER	CT		12/18/2015		430,723							2,323	2,323			
EB1393008998	BROOKLYN	NY		06/24/2016		659,025							3,552	3,552			
EB1393009198	MOUNT LAUREL	NJ		08/19/2016		465,702							2,531	2,531			
EB1393009862	IRVINGTON	NY		12/16/2016		916,791							5,105	5,105			
EB1395005332	WALPOLE	MA		12/18/2015		397,804							2,238	2,238			
EB1400000584	GILBERT	AZ		09/18/2015		721,587							4,016	4,016			
EB1400001316	SCOTTSDALE	AZ		12/18/2015		542,659							3,030	3,030			
EB1400001351	PEORIA	AZ		09/18/2015		700,206							3,897	3,897			
EB1400001470	SCOTTSDALE	AZ		07/30/2015		737,955							5,561	5,561			
EB1400002166	PHOENIX	AZ		09/25/2015		797,578							4,300	4,300			
EB1400002446	CAVE CREEK	AZ		07/17/2015		622,386							3,510	3,510			
EB1400002540	PHOENIX	AZ		10/09/2015		634,381							3,591	3,591			
EB1400002575	SCOTTSDALE	AZ		09/25/2015		362,765							9,516	9,516			
EB1400002680	SCOTTSDALE	AZ		08/07/2015		956,233							7,276	7,276			
EB1400002685	FLAGSTAFF	AZ		08/07/2015		695,904							3,715	3,715			
EB1400002808	SCOTTSDALE	AZ		12/18/2015		545,230							2,901	2,901			
EB1400002973	PARADISE VALLEY	AZ		12/18/2015		906,212							4,955	4,955			
EB1400002998	SCOTTSDALE	AZ		08/19/2016		959,846							4,901	4,901			
EB1400003015	PHOENIX	AZ		12/18/2015		851,783							4,652	4,652			
EB1400003141	FLAGSTAFF	AZ		12/18/2015		445,863							3,724	3,724			
EB1400003231	PHOENIX	AZ		06/24/2016		1,165,447							6,001	6,001			
EB1400003354	SCOTTSDALE	AZ		08/19/2016		401,284							2,137	2,137			
EB1400003481	CAVE CREEK	AZ		06/24/2016		474,563							2,552	2,552			
EB1400003619	CAVE CREEK	AZ		08/19/2016		534,659							2,778	2,778			
EB1400003664	SCOTTSDALE	AZ		08/19/2016		492,497							3,157	3,157			
EB1400003749	CAVE CREEK	AZ		08/19/2016		498,967							2,711	2,711			
EB1400003771	SCOTTSDALE	AZ		08/19/2016		554,058							3,025	3,025			
EB1400003819	FLAGSTAFF	AZ		10/12/2016		415,015							2,283	2,283			
EB1400003822	WEST HOLLYWOOD	CA		12/16/2016		400,299							2,835	2,835			
EB1400004234	PHOENIX	AZ		12/16/2016		622,694							3,369	3,369			
EB1400004257	SCOTTSDALE	AZ		12/16/2016		867,319							4,568	4,568			
EB1518002332	HONOLULU	HI		07/30/2015		1,184,565							7,341	7,341			
EB1518004686	MECHANICSBURG	PA		12/18/2015		709,483							3,586	3,586			
EB1518005224	LOS RANCHOS DE ALBUQ	NM		12/18/2015		1,357,295							8,327	8,327			
EB1538115814	CINCINNATI	OH		12/18/2015		858,985							5,091	5,091			
EB1538513177	CARMEL VALLEY	CA		12/18/2015		875,995							4,886	4,886			
EB1538516620	HOUSTON	TX		07/30/2015		458,551							2,582	2,582			
EB1538529345	NORTH BARRINGTON	IL		08/07/2015		550,301							3,170	3,170			
EB1538531325	ALISO VIEJO	CA		11/20/2015		586,896							3,365	3,365			
EB1538541301	KAMAS	UT		08/19/2016		904,793							4,917	4,917			
EB1538542524	HOUSTON	TX		12/16/2016		198,052							9,136	9,136			
EB1540091565	CENTER VALLEY	PA		12/18/2015		408,772							2,369	2,369			
EB1540091604	NEWTOWN SQUARE	PA		09/18/2015		728,013							4,031	4,031			
EB1540091681	JAMAICA	NY		09/18/2015		678,174							3,755	3,755			
EB1540091858	HILTON HEAD ISLAND	SC		09/18/2015		665,494							3,685	3,685			
EB1540091888	NORWELL	MA		09/18/2015		758,448							4,265	4,265			
EB1540092187	NORTHVILLE	MI		10/09/2015		482,427							2,786	2,786			
EB1540092196	SOUTH BARRINGTON	IL		08/07/2015		682,141							5,493	5,493			
EB1540092401	NEWTON SQUARE	PA		10/09/2015		1,160,151							6,359	6,359			
EB1540092407	NEW YORK	NY		10/09/2015		937,981							5,156	5,156			

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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					
EB1540092432	ELLICOTT CITY	MD		08/07/2015		611,922							3,285	3,285			
EB1540092451	BROOKLYN	NY		03/24/2016		422,451							2,128	2,128			
EB1540092608	DAVIDSONVILLE	MD		08/07/2015		666,721							3,597	3,597			
EB1540092759	WALPOLE	MA		12/18/2015		477,739							2,515	2,515			
EB1540092761	PHILADELPHIA	PA		12/18/2015		690,010							3,538	3,538			
EB1540092773	MCKEES ROCK	PA		09/25/2015		392,594							7,256	7,256			
EB1540092775	MARS	PA		09/25/2015		553,098							4,978	4,978			
EB1540092791	CANONSBURG	PA		10/09/2015		487,966							3,862	3,862			
EB1540092809	DENVER	CO		03/24/2016		1,176,463							7,423	7,423			
EB1540092827	GARNET VALLEY	PA		10/09/2015		499,917							2,692	2,692			
EB1540092836	BOTHELL	WA		10/09/2015		576,294							9,382	9,382			
EB1540092861	CENTER VALLEY	PA		12/18/2015		525,058							2,779	2,779			
EB1540092866	PONTE VEDRA	FL		12/18/2015		432,849							2,904	2,904			
EB1540092913	LANSDALE	PA		10/09/2015		528,672							10,035	10,035			
EB1540092931	ASHBURN	VA		12/18/2015		547,684							2,893	2,893			
EB1540092934	PHILADELPHIA	PA		10/09/2015		470,569							2,752	2,752			
EB1540092935	GLEN MILLS	PA		12/18/2015		490,820							4,007	4,007			
EB1540092959	ALDIE	VA		11/20/2015		483,229							2,622	2,622			
EB1540092960	HOLLISTON	MA		06/24/2016		630,210							70,041	70,041			
EB1540093009	RIDGEFIELD	CT		09/25/2015		1,054,096							6,891	6,891			
EB1540093049	NAPLES	FL		10/09/2015		1,291,382							10,469	10,469			
EB1540093058	MARVIN	NC		12/18/2015		523,697							2,752	2,752			
EB1540093068	WARRINGTON	PA		11/20/2015		526,677							4,028	4,028			
EB1540093070	POTTSTOWN	PA		10/09/2015		472,142							2,606	2,606			
EB1540093085	WINDERMERE	FL		11/20/2015		672,401							5,081	5,081			
EB1540093090	PITTSBURGH	PA		12/18/2015		480,647							3,273	3,273			
EB1540093103	ARLINGTON	VA		10/09/2015		616,289							7,198	7,198			
EB1540093115	SANIBEL	FL		10/09/2015		505,938							3,597	3,597			
EB1540093119	WILMINGTON	DE		12/18/2015		709,906							70,341	70,341			
EB1540093138	ODESSA	FL		08/07/2015		561,059							2,776	2,776			
EB1540093146	JENKS	OK		09/25/2015		469,189							10,504	10,504			
EB1540093153	WHITE STONE	VA		08/07/2015		532,267							4,258	4,258			
EB1540093154	CANTON	MA		10/07/2016		646,704							4,363	4,363			
EB1540093158	CARY	NC		08/07/2015		526,494							5,006	5,006			
EB1540093166	MOSLEY	VA		11/20/2015		443,398							2,382	2,382			
EB1540093178	MARS	PA		09/25/2015		635,183							3,502	3,502			
EB1540093187	CANONSBURG	PA		08/07/2015		504,307							2,790	2,790			
EB1540093211	SHARON	MA		10/09/2015		551,324							3,043	3,043			
EB1540093222	LAKEWOOD RANCH	FL		08/07/2015		494,235							2,734	2,734			
EB1540093224	FALLS CHURCH	VA		08/07/2015		620,603							3,439	3,439			
EB1540093238	CHANTILLY	VA		08/07/2015		614,203							3,491	3,491			
EB1540093251	NEW YORK	NY		08/07/2015		751,465							4,063	4,063			
EB1540093258	NEW YORK	NY		10/09/2015		582,379							3,020	3,020			
EB1540093286	WILLIAMSBURG	VA		08/07/2015		827,917							4,484	4,484			
EB1540093287	GLASTONBURY	CT		06/24/2016		599,396							3,106	3,106			
EB1540093290	SWARTHMORE	PA		08/07/2015		446,709							2,903	2,903			
EB1540093297	YARDLEY	PA		08/07/2015		452,700							1,883	1,883			
EB1540093300	CANONSBURG	PA		08/07/2015		492,226							2,710	2,710			
EB1540093310	EAST GREENWICH	RI		08/07/2015		406,579							2,249	2,249			
EB1540093314	BETHESDA	MD		10/09/2015		1,091,701							5,886	5,886			
EB1540093346	WINCHESTER	MA		08/07/2015		617,291							3,417	3,417			
EB1540093352	LARGO	FL		10/09/2015		529,729							3,309	3,309			
EB1540093368	PLYMOUTH	MN		11/20/2015		435,338							178,207	178,207			
EB1540093370	SPANISH FORT	AL		08/07/2015		415,330							2,292	2,292			
EB1540093412	CHANTILLY	VA		11/20/2015		951,107							7,040	7,040			
EB1540093419	NAPLES	FL		10/09/2015		607,459							3,920	3,920			
EB1540093457	OCEAN CITY	NJ		11/20/2015		529,834							3,851	3,851			
EB1540093541	MARS	PA		12/18/2015		540,410							2,785	2,785			
EB1540093569	BATAVIA	IL		06/24/2016		439,953							3,660	3,660			
EB1540093571	FRISCO	TX		06/24/2016		712,475							5,272	5,272			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
EB1540093653	GLEN ALLEN	VA		06/24/2016		550,802							2,864	2,864			
EB1540093666	GREENWOOD	IN		12/18/2015		421,497							2,102	2,102			
EB1540093754	ENGLEWOOD	FL		12/18/2015		1,138,036							5,755	5,755			
EB1540093775	KATY	TX		12/18/2015		541,209							2,873	2,873			
EB1540093776	BLUFFTON	SC		12/18/2015		565,324							6,414	6,414			
EB1540093780	ANDOVER	MA		12/18/2015		832,081							4,404	4,404			
EB1540093798	GLEN ALLEN	VA		08/19/2016		485,094							3,217	3,217			
EB1540093807	PALMETTO BAY	FL		12/18/2015		366,992							48,606	48,606			
EB1540093817	ELIZABETH	CO		12/18/2015		504,413							2,586	2,586			
EB1540093846	HARLEYSVILLE	PA		12/18/2015		491,652							2,664	2,664			
EB1540093857	KENNETT SQUARE	PA		06/24/2016		446,180							3,068	3,068			
EB1540093863	NEWTOWN SQUARE	PA		08/17/2016		753,781							4,349	4,349			
EB1540093912	WINDERMERE	FL		12/18/2015		1,061,500							5,312	5,312			
EB1540094013	MARS	PA		12/18/2015		578,338							10,841	10,841			
EB1540094121	CLARKSVILLE	MD		06/24/2016		885,782							4,671	4,671			
EB1540094137	MARTINEZ	CA		06/24/2016		1,159,075							6,137	6,137			
EB1540094189	WARRINGTON	PA		08/19/2016		506,309							2,900	2,900			
EB1540094196	WINTER PARK	FL		06/24/2016		1,027,404							7,346	7,346			
EB1540094216	CHANTILLY	VA		12/16/2016		614,936							3,547	3,547			
EB1540094221	INDIALANTIC	FL		06/24/2016		501,907							7,530	7,530			
EB1540094228	HAYMARKET	VA		08/17/2016		487,616							2,870	2,870			
EB1540094234	FORT LAUDERDALE	FL		06/24/2016		948,109							4,879	4,879			
EB1540094291	HADDONFIELD	NJ		06/24/2016		740,491							4,436	4,436			
EB1540094353	NEW YORK	NY		08/19/2016		891,619							4,568	4,568			
EB1540094354	SAN DIEGO	CA		10/12/2016		729,800							3,619	3,619			
EB1540094366	AVON	NC		08/19/2016		494,444							5,075	5,075			
EB1540094368	INDIALANTIC	FL		08/19/2016		736,361							3,716	3,716			
EB1540094372	DALLAS	TX		08/19/2016		1,056,559							6,199	6,199			
EB1540094376	ALEXANDRIA	VA		08/19/2016		750,061							3,897	3,897			
EB1540094384	WARRINGTON	PA		12/16/2016		755,310							2,673	2,673			
EB1540094392	DALLAS	TX		08/19/2016		786,841							4,196	4,196			
EB1540094399	MERCER ISLAND	WA		08/17/2016		927,230							5,503	5,503			
EB1540094402	BRADENTON	FL		08/17/2016		577,881							12,336	12,336			
EB1540094405	EAST HAMPTON	NY		08/19/2016		411,552							2,181	2,181			
EB1540094407	ANNAPOLIS	MD		12/16/2016		1,155,394							5,956	5,956			
EB1540094410	CYPRESS	TX		08/19/2016		947,034							5,196	5,196			
EB1540094418	DENVER	CO		08/19/2016		363,013							5,016	5,016			
EB1540094428	SARASOTA	FL		08/19/2016		506,148							5,195	5,195			
EB1540094432	WILLIAMSBURG	VA		08/17/2016		573,480							2,756	2,756			
EB1540094439	BOCA RATON	FL		08/17/2016		690,487							3,469	3,469			
EB1540094484	FORT LAUDERDALE	FL		08/19/2016		765,679							4,248	4,248			
EB1540094622	TAMPA	FL		12/16/2016		602,425							2,273	2,273			
EB1540094628	IRVING	TX		12/16/2016		500,048							2,872	2,872			
EB1540094630	ORLANDO	FL		12/16/2016		541,769							6,315	6,315			
EB1540094632	WINDERMERE	FL		12/16/2016		870,655							4,166	4,166			
EB1540094649	CARROLLTON	TX		12/16/2016		436,545							2,494	2,494			
EB1540094657	NAPLES	FL		12/16/2016		817,397							4,194	4,194			
EB1540094665	BERNARDSVILLE	NJ		12/16/2016		883,335							6,709	6,709			
EB1540094677	NEWPORT BEACH	CA		12/16/2016		1,250,485							6,249	6,249			
EB1540094693	NAPLES	FL		12/16/2016		461,783							2,465	2,465			
EB1540094744	JERSEY CITY	NJ		12/16/2016		944,473							4,638	4,638			
EB1541035350	HEATH	TX		12/18/2015		205,083							14,753	14,753			
EB1541037328	SEDONA	AZ		12/18/2015		534,563							2,873	2,873			
EB1541037414	AUSTIN	TX		09/18/2015		702,462							3,757	3,757			
EB1541037473	BARTONVILLE	TX		09/18/2015		1,191,486							7,306	7,306			
EB1541037654	APOLLO BEACH	FL		12/18/2015		463,034							3,280	3,280			
EB1541037678	NASHVILLE	TN		09/18/2015		814,856							4,358	4,358			
EB1541037686	BRENTWOOD	TN		12/18/2015		542,948							2,835	2,835			
EB1541037694	LOS ALAMOS	NM		12/18/2015		345,120							8,725	8,725			
EB1541037762	CHICAGO	IL		12/18/2015		469,669							2,558	2,558			

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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					
EB1541037784	NASHVILLE	TN		10/09/2015		568,016							5,045	5,045			
EB1541037893	AUSTIN	TX		12/18/2015		623,518							3,480	3,480			
EB1541037903	SCOTTSDALE	AZ		09/18/2015		591,506							10,997	10,997			
EB1541037934	MONTGOMERY	TX		09/18/2015		834,352							5,105	5,105			
EB1541037953	NASHVILLE	TN		12/18/2015		492,731							2,734	2,734			
EB1541037969	SAN ANTONIO	TX		07/30/2015		574,357							3,359	3,359			
EB1541038009	THE WOODLANDS	TX		07/30/2015		443,121							2,516	2,516			
EB1541038051	PALM SPRINGS	CA		03/24/2016		438,674							2,271	2,271			
EB1541038421	DALLAS	TX		10/09/2015		578,012							3,065	3,065			
EB1541038468	NORTH HUNTINGDON	PA		10/09/2015		514,184							1,795	1,795			
EB1541038819	NISSWA	MN		08/07/2015		1,158,230							6,063	6,063			
EB1541038886	WINTER PARK	CO		09/25/2015		327,918							4,040	4,040			
EB1541038971	GARFIELD	AR		08/07/2015		768,016							4,727	4,727			
EB1541039016	TUJUNGA	CA		10/09/2015		1,072,049							5,434	5,434			
EB1541039030	BRENTWOOD	TN		09/25/2015		1,888,913							10,276	10,276			
EB1541039039	NASHVILLE	TN		10/09/2015		1,020,131							5,631	5,631			
EB1541039057	BEVERLY HILLS	MI		09/25/2015		417,547							3,859	3,859			
EB1541039074	SANTA ROSA BEACH	FL		09/25/2015		501,646							4,060	4,060			
EB1541039088	DEERFIELD	IL		08/19/2016		888,027							6,477	6,477			
EB1541039096	BONITA SPRINGS	FL		09/25/2015		1,302,554							7,182	7,182			
EB1541039156	NAPERVILLE	IL		10/09/2015		1,291,813							5,795	5,795			
EB1541039188	CHICAGO	IL		10/09/2015		585,495							3,143	3,143			
EB1541039227	WESTERN SPRINGS	IL		12/18/2015		597,389							3,932	3,932			
EB1541039250	HOUSTON	TX		08/07/2015		619,958							3,352	3,352			
EB1541039265	BRENTWOOD	TN		10/09/2015		402,027							2,208	2,208			
EB1541039282	ARCADIA	OK		10/09/2015		1,437,725							6,940	6,940			
EB1541039287	WILMETTE	IL		10/09/2015		1,339,563							7,443	7,443			
EB1541039288	NASHVILLE	TN		08/07/2015		851,472							7,013	7,013			
EB1541039289	KATY	TX		08/07/2015		656,608							3,604	3,604			
EB1541039302	NASHVILLE	TN		10/09/2015		618,742							3,404	3,404			
EB1541039303	CHICAGO	IL		10/09/2015		437,718							2,404	2,404			
EB1541039333	LONG BEACH TOWNSHIP	NJ		08/07/2015		943,768							5,089	5,089			
EB1541039340	LOCUST VALLEY	NY		10/09/2015		749,351							4,137	4,137			
EB1541039356	NASHVILLE	TN		10/09/2015		525,618							4,929	4,929			
EB1541039357	BRENTWOOD	TN		11/20/2015		485,203							2,633	2,633			
EB1541039365	WAXHAW	NC		08/07/2015		831,807							4,602	4,602			
EB1541039380	SANTA FE	NM		12/18/2015		783,892							4,040	4,040			
EB1541039388	WILMETTE	IL		08/07/2015		1,356,606							7,389	7,389			
EB1541039409	WESTERN SPRINGS	IL		08/07/2015		458,178							2,562	2,562			
EB1541039448	AUSTIN	TX		12/18/2015		539,481							2,939	2,939			
EB1541039463	MOUND	MN		08/07/2015		600,420							3,246	3,246			
EB1541039473	SAN JOSE	CA		10/12/2016		706,324							3,474	3,474			
EB1541039478	NASHVILLE	TN		10/09/2015		563,350							3,287	3,287			
EB1541039497	ROXBORO	NC		08/19/2016		774,308							2,525	2,525			
EB1541039627	MONACA	PA		11/20/2015		462,081							3,321	3,321			
EB1541039644	LAKE FOREST	IL		12/18/2015		683,157							3,627	3,627			
EB1541039674	SPICEWOOD	TX		12/18/2015		512,368							2,720	2,720			
EB1541039693	LONGWOOD	FL		12/18/2015		724,074							3,770	3,770			
EB1541039699	THE WOODLANDS	TX		06/24/2016		1,349,568							6,679	6,679			
EB1541039743	FREDERICKSBURG	TX		12/18/2015		544,153							2,889	2,889			
EB1541039745	ESSEX	CT		12/18/2015		412,152							2,060	2,060			
EB1541039746	DOWNERS GROVE	IL		12/18/2015		569,843							3,047	3,047			
EB1541039760	PITTSBURGH	PA		12/18/2015		556,393							2,954	2,954			
EB1541039769	BLAINE	MN		12/18/2015		633,604							3,143	3,143			
EB1541039799	MCKINNEY	TX		12/18/2015		627,128							3,232	3,232			
EB1541039816	TELLURIDE	CO		12/18/2015		863,945							4,361	4,361			
EB1541039869	SCOTTSDALE	AZ		12/18/2015		624,646							6,099	6,099			
EB1541039889	EVERGREEN	CO		12/18/2015		461,218							2,379	2,379			
EB1541040031	MAGNOLIA	TX		12/18/2015		521,792							2,742	2,742			
EB1541040248	HOUSTON	TX		06/24/2016		1,136,024							6,090	6,090			

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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					
EB1541040272	TEMECULA	CA		06/24/2016		440,703							2,361	2,361			
EB1541040283	PARADISE VALLEY	AZ		06/24/2016		999,243							5,137	5,137			
EB1541040297	CLEMMONS	NC		06/24/2016		560,920							2,733	2,733			
EB1541040302	PLANO	TX		06/24/2016		908,731							9,341	9,341			
EB1541040394	HUDSON	OH		08/19/2016		438,812							3,634	3,634			
EB1541040423	CHICAGO	IL		08/19/2016		676,584							4,903	4,903			
EB1541040428	RIDGEFIELD	CT		08/19/2016		431,171							2,285	2,285			
EB1541040432	NASHVILLE	TN		08/19/2016		519,273							2,698	2,698			
EB1541040437	DALLAS	TX		08/19/2016		878,356							4,632	4,632			
EB1541040454	HOUSTON	TX		08/19/2016		963,256							5,025	5,025			
EB1541040459	SUGAR LAND	TX		08/19/2016		489,176							2,605	2,605			
EB1541040460	VESTAVIA	AL		08/19/2016		516,196							1,785	1,785			
EB1541040463	BRENTWOOD	TN		08/17/2016		466,192							2,397	2,397			
EB1541040473	LEAGUE CITY	TX		08/19/2016		598,479							3,187	3,187			
EB1541040477	NASHVILLE	TN		08/19/2016		877,643							6,293	6,293			
EB1541040482	NASHVILLE	TN		08/19/2016		456,822							2,897	2,897			
EB1541040483	BRENTWOOD	TN		10/12/2016		739,520							5,883	5,883			
EB1541040488	PLYMOUTH	MN		08/19/2016		494,830							2,759	2,759			
EB1541040501	SARASOTA	FL		08/17/2016		675,716							3,349	3,349			
EB1541040502	DOWNERS GROVE	IL		08/19/2016		663,838							3,535	3,535			
EB1541040509	FAIRVIEW	TN		08/19/2016		474,874							2,877	2,877			
EB1541040511	AUSTIN	TX		08/19/2016		779,294							5,389	5,389			
EB1541040513	COLLEYVILLE	TX		08/17/2016		695,746							4,320	4,320			
EB1541040516	SEATTLE	WA		08/17/2016		658,467							3,397	3,397			
EB1541040517	SEATTLE	WA		08/17/2016		584,794							5,650	5,650			
EB1541040520	FOUNTAIN HILLS	AZ		10/12/2016		1,048,870							6,079	6,079			
EB1541040527	AUSTIN	TX		08/17/2016		508,977							2,617	2,617			
EB1541040537	LA HABRA HEIGHTS	CA		08/17/2016		691,480							3,392	3,392			
EB1541040637	KEMAH	TX		10/07/2016		418,999							3,129	3,129			
EB1541040649	MCKINNEY	TX		10/07/2016		445,674							2,234	2,234			
EB1541040688	SARASOTA	FL		12/16/2016		554,118							1,849	1,849			
EB1541040699	WADSWORTH	OH		12/16/2016		444,949							2,447	2,447			
EB1541040700	NASHVILLE	TN		12/16/2016		876,963							4,328	4,328			
EB1541040740	NASHVILLE	TN		12/16/2016		657,277							3,416	3,416			
EB1541040750	LEANDER	TX		12/16/2016		444,591							2,769	2,769			
EB1541040753	ISSAQUAH	WA		12/16/2016		633,256							3,203	3,203			
EB1541040757	FAIRFIELD	CT		12/16/2016		757,291							4,470	4,470			
EB1541040764	EDMOND	OK		12/16/2016		850,527							4,177	4,177			
EB1541040767	FRANKLIN	TN		12/16/2016		568,237							2,842	2,842			
EB1541040778	MALVERN	PA		12/16/2016		557,862							3,192	3,192			
EB1541040779	FREMONT	CA		12/16/2016		972,533							4,888	4,888			
EB1541040782	GRAND LAKE	CO		12/16/2016		1,090,340							5,511	5,511			
EB1541040783	SCOTTSDALE	AZ		12/16/2016		464,456							2,170	2,170			
EB1541040784	EDMONDS	WA		12/16/2016		621,791							4,058	4,058			
EB1541040785	COVINGTON	WA		12/16/2016		590,527							2,583	2,583			
EB1541040798	KIRKLAND	WA		12/16/2016		627,666							3,098	3,098			
EB1541040810	BRECKENRIDGE	CO		12/16/2016		593,691							2,840	2,840			
EB1541040831	OAK BROOK	IL		12/16/2016		816,267							4,220	4,220			
EB1541040845	PACIFICA	CA		12/16/2016		496,912							2,711	2,711			
EB1541040854	CARDIFF BY THE SEA	CA		12/16/2016		620,348							3,413	3,413			
EB1541040861	THE WOODLANDS	TX		12/16/2016		679,999							3,506	3,506			
EB1541040869	LOS ANGELES	CA		12/16/2016		1,101,934							5,720	5,720			
EB1541040877	DENVER	CO		12/16/2016		480,113							2,358	2,358			
EB1541040886	ALBUQUERQUE	NM		12/16/2016		521,309							3,629	3,629			
EB1564000229	DENVER	CO		07/30/2015		386,354							2,287	2,287			
EB1564000389	GREENWOOD VILLAGE	CO		08/07/2015		672,620							4,945	4,945			
EB1564000519	DENVER	CO		12/18/2015		521,904							2,777	2,777			
EB1564000525	GREENWOOD VILLAGE	CO		07/17/2015		517,207							2,888	2,888			
EB1564000599	DENVER	CO		11/20/2015		467,611							2,563	2,563			
EB1564000618	DENVER	CO		08/07/2015		752,787							4,049	4,049			

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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				
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
EB1564000620	FORT COLLINS	CO		08/07/2015		823,347							4,540	4,540			
EB1564000716	FRASER	CO		12/18/2015		361,211							3,507	3,507			
EB1564000966	DENVER	CO		08/19/2016		526,197							2,979	2,979			
EB1564000993	DENVER	CO		08/19/2016		498,862							2,824	2,824			
EB1564001009	DENVER	CO		08/17/2016		471,416							2,412	2,412			
EB1564001065	DENVER	CO		12/16/2016		632,221							3,590	3,590			
EB1564001079	NIWOT	CO		10/07/2016		495,295							2,687	2,687			
EB1564001105	DENVER	CO		12/16/2016		575,982							3,115	3,115			
EB1564001132	DENVER	CO		12/16/2016		612,425							3,990	3,990			
EB1564001134	DENVER	CO		12/16/2016		772,988							4,298	4,298			
EB1564001170	ERIE	CO		12/16/2016		469,389							3,472	3,472			
EB1567001513	CARLSBAD	CA		08/07/2015		708,142							7,054	7,054			
EB1567001606	MANHATTAN BEACH	CA		03/24/2016		613,120							4,294	4,294			
EB1567001695	CASTLE ROCK	CO		06/24/2016		596,631							3,210	3,210			
EB1567001956	LOS ANGELES	CA		12/16/2016		840,792							4,504	4,504			
EB1567001968	FORT COLLINS	CO		12/16/2016		589,902							3,375	3,375			
EB1567002016	HERMOSA BEACH	CA		12/16/2016		1,303,437							7,084	7,084			
EB1596048348	MOORESVILLE	NC		12/18/2015		575,262							3,093	3,093			
EB1596048401	YORBA LINDA	CA		12/18/2015		788,938							4,343	4,343			
EB1596048570	SEDONA	AZ		09/18/2015		694,735							3,609	3,609			
EB1596048655	CENTERTON	AR		12/18/2015		438,462							2,445	2,445			
EB1596048822	CARLSBAD	CA		12/18/2015		548,980							3,161	3,161			
EB1596048875	LOS ANGELES	CA		12/18/2015		615,760							3,354	3,354			
EB1596049199	BELMONT	CA		03/24/2016		450,591							2,385	2,385			
EB1596049353	TAHOE CITY	CA		06/24/2016		487,145							2,530	2,530			
EB1596049507	BEVERLY HILLS	CA		06/24/2016		637,483							4,868	4,868			
EB1596050604	SAN RAMON	CA		10/09/2015		1,273,704							6,517	6,517			
EB1596050641	NEWPORT BEACH	CA		09/25/2015		949,861							4,932	4,932			
EB1596050691	LAKE ARROWHEAD	CA		06/24/2016		673,136							3,627	3,627			
EB1596050790	PACIFICA	CA		09/25/2015		1,012,079							5,158	5,158			
EB1596050800	SHERMAN OAKS	CA		10/09/2015		1,140,154							6,294	6,294			
EB1596050829	FOLSOM	CA		09/25/2015		469,195							3,069	3,069			
EB1596050926	LA CANADA FLINTRIDGE	CA		10/09/2015		1,314,661							9,651	9,651			
EB1596050928	ARROYO GRANDE	CA		10/12/2016		605,926							4,301	4,301			
EB1596050959	COSTA MESA	CA		10/09/2015		725,547							3,908	3,908			
EB1596050979	PARKTON	MD		10/09/2015		390,216							5,702	5,702			
EB1596050986	LOS ANGELES	CA		09/25/2015		714,432							4,279	4,279			
EB1596051054	SAN CLEMENTE	CA		10/09/2015		978,485							5,511	5,511			
EB1596051083	REDWOOD CITY	CA		09/25/2015		746,335							4,115	4,115			
EB1596051099	COLORADO SPRINGS	CO		08/07/2015		771,965							8,497	8,497			
EB1596051104	MORAGA	CA		10/12/2016		1,023,727							11,210	11,210			
EB1596051112	SAN DIEGO	CA		11/20/2015		887,612							4,865	4,865			
EB1596051124	ARROYO GRANDE	CA		08/07/2015		484,905							2,603	2,603			
EB1596051169	TEMECULA	CA		10/09/2015		644,238							3,742	3,742			
EB1596051186	CALABASAS	CA		10/09/2015		801,831							4,601	4,601			
EB1596051197	DALLAS	TX		10/09/2015		1,677,828							9,036	9,036			
EB1596051201	TOLUCA LAKE	CA		11/20/2015		892,783							3,323	3,323			
EB1596051241	COTO DE CEZA	CA		10/09/2015		1,049,953							5,666	5,666			
EB1596051303	LONG BEACH	CA		08/07/2015		515,814							2,774	2,774			
EB1596051318	LOS ANGELES	CA		11/20/2015		790,753							9,115	9,115			
EB1596051339	CAVE CREEK	AZ		11/20/2015		597,808							3,640	3,640			
EB1596051360	PEORIA	AZ		08/07/2015		515,290							2,599	2,599			
EB1596051434	HALEIWA	HI		08/07/2015		808,329							4,361	4,361			
EB1596051448	CAMARILLO	CA		09/25/2015		693,008							4,093	4,093			
EB1596051469	SOUTHLAKE	TX		08/07/2015		644,764							26,854	26,854			
EB1596051479	THOUSAND OAKS	CA		10/12/2016		910,180							5,464	5,464			
EB1596051542	GOLDEN	CO		10/09/2015		540,735							2,726	2,726			
EB1596051551	SNOQUALMIE	WA		12/18/2015		532,045							2,831	2,831			
EB1596051556	GIG HARBOR	WA		10/09/2015		949,404							4,981	4,981			
EB1596051712	LONE TREE	CO		06/24/2016		668,568							5,386	5,386			

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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					
EB1596051732	DENVER	CO		12/18/2015		550,612							2,709	2,709			
EB1596051852	DENVER	CO		12/18/2015		575,711							2,856	2,856			
EB1596051978	SEATTLE	WA		12/18/2015		628,301							4,213	4,213			
EB1596052025	SCOTTSDALE	AZ		12/18/2015		689,345							3,535	3,535			
EB1596052367	SEATTLE	WA		12/18/2015		594,405							3,048	3,048			
EB1596052570	PHOENIX	AZ		12/18/2015		401,194							78,421	78,421			
EB1596052680	EL DORADO HILLS	CA		10/12/2016		500,312							8,892	8,892			
EB1596052803	UNION CITY	CA		10/12/2016		967,173							4,974	4,974			
EB1596052956	NAPLES	FL		06/24/2016		472,395							2,684	2,684			
EB1596053002	HAWTHORN WOODS	IL		10/12/2016		403,278							2,243	2,243			
EB1596053005	CORONA	CA		06/24/2016		659,794							3,238	3,238			
EB1596053037	SAN CLEMENTE	CA		06/24/2016		1,516,089							30,436	30,436			
EB1596053057	GILROY	CA		06/24/2016		522,617							2,515	2,515			
EB1596053060	LOS ANGELES	CA		06/24/2016		1,144,709							5,997	5,997			
EB1596053071	LAKEWOOD	CO		10/07/2016		524,034							3,983	3,983			
EB1596053207	PALM BEACH	FL		08/19/2016		539,978							4,802	4,802			
EB1596053210	CAREFREE	AZ		06/24/2016		638,298							3,165	3,165			
EB1596053229	LONE TREE	CO		08/19/2016		539,388							2,816	2,816			
EB1596053279	MURRIETA	CA		10/12/2016		442,746							2,356	2,356			
EB1596053283	MALIBU	CA		10/12/2016		1,438,781							7,631	7,631			
EB1596053309	KEY WEST	FL		08/19/2016		505,918							2,399	2,399			
EB1596053325	CANYON COUNTRY	CA		08/17/2016		512,880							2,520	2,520			
EB1596053332	LADERA RANCH	CA		10/12/2016		1,286,232							4,422	4,422			
EB1596053333	FLAGSTAFF	AZ		08/19/2016		471,850							2,396	2,396			
EB1596053359	PARADISE VALLEY	AZ		12/16/2016		597,074							2,897	2,897			
EB1596053361	COLORADO SPRINGS	CO		08/19/2016		449,614							2,227	2,227			
EB1596053366	ALTADENA	CA		08/17/2016		880,630							5,568	5,568			
EB1596053368	LOS ANGELES	CA		10/12/2016		972,649							5,142	5,142			
EB1596053381	AURORA	CO		08/19/2016		574,009							3,026	3,026			
EB1596053387	DAVIS	CA		10/12/2016		531,907							2,739	2,739			
EB1596053388	MIDWAY	UT		08/19/2016		468,993							2,441	2,441			
EB1596053391	BLUFFDALE	UT		08/17/2016		429,114							2,219	2,219			
EB1596053398	RANCHO PALOS VERDES	CA		08/17/2016		1,153,071							6,101	6,101			
EB1596053407	SANTA MONICA	CA		08/17/2016		1,160,893							5,832	5,832			
EB1596053408	VALENCIA	CA		08/17/2016		957,392							5,086	5,086			
EB1596053412	FORT LAUDERDALE	FL		08/17/2016		564,006							3,050	3,050			
EB1596053414	WESTMINSTER	CO		08/19/2016		545,203							2,818	2,818			
EB1596053421	REDWOOD CITY	CA		08/17/2016		757,932							3,897	3,897			
EB1596053430	ENGLEWOOD	CO		08/19/2016		607,997							3,143	3,143			
EB1596053434	SANTA BARBARA	CA		10/12/2016		983,529							5,265	5,265			
EB1596053446	LONE TREE	CO		08/19/2016		542,341							2,818	2,818			
EB1596053476	TUSTIN	CA		08/17/2016		687,211							2,178	2,178			
EB1596053482	AQUA DULCE	CA		08/17/2016		756,941							4,103	4,103			
EB1596053487	HUNTINGTON BEACH	CA		10/12/2016		674,568							3,527	3,527			
EB1596053493	LOS ANGELES	CA		08/17/2016		705,184							3,608	3,608			
EB1596053495	SAN CLEMENTE	CA		08/17/2016		788,843							3,630	3,630			
EB1596053496	AGUA DULCE AREA	CA		12/16/2016		701,844							2,505	2,505			
EB1596053498	LOS ANGELES	CA		08/17/2016		922,249							4,856	4,856			
EB1596053514	CARMEL	CA		08/17/2016		521,988							1,721	1,721			
EB1596053515	THOUSAND OAKS	CA		08/17/2016		1,261,828							6,095	6,095			
EB1596053516	SANTA FE	NM		08/17/2016		595,534							5,937	5,937			
EB1596053538	MISSION VIEJO	CA		08/17/2016		1,047,591							5,361	5,361			
EB1596053546	CORONA DEL MAR	CA		08/17/2016		959,078							4,948	4,948			
EB1596053586	BAINBRIDGE ISLAND	WA		12/16/2016		564,065							8,801	8,801			
EB1596053616	PASADENA	CA		12/16/2016		695,165							4,747	4,747			
EB1596053717	NEWPORT BEACH	CA		12/16/2016		956,718							4,791	4,791			
EB1596053732	SANTA ROSA	CA		12/16/2016		599,109							3,343	3,343			
EB1596053750	EL SEGUNDO	CA		10/07/2016		1,240,135							6,216	6,216			
EB1596053766	DUCK	NC		12/16/2016		704,813							3,753	3,753			
EB1596053799	LA HABRA HEIGHTS	CA		12/16/2016		667,538							3,739	3,739			

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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					
EB1596053805	JURUPA VALLEY	CA		12/16/2016		436,185							2,213	2,213			
EB1596053808	SAN JOSE	CA		12/16/2016		694,833							3,629	3,629			
EB1596053818	CULVER CITY	CA		12/16/2016		1,001,758							5,374	5,374			
EB1596053821	ERIE	CO		12/16/2016		539,755							2,866	2,866			
EB1596053822	SEATTLE	WA		12/16/2016		611,395							3,470	3,470			
EB1596053825	LONG BEACH	CA		12/16/2016		994,549							5,468	5,468			
EB1596053836	GLENDALE	CA		12/16/2016		979,546							5,502	5,502			
EB1596053850	LOS ANGELES	CA		12/16/2016		850,917							4,105	4,105			
EB1596053855	FOSTER CITY	CA		12/16/2016		536,386							2,517	2,517			
EB1596053857	SACRAMENTO	CA		12/16/2016		794,771							3,664	3,664			
EB1596053871	SANTA BARBARA	CA		12/16/2016		1,826,346							8,989	8,989			
EB1596053905	ERIE	CO		12/16/2016		416,855							2,892	2,892			
EB1596053910	DENVER	CO		12/16/2016		1,148,721							5,745	5,745			
EB1596053911	BOTHELL	WA		12/16/2016		682,757							4,054	4,054			
EB1596053930	SOUTH SAN FRANCISCO	CA		12/16/2016		987,080							6,978	6,978			
EB1596053937	SCOTTSDALE	AZ		12/16/2016		785,117							4,947	4,947			
EB1596053958	SCOTTSDALE	AZ		12/16/2016		494,785							2,387	2,387			
EB1596053960	PACIFICA	CA		12/16/2016		650,629							2,300	2,300			
EB1596053967	GUALALA	CA		12/16/2016		608,905							3,025	3,025			
EB1596053974	PHOENIX	AZ		12/16/2016		677,897							3,364	3,364			
EB1596053990	SEATTLE	WA		12/16/2016		752,009							3,598	3,598			
EB1596053993	CALABASAS	CA		12/16/2016		978,123							4,916	4,916			
EB1596054004	DENVER	CO		12/16/2016		893,516							4,747	4,747			
EB1596054012	BROOMFIELD	CO		12/16/2016		538,719							2,937	2,937			
EB1596054021	LOS ANGELES	CA		12/16/2016		949,502							5,279	5,279			
EB1596054049	PALM SPRINGS	CA		12/16/2016		482,016							2,012	2,012			
EB1596054061	SANTA CLARA	CA		12/16/2016		777,023							6,499	6,499			
EB1596054080	SOLANA BEACH	CA		12/16/2016		919,351							4,506	4,506			
EB1706505057	BEVERLY	MA		12/18/2015		474,547							2,412	2,412			
EB1706505305	SUGAR LAND	TX		12/18/2015		509,634							2,759	2,759			
EB1706542026	CLARKSVILLE	MD		08/19/2016		817,357							4,441	4,441			
EB1706551323	SCOTTSDALE	AZ		12/16/2016		479,486							2,666	2,666			
EB1723001151	ENCINITAS	CA		08/07/2015		614,847							4,501	4,501			
EB1723001157	LOS ANGELES	CA		07/17/2015		518,842							2,934	2,934			
EB1723001216	ALEXANDRIA	VA		12/18/2015		400,617							2,842	2,842			
EB1723001246	LOS ANGELES	CA		06/24/2016		1,004,935							5,460	5,460			
EB1723001389	MANHATTAN BEACH	CA		12/16/2016		1,523,910							8,341	8,341			
EB1723001394	LOS ANGELES	CA		12/16/2016		965,583							5,102	5,102			
EB1725001382	NEWPORT BEACH	CA		12/18/2015		625,723							3,456	3,456			
EB1725002290	NEWPORT BEACH	CA		11/20/2015		1,042,141							5,766	5,766			
EB1725002337	PALM DESERT	CA		07/17/2015		416,027							2,600	2,600			
EB1725002346	PALM SPRINGS	CA		11/20/2015		419,968							3,069	3,069			
EB1725002355	LADERA RANCH	CA		07/17/2015		878,884							4,825	4,825			
EB1725002360	PALM SPRINGS	CA		06/24/2016		1,568,346							38,760	38,760			
EB1725002424	PALM SPRINGS	CA		08/07/2015		413,151							2,260	2,260			
EB1725002450	SAN CLEMENTE	CA		08/07/2015		557,839							3,080	3,080			
EB1725002836	LOS ANGELES	CA		06/24/2016		431,210							3,441	3,441			
EB1725002907	COSTA MESA	CA		03/24/2016		684,326							3,528	3,528			
EB1725002983	PALM SPRINGS	CA		06/24/2016		418,669							2,159	2,159			
EB1725003098	NEWPORT BEACH	CA		10/12/2016		1,402,359							6,420	6,420			
EB1725003333	SAN JOSE	CA		12/16/2016		626,552							3,388	3,388			
EB1725003376	SAN DIEGO	CA		12/16/2016		1,009,717							5,358	5,358			
EB1725003421	SAN ANSELMO	CA		12/16/2016		847,314							4,382	4,382			
EB1725003445	SAN CLEMENTE	CA		12/16/2016		623,531							3,183	3,183			
EB1725003460	LADERA RANCH	CA		12/16/2016		494,726							3,425	3,425			
EB1771000521	HUNTINGTON BEACH	CA		09/18/2015		802,273							114,408	114,408			
EB1771000608	SAN JUAN CAPISTRANO	CA		11/20/2015		942,941							5,988	5,988			
EB1771000663	HUNTINGTON BEACH	CA		07/30/2015		1,007,393							5,861	5,861			
EB1771000666	SANTA ANA	CA		09/18/2015		644,173							3,567	3,567			
EB1771000713	SAN JUAN CAPISTRANO	CA		11/20/2015		1,076,204							6,512	6,512			

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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					
EB1771000721	SAN JUAN CAPISTRANO	CA		09/25/2015		948,244							5,386	5,386			
EB1771000972	HUNTINGTON BEACH	CA		09/25/2015		830,546							6,759	6,759			
EB1771001011	NEWPORT BEACH	CA		11/20/2015		816,727							4,566	4,566			
EB1771001014	LA MIRADA	CA		07/17/2015		447,777							3,560	3,560			
EB1771001018	LA MIRADA	CA		07/17/2015		480,870							2,639	2,639			
EB1771001118	SAN JUAN CAPISTRANO	CA		08/17/2016		872,291							5,845	5,845			
EB1771001235	HUNTINGTON BEACH	CA		10/12/2016		941,654							5,222	5,222			
EB1771001373	HUNTINGTON BEACH	CA		03/24/2016		962,279							4,945	4,945			
EB1771001383	LAKE FOREST	CA		06/24/2016		720,231							5,767	5,767			
EB1771001472	HUNTINGTON BEACH	CA		12/16/2016		1,306,596							7,148	7,148			
EB1771001805	FOLSOM	CA		12/16/2016		532,207							2,837	2,837			
EB1771001934	HUNTINGTON BEACH	CA		12/16/2016		1,298,660							13,239	13,239			
EB1784001085	WALNUT CREEK	CA		07/30/2015		769,936							4,358	4,358			
EB1784001354	SANTA CLARA	CA		07/30/2015		598,941							3,390	3,390			
EB1784001427	MOUNTAIN VIEW	CA		07/30/2015		922,444							5,222	5,222			
EB1784001440	SAN FRANCISCO	CA		07/30/2015		669,188							3,788	3,788			
EB1784001757	NOVATO	CA		03/24/2016		577,479							3,155	3,155			
EB1784001925	BELMONT	CA		06/24/2016		1,152,567							6,422	6,422			
EB1784002143	SAN FRANCISCO	CA		03/24/2016		990,389							5,246	5,246			
EB1784002144	REDWOOD CITY	CA		09/25/2015		862,124							4,777	4,777			
EB1784002168	SAN FRANCISCO	CA		11/20/2015		1,045,652							6,024	6,024			
EB1784002217	SAN FRANCISCO	CA		09/25/2015		499,470							2,768	2,768			
EB1784002268	SAN FRANCISCO	CA		09/25/2015		941,640							4,101	4,101			
EB1784002309	LAFAYETTE	CA		10/12/2016		1,234,637							6,913	6,913			
EB1784002331	SAN JOSE	CA		10/12/2016		1,660,797							9,253	9,253			
EB1784002334	REDWOOD CITY	CA		07/17/2015		744,145							4,094	4,094			
EB1784002358	EMERALD HILLS	CA		07/17/2015		658,723							5,040	5,040			
EB1784002384	REDWOOD CITY	CA		07/17/2015		859,243							6,130	6,130			
EB1784002424	SAN FRANCISCO	CA		10/12/2016		2,169,855							12,450	12,450			
EB1784002429	OAKLAND	CA		11/20/2015		650,628							3,748	3,748			
EB1784002431	SAN FRANCISCO	CA		03/24/2016		1,093,963							5,985	5,985			
EB1784002442	PALO ALTO	CA		08/07/2015		1,187,868							6,651	6,651			
EB1784002449	SAN FRANCISCO	CA		08/07/2015		437,908							7,935	7,935			
EB1784002458	SAN CARLOS	CA		08/07/2015		898,812							5,049	5,049			
EB1784002535	SAN FRANCISCO	CA		08/07/2015		791,686							4,266	4,266			
EB1784002546	CORTE MADERA	CA		08/07/2015		1,035,877							5,878	5,878			
EB1784002563	SAN FRANCISCO	CA		08/07/2015		539,423							3,229	3,229			
EB1784002796	SAN BRUNO	CA		03/24/2016		629,597							3,318	3,318			
EB1784002902	MORGAN HILL	CA		03/24/2016		524,688							2,765	2,765			
EB1784002927	SANTA ROSA	CA		03/24/2016		470,293							2,534	2,534			
EB1784002958	MENLO PARK	CA		06/24/2016		519,811							2,810	2,810			
EB1784003112	MENLO PARK	CA		03/24/2016		593,653							3,183	3,183			
EB1784003157	LA CRESCENTA	CA		06/24/2016		399,053							3,115	3,115			
EB1784003213	REDWOOD CITY	CA		10/12/2016		1,273,388							6,887	6,887			
EB1784003367	REDWOOD CITY	CA		10/12/2016		719,047							3,795	3,795			
EB1784003417	NOVATO	CA		06/24/2016		519,061							2,658	2,658			
EB1784003436	SANTA ROSA	CA		06/24/2016		486,591							2,457	2,457			
EB1784003477	SAN FRANCISCO	CA		03/24/2016		620,873							3,421	3,421			
EB1784003514	SAN JOSE	CA		03/24/2016		587,332							3,584	3,584			
EB1784003648	SAN FRANCISCO	CA		06/24/2016		910,597							4,899	4,899			
EB1784003899	SAN FRANCISCO	CA		10/12/2016		1,232,732							6,706	6,706			
EB1784003927	SAN JOSE	CA		06/24/2016		971,211							5,501	5,501			
EB1784003936	SAN BRUNO	CA		10/12/2016		618,985							5,003	5,003			
EB1784003944	SAN CARLOS	CA		12/16/2016		638,260							3,339	3,339			
EB1784003974	SAN JOSE	CA		08/17/2016		654,555							3,608	3,608			
EB1784004014	SAN FRANCISCO	CA		08/17/2016		926,806							4,999	4,999			
EB1784004039	SAN FRANCISCO	CA		12/16/2016		473,314							2,513	2,513			
EB1784004040	CORTE MADERA	CA		08/17/2016		666,860							3,597	3,597			
EB1784004072	SAN RAFAEL	CA		12/16/2016		725,842							5,172	5,172			
EB1784004088	NOVATO	CA		12/16/2016		1,020,658							5,577	5,577			

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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					
EB1784004120	SAN FRANCISCO	CA		10/12/2016		637,002							3,377	3,377			
EB1784004122	SAN FRANCISCO	CA		08/17/2016		963,184							5,071	5,071			
EB1784004180	SAN FRANCISCO	CA		10/12/2016		652,651							3,375	3,375			
EB1784004245	TIBURON	CA		12/16/2016		712,633							3,862	3,862			
EB1784004248	SAN FRANCISCO	CA		12/16/2016		757,874							4,107	4,107			
EB1784004293	EL CERRITO	CA		12/16/2016		639,881							3,308	3,308			
EB1784004395	FAIRFAX	CA		12/16/2016		1,014,365							7,129	7,129			
EB1784004497	SEBASTOPOL	CA		12/16/2016		744,017							5,410	5,410			
EB1784004502	MENLO PARK	CA		12/16/2016		773,795							4,070	4,070			
EB1784004539	SAN MATEO	CA		12/16/2016		1,146,535							6,141	6,141			
EB1784004542	SAN JOSE	CA		12/16/2016		1,078,685							6,854	6,854			
EB1784004563	DANVILLE	CA		12/16/2016		777,132							4,594	4,594			
EB1784004587	CORTE MADERA	CA		12/16/2016		368,932							3,890	3,890			
EB1784004738	SAN FRANCISCO	CA		12/16/2016		738,264							4,013	4,013			
EB1784004775	BELMONT	CA		12/16/2016		870,231							7,546	7,546			
EB1784004777	SAN FRANCISCO	CA		12/16/2016		981,451							6,651	6,651			
EB1784004778	SAN FRANCISCO	CA		12/16/2016		679,452							3,659	3,659			
EB1784004781	BURLINGAME	CA		12/16/2016		1,344,826							7,292	7,292			
EB1784004782	MENLO PARK	CA		12/16/2016		749,447							6,733	6,733			
EB1784004784	SAN RAFAEL	CA		12/16/2016		606,772							3,298	3,298			
EB1784004785	BURLINGAME	CA		12/16/2016		1,305,023							7,060	7,060			
EB1784004815	REDWOOD CITY	CA		12/16/2016		1,103,661							5,832	5,832			
EB1784004840	OAKLAND	CA		12/16/2016		1,005,890							5,442	5,442			
EB1784004856	SAN FRANCISCO	CA		12/16/2016		922,719							5,015	5,015			
EB1784004858	SAN FRANCISCO	CA		12/16/2016		560,425							3,032	3,032			
EB1784004861	SAN FRANCISCO	CA		12/16/2016		734,407							7,095	7,095			
EB1784004870	SAN RAFAEL	CA		12/16/2016		1,110,624							6,183	6,183			
EB1784004880	SAN FRANCISCO	CA		12/16/2016		1,350,451							7,764	7,764			
EB1784004910	SAN RAFAEL	CA		12/16/2016		873,131							4,599	4,599			
EB1784004962	SAN FRANCISCO	CA		12/16/2016		490,572							2,596	2,596			
EB1784005051	SAN BRUNO	CA		12/16/2016		683,623							3,801	3,801			
EB1785002268	SANTA CRUZ	CA		09/18/2015		410,975							1,651	1,651			
EB1785002536	SAN FRANCISCO	CA		07/30/2015		739,908							4,442	4,442			
EB1785003246	LOS ANGELES	CA		03/24/2016		501,900							2,672	2,672			
EB1785003252	NEWARK	CA		10/09/2015		431,721							2,721	2,721			
EB1785003272	MENLO PARK	CA		09/25/2015		944,587							5,265	5,265			
EB1785003289	LINDEN	CA		10/09/2015		516,050							3,178	3,178			
EB1785003399	VALENCIA	CA		11/20/2015		494,732							2,698	2,698			
EB1785003407	SAN JOSE	CA		07/17/2015		762,670							4,251	4,251			
EB1785003447	PORTOLA VALLEY	CA		07/17/2015		1,283,832							7,311	7,311			
EB1785003492	SATELLITE BEACH	FL		08/07/2015		466,141							4,119	4,119			
EB1785003522	E PALO ALTO	CA		08/07/2015		547,650							2,946	2,946			
EB1785003601	LOS GATOS	CA		06/24/2016		853,909							4,555	4,555			
EB1785003665	REDWOOD CITY	CA		06/24/2016		588,728							6,625	6,625			
EB1785004145	PEBBLE BEACH	CA		06/24/2016		556,007							3,595	3,595			
EB1785004180	FREMONT	CA		06/24/2016		743,653							5,343	5,343			
EB1785004254	SAN JOSE	CA		06/24/2016		692,167							3,704	3,704			
EB1785004280	LOS GATOS	CA		06/24/2016		581,989							4,593	4,593			
EB1785004420	SUNNYVALE	CA		08/17/2016		1,212,648							12,718	12,718			
EB1785004656	SCOTTS VALLEY	CA		12/16/2016		681,267							3,957	3,957			
EB1785004673	SAN JOSE	CA		10/07/2016		1,083,427							5,705	5,705			
EB1785004871	LOS ALTOS	CA		12/16/2016		495,856							2,837	2,837			
EB1785004879	SANTA CRUZ	CA		12/16/2016		690,937							3,561	3,561			
EB1785004925	SANTA CRUZ	CA		12/16/2016		730,273							4,066	4,066			
EB1786002179	HALF MOON BAY	CA		07/30/2015		1,065,892							6,133	6,133			
EB1786002320	PORTOLA VALLEY	CA		10/09/2015		577,790							4,108	4,108			
EB1786002424	LOS ALTOS	CA		09/25/2015		1,660,228							9,154	9,154			
EB1786002511	BELMONT	CA		03/24/2016		915,916							5,160	5,160			
EB1786002571	SAN FRANCISCO	CA		08/07/2015		1,294,128							7,405	7,405			
EB1786002646	SOUTH SAN FRANCISCO	CA		03/24/2016		712,832							3,959	3,959			

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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					
EB1786002673	SANTA CLARA	CA		07/17/2015		610,143							4,353	4,353			
EB1786002704	BELMONT	CA		06/24/2016		1,096,125							7,124	7,124			
EB1786002708	TRUCKEE	CA		11/20/2015		542,717							3,142	3,142			
EB1786002719	MENLO PARK	CA		07/17/2015		731,470							4,210	4,210			
EB1786002720	EL GRANADA	CA		11/20/2015		878,162							5,059	5,059			
EB1786002754	BURLINGAME	CA		07/17/2015		739,371							4,170	4,170			
EB1786002773	REDWOOD CITY	CA		07/17/2015		747,015							4,091	4,091			
EB1786002848	FOSTER CITY	CA		06/24/2016		1,070,590							5,682	5,682			
EB1786002896	NOVATO	CA		03/24/2016		623,239							3,425	3,425			
EB1786003293	CUPERTINO	CA		06/24/2016		481,046							1,640	1,640			
EB1786003297	LOS ALTOS	CA		10/07/2016		882,517							4,545	4,545			
EB1786003342	BURLINGAME	CA		06/24/2016		891,295							3,210	3,210			
EB1786003372	SAN CARLOS	CA		06/24/2016		1,612,513							11,694	11,694			
EB1786003544	BELMONT	CA		10/12/2016		950,582							5,196	5,196			
EB1786003545	CASTRO VALLEY	CA		10/12/2016		744,745							4,032	4,032			
EB1786003598	FOSTER CITY	CA		08/17/2016		918,349							5,078	5,078			
EB1786003610	SAN MATEO	CA		12/16/2016		1,069,422							6,033	6,033			
EB1786003623	SAN MATEO	CA		12/16/2016		1,236,852							6,955	6,955			
EB1786003657	SAN FRANCISCO	CA		08/17/2016		842,551							4,545	4,545			
EB1786003720	BELMONT	CA		12/16/2016		1,236,140							6,882	6,882			
EB1786003745	BELMONT	CA		12/16/2016		819,853							4,674	4,674			
EB1786003774	REDWOOD CITY	CA		12/16/2016		769,346							4,160	4,160			
EB1786003890	SAN MATEO	CA		12/16/2016		693,334							3,802	3,802			
EB1786003928	SAN FRANCISCO	CA		12/16/2016		647,706							3,366	3,366			
EB1786003969	SAN MATEO	CA		12/16/2016		984,895							5,205	5,205			
EB1786003970	SAN MATEO	CA		12/16/2016		919,792							4,741	4,741			
EB1786004118	SANTA CLARA	CA		12/16/2016		1,072,949							5,804	5,804			
EB1786004135	PALO ALTO	CA		12/16/2016		1,128,548							41,404	41,404			
EB1787002755	CASTRO VALLEY	CA		07/17/2015		592,957							3,328	3,328			
EB1787002756	SAN RAMON	CA		11/20/2015		540,024							3,919	3,919			
EB1787002772	NOVATO	CA		07/17/2015		603,030							3,318	3,318			
EB1787002798	SAN RAMON	CA		08/07/2015		717,033							3,934	3,934			
EB1787002827	CASTRO VALLEY	CA		08/07/2015		649,204							7,940	7,940			
EB1787002855	SAN JOSE	CA		08/07/2015		610,565							3,301	3,301			
EB1787003150	SAN RAMON	CA		03/24/2016		816,067							5,610	5,610			
EB1787003203	PLEASANTON	CA		03/24/2016		766,368							6,471	6,471			
EB1787003208	HAYWARD	CA		06/24/2016		471,788							2,358	2,358			
EB1787003214	WALNUT CREEK	CA		03/24/2016		785,900							4,131	4,131			
EB1787003319	MILPITAS	CA		12/16/2016		651,035							3,562	3,562			
EB1787003346	DANVILLE	CA		06/24/2016		394,847							2,135	2,135			
EB1787003434	UNION CITY	CA		10/12/2016		653,648							3,556	3,556			
EB1787003508	FREMONT	CA		12/16/2016		649,947							3,776	3,776			
EB1787003647	DANVILLE	CA		12/16/2016		898,077							4,856	4,856			
EB1787003800	DUBLIN	CA		12/16/2016		622,599							3,203	3,203			
EB1787003834	SAN BRUNO	CA		12/16/2016		1,121,097							10,261	10,261			
EB1787003868	DUBLIN	CA		12/16/2016		728,936							5,305	5,305			
EB1787003934	LIVERMORE	CA		12/16/2016		614,254							3,378	3,378			
EB1787003938	SAN JOSE	CA		12/16/2016		430,541							2,257	2,257			
EB1787003957	PLEASANTON	CA		12/16/2016		782,044							5,036	5,036			
EB1787003964	PLEASANTON	CA		12/16/2016		502,103							2,653	2,653			
EB1787003973	DUBLIN	CA		12/16/2016		599,052							3,335	3,335			
EB1787004002	PENNGROVE	CA		12/16/2016		666,822							3,695	3,695			
EB1787004061	FREMONT	CA		12/16/2016		731,573							5,051	5,051			
EB1787004076	ORINDA	CA		12/16/2016		1,109,308							6,029	6,029			
EB1787004136	DUBLIN	CA		12/16/2016		418,642							2,265	2,265			
EB1789002868	OAKLAND	CA		07/30/2015		597,959							4,216	4,216			
EB1789003029	REDWOOD CITY	CA		06/24/2016		711,197							3,877	3,877			
EB1789003354	LOS ALTOS	CA		03/24/2016		1,327,162							7,371	7,371			
EB1789003359	SARATOGA	CA		03/24/2016		426,585							2,358	2,358			
EB1789003375	SAN FRANCISCO	CA		10/09/2015		418,534							2,334	2,334			

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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					
EB1789003401	MOUNTAIN VIEW	CA		09/25/2015		494,562							2,880	2,880			
EB1789003454	APTOS	CA		06/24/2016		654,425							3,647	3,647			
EB1789003531	SUNNYVALE	CA		10/12/2016		592,648							3,240	3,240			
EB1789003549	SAN MATEO	CA		06/24/2016		925,918							6,221	6,221			
EB1789003567	REDWOOD CITY	CA		03/24/2016		639,272							3,601	3,601			
EB1789003570	DUBLIN	CA		09/25/2015		622,765							3,358	3,358			
EB1789003581	MOUNTAIN VIEW	CA		09/25/2015		530,022							2,996	2,996			
EB1789003621	MOUNTAIN VIEW	CA		03/24/2016		954,718							6,187	6,187			
EB1789003629	BELMONT	CA		11/20/2015		711,868							4,841	4,841			
EB1789003653	FREMONT	CA		07/17/2015		410,313							2,402	2,402			
EB1789003655	BERKELEY	CA		07/17/2015		623,341							4,075	4,075			
EB1789003669	SAN RAMON	CA		07/17/2015		643,460							3,611	3,611			
EB1789003676	SANTA CLARA	CA		08/07/2015		500,140							3,193	3,193			
EB1789003695	MOUNTAIN VIEW	CA		11/20/2015		1,003,826							5,783	5,783			
EB1789003698	SUNNYVALE	CA		08/07/2015		800,299							4,473	4,473			
EB1789003711	SANTA CRUZ	CA		10/12/2016		635,876							3,543	3,543			
EB1789003722	SUNNYVALE	CA		07/17/2015		580,264							3,193	3,193			
EB1789003958	BURLINGAME	CA		06/24/2016		609,170							3,232	3,232			
EB1789003985	SAN CARLOS	CA		06/24/2016		641,831							3,394	3,394			
EB1789004148	BURLINGAME	CA		06/24/2016		822,031							4,281	4,281			
EB1789004236	SAN JOSE	CA		03/24/2016		885,963							4,821	4,821			
EB1789004288	CAMPBELL	CA		03/24/2016		577,356							2,967	2,967			
EB1789004300	SAN JOSE	CA		06/24/2016		676,418							2,490	2,490			
EB1789004328	DANVILLE	CA		12/16/2016		1,036,806							5,752	5,752			
EB1789004341	SUNNYVALE	CA		06/24/2016		894,997							5,629	5,629			
EB1789004375	HAYWARD	CA		10/12/2016		1,150,811							7,657	7,657			
EB1789004398	REDWOOD CITY	CA		06/24/2016		1,003,037							5,393	5,393			
EB1789004486	ALCOA	TN		08/19/2016		512,311							2,797	2,797			
EB1789004493	SUNNYVALE	CA		08/17/2016		1,118,460							6,184	6,184			
EB1789004502	SAN CARLOS	CA		10/12/2016		1,101,079							6,201	6,201			
EB1789004521	BURLINGAME	CA		08/17/2016		984,817							6,255	6,255			
EB1789004539	REDWOOD CITY	CA		08/17/2016		860,743							4,643	4,643			
EB1789004549	SAN JOSE	CA		08/17/2016		379,490							5,242	5,242			
EB1789004553	THE WOODLANDS	TX		12/16/2016		1,106,160							6,023	6,023			
EB1789004565	SAN JOSE	CA		08/17/2016		379,490							5,242	5,242			
EB1789004596	MOUNTAIN VIEW	CA		08/17/2016		684,438							3,604	3,604			
EB1789004848	SAN JOSE	CA		12/16/2016		838,290							4,646	4,646			
EB1789004888	SAN JOSE	CA		12/16/2016		971,644							9,683	9,683			
EB1789004889	REDWOOD CITY	CA		12/16/2016		287,896							1,590	1,590			
EB1789004890	BELMONT	CA		12/16/2016		1,075,553							5,665	5,665			
EB1789004944	SAN JOSE	CA		12/16/2016		619,387							3,651	3,651			
EB1789004950	SAN JOSE	CA		12/16/2016		559,435							3,041	3,041			
EB1789004967	SANTA CLARA	CA		12/16/2016		569,686							3,168	3,168			
EB1790002216	ALEXANDRIA	VA		09/25/2015		935,204							5,331	5,331			
EB1790002358	FALLS CHURCH	VA		11/20/2015		705,069							3,907	3,907			
EB1790002648	WASHINGTON	DC		06/24/2016		731,756							3,878	3,878			
EB1790002986	WASHINGTON	DC		10/12/2016		612,375							3,347	3,347			
EB1791002759	ROCKVILLE	MD		07/17/2015		610,246							4,268	4,268			
EB1791002764	POTOMAC	MD		07/17/2015		695,088							3,901	3,901			
EB1791002772	RESTON	VA		08/07/2015		1,074,867							6,734	6,734			
EB1791002786	MCLEAN	VA		08/07/2015		747,453							4,199	4,199			
EB1793000749	VOORHEESVILLE	NY		12/18/2015		541,718							6,073	6,073			
EB1793000950	VIENNA	VA		10/09/2015		1,080,987							6,088	6,088			
EB1793000960	ARLINGTON	VA		07/17/2015		745,086							4,099	4,099			
EB1793000975	KENSINGTON	MD		07/17/2015		838,328							4,728	4,728			
EB1793001367	WASHINGTON	DC		10/07/2016		997,874							5,425	5,425			
EB1793001391	POTOMAC	MD		08/19/2016		608,264							4,213	4,213			
EB1793001392	ARLINGTON	VA		08/19/2016		905,878							5,051	5,051			
EB1793001647	MC LEAN	VA		12/16/2016		624,383							3,240	3,240			
EB1793001664	DARIEN	CT		12/16/2016		608,561							3,388	3,388			

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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					
EB1794002440	SEVERN	MD		07/30/2015		469,707							3,003	3,003			
EB1794002606	ARLINGTON	VA		09/18/2015		886,367							6,728	6,728			
EB1794003134	WASHINGTON	DC		10/09/2015		400,200							3,215	3,215			
EB1794003210	ASHBURN	VA		11/20/2015		513,196							2,827	2,827			
EB1794003329	NOKESVILLE	VA		12/18/2015		651,677							4,696	4,696			
EB1794003388	ANNANDALE	VA		08/07/2015		563,006							4,392	4,392			
EB1794003466	ANNANDALE	VA		12/18/2015		492,224							3,114	3,114			
EB1794003540	WASHINGTON	DC		12/18/2015		756,653							5,894	5,894			
EB1794003584	ANNANDALE	VA		06/24/2016		511,604							2,807	2,807			
EB1794003597	FALLS CHURCH	VA		06/24/2016		984,689							5,128	5,128			
EB1794003753	NORTH POTOMAC	MD		06/24/2016		619,285							3,417	3,417			
EB1795000799	WESTFIELD	NJ		09/18/2015		576,525							3,209	3,209			
EB1795001038	STATEN ISLAND	NY		12/18/2015		503,315							2,614	2,614			
EB1795001161	WEST LONG BRANCH	NJ		11/20/2015		529,565							3,577	3,577			
EB1795001225	UPPER MONTCLAIR	NJ		07/17/2015		414,329							2,343	2,343			
EB1795001267	GLEN RIDGE	NJ		11/20/2015		647,056							3,600	3,600			
EB1795001327	MENDHAM	NJ		12/18/2015		439,197							2,348	2,348			
EB1795001484	OCEANPORT	NJ		12/18/2015		471,684							2,550	2,550			
EB1795001933	ROCKAWAY	NJ		12/16/2016		667,234							3,518	3,518			
EB1994000187	LAFAYETTE HILL	PA		09/18/2015		669,513							3,726	3,726			
FR121181213	ESSEX FELLS	NJ		09/23/2016		666,263							3,676	3,676			
FR125660147	BOSTON	MA		09/23/2016		543,498							2,985	2,985			
FR125676614	NEWTON	MA		09/09/2016		866,677							4,779	4,779			
FR125686555	SAN RAFAEL	CA		09/09/2016		965,201							5,252	5,252			
FR125687686	PALO ALTO	CA		10/07/2016		1,093,564							6,039	6,039			
FR125688452	BURLINGAME	CA		09/09/2016		855,797							4,726	4,726			
FR125689476	DANVILLE	CA		10/07/2016		431,631							2,297	2,297			
FR125689609	LARCHMONT	NY		09/09/2016		912,898							5,041	5,041			
FR125690276	BURLINGAME	CA		10/07/2016		715,485							3,927	3,927			
FR125690953	LEXINGTON	MA		09/09/2016		571,435							3,151	3,151			
FR125692355	ORINDA	CA		10/07/2016		1,043,297							5,726	5,726			
FR125692496	SAN FRANCISCO	CA		10/07/2016		931,668							5,113	5,113			
FR125692728	SAN DIEGO	CA		10/07/2016		638,098							3,518	3,518			
FR125692959	LAFAYETTE	CA		09/09/2016		950,756							5,266	5,266			
FR125693304	HINGHAM	MA		11/04/2016		829,347							4,555	4,555			
FR125693379	SAN FRANCISCO	CA		09/09/2016		852,016							4,700	4,700			
FR125693742	ALAMO	CA		09/23/2016		787,870							4,301	4,301			
FR125694955	WELLESLEY	MA		09/23/2016		1,205,680							6,581	6,581			
FR125695028	KENSINGTON	CA		09/23/2016		1,002,243							5,555	5,555			
FR125695481	HILLSBOROUGH	CA		10/07/2016		647,529							3,555	3,555			
FR125695861	CORTE MADERA	CA		09/23/2016		1,070,950							5,908	5,908			
FR125696794	SAN FRANCISCO	CA		10/07/2016		899,447							4,962	4,962			
FR125696927	MOUNTAIN VIEW	CA		10/07/2016		853,382							4,686	4,686			
FR125697404	SAN FRANCISCO	CA		11/04/2016		657,901							3,613	3,613			
FR125697446	WELLESLEY	MA		10/07/2016		714,777							3,927	3,927			
FR125697743	SAN DIEGO	CA		10/07/2016		911,058							5,003	5,003			
FR125697792	SHERMAN OAKS	CA		09/23/2016		1,004,331							5,541	5,541			
FR125698089	SAN MATEO	CA		09/23/2016		947,271							5,228	5,228			
FR125698386	ALISO VIEJO	CA		10/07/2016		563,464							3,095	3,095			
FR125698675	WELLESLEY	MA		10/07/2016		657,595							3,613	3,613			
FR125698956	BURLINGAME	CA		11/18/2016		853,173							4,686	4,686			
FR125699020	GARDEN CITY	NY		09/23/2016		715,069							3,927	3,927			
FR125699384	SAN RAMON	CA		12/02/2016		836,950							4,522	4,522			
FR125699483	NOVATO	CA		11/04/2016		616,996							3,393	3,393			
FR125699954	DANA POINT MONARCH B	CA		10/07/2016		650,545							3,574	3,574			
FR125700224	WELLESLEY	MA		10/07/2016		571,457							3,154	3,154			
FR125700737	SAN FRANCISCO	CA		11/18/2016		1,119,088							6,037	6,037			
FR125701107	LOS ANGELES	CA		10/07/2016		931,741							5,119	5,119			
FR125701305	BOSTON	MA		10/07/2016		1,072,992							6,639	6,639			
FR125702451	SAN FRANCISCO	CA		10/07/2016		714,948							3,927	3,927			

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FR125704689	SAN DIEGO	CA		10/21/2016		695,731							3,861	3,861			
FR125704804	WALNUT CREEK	CA		12/02/2016		632,605							3,529	3,529			
FR125704960	SAN FRANCISCO	CA		11/18/2016		910,351							4,923	4,923			
FR125704978	SAN FRANCISCO	CA		09/23/2016		791,085							7,462	7,462			
FR125705470	DANA POINT	CA		11/18/2016		656,765							19,014	19,014			
FR125705868	MENLO PARK	CA		10/07/2016		1,049,509							5,717	5,717			
FR125706197	SHERMAN OAKS	CA		10/21/2016		849,447							4,652	4,652			
FR125706494	MORAGA	CA		10/07/2016		742,545							4,096	4,096			
FR125708235	MORAGA	CA		10/21/2016		762,484							4,189	4,189			
FR125708359	LEXINGTON	MA		12/02/2016		806,888							4,412	4,412			
FR125709076	SONOMA	CA		11/18/2016		733,798							3,847	3,847			
FR125709688	PASADENA	CA		11/18/2016		678,975							3,506	3,506			
FR125712625	MILL VALLEY	CA		10/21/2016		926,212							9,384	9,384			
FR125713748	LOS ANGELES	CA		11/04/2016		663,864							3,550	3,550			
FR125713839	SAN FRANCISCO	CA		10/21/2016		537,487							5,036	5,036			
FR125716451	PLEASANTON	CA		11/04/2016		572,640							3,133	3,133			
FR125716923	NEWTON	MA		11/18/2016		788,201							4,290	4,290			
FR125717244	LOS ANGELES VEN	CA		11/04/2016		959,961							5,263	5,263			
FR125717814	NEWTON	MA		10/21/2016		678,725							3,720	3,720			
FR125718499	LAKE ARROWHEAD	CA		12/02/2016		574,651							3,111	3,111			
FR125718614	LA JOLLA	CA		12/02/2016		1,182,962							6,416	6,416			
FR125718697	SANTA MONICA	CA		12/22/2016		905,857							4,917	4,917			
FR125718747	SAN JOSE	CA		12/02/2016		1,053,689							11,761	11,761			
FR125718754	SAN JOSE	CA		10/21/2016		1,175,286							12,423	12,423			
FR125719067	SAUSALITO	CA		11/04/2016		763,034							4,158	4,158			
FR125719265	LOS ANGELES	CA		11/04/2016		814,499							4,226	4,226			
FR125719471	BURLINGAME	CA		11/18/2016		787,740							4,276	4,276			
FR125720016	NEEDHAM	MA		11/18/2016		932,180							5,053	5,053			
FR125722053	DANVILLE	CA		11/04/2016		624,301							3,402	3,402			
FR125722392	NAPA	CA		11/04/2016		994,746							5,548	5,548			
FR125722418	HALEIWA	HI		12/02/2016		1,227,498							6,640	6,640			
FR125725346	SAN FRANCISCO	CA		11/18/2016		763,961							4,146	4,146			
FR125727805	TIBURON	CA		11/04/2016		1,781,394							9,709	9,709			
FR125727854	NEEDHAM	MA		11/04/2016		475,730							7,993	7,993			
FR125750369	WESTON	MA		11/18/2016		1,517,113							8,163	8,163			
FR125751169	BOSTON	MA		11/18/2016		1,176,030							21,126	21,126			
FR125755467	BURLINGAME	CA		11/18/2016		895,110							4,861	4,861			
FR125755640	LOS ANGELES	CA		11/18/2016		955,294							5,183	5,183			
FR125757133	PIEDMONT	CA		11/18/2016		1,213,430							6,615	6,615			
FR125758883	ORINDA	CA		11/04/2016		1,251,041							6,872	6,872			
FR125758941	MORAGA	CA		12/02/2016		931,645							5,076	5,076			
FR125760210	VALLEY VILLAGE	CA		11/18/2016		859,557							4,664	4,664			
FR125762810	MILL VALLEY	CA		11/04/2016		991,134							6,891	6,891			
FR125763826	BOSTON	MA		11/04/2016		649,548							3,524	3,524			
FR125765219	WELLESLEY	MA		12/22/2016		663,949							3,665	3,665			
FR125765375	SAN FRANCISCO	CA		12/02/2016		698,436							3,772	3,772			
FR125767272	BROOKLINE	MA		12/02/2016		520,250							2,810	2,810			
FR125767314	LEXINGTON	MA		12/02/2016		637,456							3,443	3,443			
FR125768064	SAN FRANCISCO	CA		12/02/2016		665,252							5,995	5,995			
FR125768221	WINCHESTER	MA		12/02/2016		716,266							3,887	3,887			
FR125768239	BOSTON	MA		12/02/2016		588,061							3,191	3,191			
FR125768619	LA CANADA FLINT	CA		12/02/2016		907,270							4,923	4,923			
FR125768932	POUND RIDGE	NY		12/22/2016		673,357							3,641	3,641			
FR125769161	EL CERRITO	CA		12/02/2016		657,332							3,592	3,592			
FR125769815	SAN FRANCISCO	CA		12/02/2016		846,967							4,573	4,573			
FR125769872	LOS ALTOS	CA		12/02/2016		772,823							4,129	4,129			
FR125770821	SAN MATEO	CA		12/02/2016		1,170,944							6,262	6,262			
FR125771639	SAN FRANCISCO	CA		12/02/2016		883,470							4,829	4,829			
FR125771746	SAN FRANCISCO	CA		12/02/2016		2,273,910							12,426	12,426			
FR125772785	CORTE MADERA	CA		12/22/2016		1,267,352							6,926	6,926			

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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					
FR125772843	SAN FRANCISCO	CA		12/02/2016		1,012,735							5,534	5,534			
FR125773668	BOSTON	MA		12/02/2016		803,711							4,373	4,373			
FR125774310	SAN FRANCISCO	CA		12/02/2016		748,847							4,105	4,105			
FR125775150	CAMBRIDGE	MA		12/22/2016		1,805,881							63,978	63,978			
FR125776182	OAKLAND	CA		12/22/2016		639,297							3,434	3,434			
FR125778337	SAN RAFAEL	CA		12/22/2016		1,190,574							6,434	6,434			
FR125778618	MELROSE	MA		12/22/2016		561,183							4,192	4,192			
FR125783303	SAN MATEO	CA		12/22/2016		812,472							4,263	4,263			
FR125785795	LAFAYETTE	CA		12/22/2016		765,563							4,103	4,103			
FR125789136	SAN FRANCISCO	CA		12/22/2016		1,317,440							7,109	7,109			
FR125796289	LOS ANGELES	CA		01/20/2017		622,842							3,254	3,254			
FR125799077	CAMBRIDGE	MA		12/22/2016		649,941							3,405	3,405			
FR125806799	SAN FRANCISCO	CA		12/22/2016		1,226,389							6,231	6,231			
FR125819057	REDWOOD CITY	CA		02/17/2017		695,973							12,052	12,052			
FR125819842	BURLINGAME	CA		02/03/2017		858,844							4,140	4,140			
FR125835566	LOS ANGELES	CA		06/08/2017		907,208							13,499	13,499			
FR125875240	SAN FRANCISCO	CA		06/08/2017		754,298							3,648	3,648			
FR125941489	BERKELEY	CA		09/15/2017		866,219							4,292	4,292			
FR225706346	WATER MILL	NY		10/21/2016		1,906,435							10,474	10,474			
PH5041132977	SANIBEL	FL		05/08/2015		1,247,415							7,044	7,044			
PH7118499545	SAN JOSE	CA		09/12/2014		411,299							2,204	2,204			
PH7118499743	SOUTH SAN FRANCISCO	CA		08/28/2014		475,655							2,608	2,608			
PH7118500128	MORGAN HILL	CA		08/28/2014		635,615							4,830	4,830			
PH7118585004	HARVARD	MA		10/10/2014		492,555							2,683	2,683			
PH7118593339	GROTON	MA		12/29/2014		466,496							2,553	2,553			
PH7118595441	ACTON	MA		12/29/2014		431,843							2,386	2,386			
PH7118598668	BLAINE	MN		01/29/2015		784,217							4,454	4,454			
PH7118674535	SAN FRANCISCO	CA		01/16/2015		626,084							3,601	3,601			
PH7118677595	MINNETONKA	MN		02/26/2015		593,341							5,260	5,260			
PH7118682280	MINNEAPOLIS	MN		04/24/2015		902,457							4,917	4,917			
PH7118686513	NORTH SALT LAKE	UT		05/08/2015		439,624							2,459	2,459			
PH7118770002	LIVERMORE	CA		06/19/2015		437,868							2,815	2,815			
PH7118774939	HEALDSBURG	CA		06/19/2015		604,803							3,254	3,254			
PH7118778682	LAFAYETTE	CA		07/24/2015		931,359							4,884	4,884			
PH7118858740	DOWNERS GROVE	IL		07/24/2015		420,762							2,257	2,257			
PH7118861462	NAPERVILLE	IL		09/18/2015		564,549							4,002	4,002			
PH7118864581	HALF MOON BAY	CA		08/07/2015		816,740							4,178	4,178			
PH7118865497	MORAGA	CA		09/18/2015		1,070,675							5,370	5,370			
PH7118865950	SAN MATEO	CA		08/21/2015		955,725							4,794	4,794			
PH7118866214	GILROY	CA		09/18/2015		650,053							3,261	3,261			
PH7118927438	BELMONT	CA		08/01/2014		749,242							4,512	4,512			
PH7118930622	SAN FRANCISCO	CA		08/15/2014		830,389							4,558	4,558			
PH7118930648	EL GRANADA	CA		08/15/2014		889,728							4,858	4,858			
PH7118931331	FAIRFAX	VA		09/26/2014		533,009							2,950	2,950			
PH7118932727	CORONA	CA		08/28/2014		474,719							2,558	2,558			
PH7118932958	MORGAN HILL	CA		08/28/2014		569,706							7,350	7,350			
PH7118953657	POTOMAC	MD		01/28/2016		974,828							4,982	4,982			
PH7118959878	MENLO PARK	CA		12/11/2015		1,301,218							6,689	6,689			
PH7119015258	NORTHBOROUGH	MA		10/24/2014		398,788							5,240	5,240			
PH7119108160	HEBER CITY	UT		01/29/2015		485,331							2,708	2,708			
PH7119108293	LAKE BLUFF	IL		01/29/2015		728,081							4,035	4,035			
PH7119108798	SCITUATE	MA		12/29/2014		485,378							2,690	2,690			
PH7119108947	MAPLETON	UT		01/16/2015		563,328							3,189	3,189			
PH7119109242	BELMONT	CA		01/29/2015		744,414							4,019	4,019			
PH7119111347	CALABASAS	CA		03/13/2015		963,145							146,515	146,515			
PH7119117104	PRINCETON	MA		05/08/2015		699,117							4,335	4,335			
PH7119119142	BEDFORD	NH		04/10/2015		551,343							3,065	3,065			
PH7119119472	LOS GATOS	CA		04/24/2015		961,803							5,214	5,214			
PH7119120116	BURBANK	CA		05/08/2015		761,641							4,054	4,054			
PH7119120272	MONTE SERENO	CA		05/08/2015		1,093,838							7,046	7,046			

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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
PH7119120488	SAN BRUNO	CA		03/27/2015		646,000							4,956	4,956			
PH7119123763	SAN JOSE	CA		05/22/2015		574,786							3,280	3,280			
PH7119129091	SAN FRANCISCO	CA		05/22/2015		638,478							3,571	3,571			
PH7119133564	LA JOLLA	CA		09/18/2015		542,512							9,407	9,407			
PH7119213721	FALLS CHURCH	VA		08/21/2015		799,428							4,187	4,187			
PH7119217458	PASADENA	CA		07/24/2015		916,826							8,212	8,212			
PH7119218225	MOUNTAIN VIEW	CA		08/21/2015		754,452							3,914	3,914			
PH7119296940	DOWNERS GROVE	IL		08/21/2015		420,690							2,924	2,924			
PH7119298664	CARMEL VALLEY	CA		10/16/2015		918,212							4,822	4,822			
PH7119300320	HIGHLAND	UT		10/29/2015		542,445							2,801	2,801			
PH7119305063	ANNAPOLIS	MD		12/11/2015		725,714							3,651	3,651			
PH7129144932	CERRITOS	CA		11/21/2014		677,599							9,745	9,745			
PH7130350924	NATICK	MA		08/01/2014		496,462							2,696	2,696			
PH7130881704	FLOWER MOUND	TX		08/01/2014		476,121							2,596	2,596			
PH7130919397	SUMMIT	NJ		08/28/2014		652,185							3,623	3,623			
PH7131120482	SUDBURY	MA		08/28/2014		619,425							3,814	3,814			
PH7131164449	WESTFIELD	NJ		07/24/2015		672,566							3,769	3,769			
PH7131166543	COHASSET	MA		09/12/2014		686,585							4,028	4,028			
PH7131263332	CLARKSVILLE	MD		08/01/2014		494,283							2,725	2,725			
PH7131264066	HOUSTON	TX		08/01/2014		517,718							3,634	3,634			
PH7131272168	SHREWSBURY	MA		10/24/2014		567,251							4,447	4,447			
PH7131356037	SIERRA MADRE	CA		09/12/2014		642,427							3,561	3,561			
PH7131390259	SEVERNA PARK	MD		08/15/2014		566,652							3,263	3,263			
PH7131399508	LANTANA	FL		08/15/2014		414,832							23,691	23,691			
PH7131399961	STOW	MA		08/15/2014		545,348							3,076	3,076			
PH7131431731	SOUTHLAKE	TX		09/12/2014		643,785							3,608	3,608			
PH7131433901	WEXFORD	PA		08/28/2014		507,306							2,965	2,965			
PH7131436292	MILL CREEK	WA		08/15/2014		493,434							2,861	2,861			
PH7131436474	SAN DIEGO	CA		09/12/2014		524,235							3,666	3,666			
PH7131438264	PALMETTO BAY	FL		08/28/2014		492,138							2,802	2,802			
PH7131515848	KILDEER	IL		09/12/2014		590,373							3,315	3,315			
PH7131534724	OAKDALE	CA		08/15/2014		425,155							2,862	2,862			
PH7131573060	KERNERSVILLE	NC		08/28/2014		460,197							2,619	2,619			
PH7131574175	WESLEY CHAPEL	FL		09/26/2014		462,599							2,563	2,563			
PH7131574340	LARCHMONT	NY		09/26/2014		667,389							3,679	3,679			
PH7131590437	MARVIN	NC		09/12/2014		509,207							2,867	2,867			
PH7131592391	WOODINVILLE	WA		09/12/2014		539,743							3,012	3,012			
PH7131648391	NEEDHAM	MA		09/26/2014		468,596							2,553	2,553			
PH7131649415	OLD BROOKVILLE	NY		09/26/2014		963,354							5,339	5,339			
PH7131649621	DALLAS	TX		08/28/2014		465,628							4,888	4,888			
PH7131649795	DOWNINGTOWN	PA		10/10/2014		623,198							3,440	3,440			
PH7131689379	CARY	NC		08/28/2014		420,316							2,799	2,799			
PH7131731312	PARK CITY	UT		09/26/2014		590,384							3,275	3,275			
PH7131736733	MAHWAH	NJ		06/19/2015		653,092							4,464	4,464			
PH7131777562	ANNAPOLIS	MD		10/10/2014		508,754							2,786	2,786			
PH7131845898	SAN JOSE	CA		10/24/2014		450,074							2,419	2,419			
PH7131846680	EVERGREEN	CO		09/26/2014		651,174							3,552	3,552			
PH7131847589	MORGANVILLE	NJ		10/24/2014		532,334							3,248	3,248			
PH7131884665	PHILADELPHIA	PA		10/10/2014		441,018							2,448	2,448			
PH7131887809	LITTLE SILVER	NJ		10/24/2014		892,766							4,889	4,889			
PH7131892015	MIDLAND	TX		11/07/2014		500,960							2,764	2,764			
PH7131926664	SAN JOSE	CA		12/12/2014		466,991							2,510	2,510			
PH7131930617	SALEM	NH		10/10/2014		414,726							3,156	3,156			
PH7131930971	PHILADELPHIA	PA		10/24/2014		421,877							2,327	2,327			
PH7131984614	WESTBOROUGH	MA		10/24/2014		518,792							2,889	2,889			
PH7132211116	DENVER	CO		06/19/2015		449,906							2,468	2,468			
PH7132237574	WESTFORD	MA		10/24/2014		487,474							3,871	3,871			
PH7132279568	SOUTHLAKE	TX		11/07/2014		1,037,302							5,972	5,972			
PH7132314662	COLLEYVILLE	TX		11/07/2014		494,064							3,162	3,162			
PH7132320412	ARLINGTON	VA		11/07/2014		709,181							4,178	4,178			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
PH7132365243	WESTFIELD	NJ		08/21/2015		978,209							5,345	5,345			
PH7132397063	ISSAQUAH	WA		11/21/2014		588,377							4,285	4,285			
PH7132398855	SOUTHBURY	CT		12/29/2014		409,256							2,312	2,312			
PH7132439873	PITTSBURGH	PA		12/29/2014		450,399							3,405	3,405			
PH7132441713	RYE BROOK	NY		12/12/2014		743,674							4,056	4,056			
PH7132479192	BETHESDA	MD		01/16/2015		950,539							6,385	6,385			
PH7132480190	MADISON	NJ		01/16/2015		746,705							4,139	4,139			
PH7132481578	SCARSDALE	NY		01/29/2015		862,985							4,795	4,795			
PH7132483319	KELLER	TX		01/16/2015		824,669							4,382	4,382			
PH7132517579	SEATTLE	WA		12/29/2014		585,606							3,166	3,166			
PH7132522348	WESTFIELD	NJ		12/29/2014		662,267							3,971	3,971			
PH7132525655	MADISON	NJ		05/22/2015		610,411							3,405	3,405			
PH7132597407	AGOURA HILLS	CA		12/29/2014		573,142							6,037	6,037			
PH7132604807	DENVER	CO		01/16/2015		457,331							2,510	2,510			
PH7132658050	WEXFORD	PA		01/16/2015		432,774							4,308	4,308			
PH7132659025	MUNDELEIN	IL		01/29/2015		459,194							2,652	2,652			
PH7132693693	GAITHERSBURG	MD		02/13/2015		489,741							2,681	2,681			
PH7132695144	DALLAS	TX		01/16/2015		422,800							2,394	2,394			
PH7132697819	GILBERT	AZ		01/16/2015		435,797							2,466	2,466			
PH7132698379	PHILADELPHIA	PA		01/16/2015		398,929							3,195	3,195			
PH7132732392	CHESTER	NJ		01/16/2015		609,830							3,433	3,433			
PH7132732681	BEDFORD	NY		01/29/2015		515,989							2,876	2,876			
PH7132735106	CONROE	TX		03/13/2015		429,316							2,449	2,449			
PH7132735130	WASHINGTON	DC		01/16/2015		673,250							3,777	3,777			
PH7132773750	SAN JOSE	CA		01/16/2015		539,939							2,920	2,920			
PH7132833976	PELHAM	NY		02/13/2015		622,888							3,399	3,399			
PH7132834222	SPRING	TX		02/13/2015		454,864							2,658	2,658			
PH7132846259	NAPERVILLE	IL		04/10/2015		489,969							2,735	2,735			
PH7132935227	CAMAS	WA		03/27/2015		445,354							2,431	2,431			
PH7132967345	WESTFIELD	NJ		03/27/2015		607,751							3,369	3,369			
PH7132968541	COLUMBUS	OH		02/26/2015		441,800							2,750	2,750			
PH7132976726	GLENSIDE	PA		05/08/2015		674,230							3,709	3,709			
PH7133008628	SCOTCH PLAINS	NJ		04/10/2015		709,028							7,208	7,208			
PH7133026380	QUEEN CREEK	AZ		02/26/2015		420,478							2,362	2,362			
PH7133027941	SHREWSBURY	MA		06/05/2015		423,586							2,818	2,818			
PH7133029764	ATLANTIC HIGHLANDS	NJ		08/07/2015		424,113							2,489	2,489			
PH7133070008	DALLAS	TX		03/27/2015		448,268							2,455	2,455			
PH7133124458	SOUTH LYON	MI		04/24/2015		518,090							3,004	3,004			
PH7133126412	MCKINNEY	TX		04/10/2015		458,874							2,823	2,823			
PH7133128608	NATICK	MA		05/08/2015		520,784							2,914	2,914			
PH7133166889	MONTVILLE	NJ		07/24/2015		726,431							4,001	4,001			
PH7133170196	UPTON	MA		04/24/2015		439,878							6,070	6,070			
PH7133196597	VILLA PARK	CA		06/19/2015		532,066							2,890	2,890			
PH7133197967	MAPLEWOOD	NJ		05/22/2015		547,587							3,776	3,776			
PH7133201017	CORONA	CA		09/18/2015		559,378							3,039	3,039			
PH7133201116	WESTFIELD	NJ		04/24/2015		637,978							3,470	3,470			
PH7133232087	BRYN MAWR	PA		06/19/2015		503,863							10,607	10,607			
PH7133299334	MERCER ISLAND	WA		04/24/2015		986,504							5,536	5,536			
PH7133299482	HOLLIS HILLS	NY		05/22/2015		782,441							4,383	4,383			
PH7133300769	FRISCO	TX		09/18/2015		498,448							2,647	2,647			
PH7133300991	NICEVILLE	FL		07/24/2015		442,447							2,534	2,534			
PH7133303037	NAPERVILLE	IL		08/21/2015		454,423							2,493	2,493			
PH7133305354	SEATTLE	WA		05/08/2015		809,026							4,700	4,700			
PH7133305800	SCOTTSDALE	AZ		04/24/2015		491,733							2,816	2,816			
PH7133338314	SAN DIEGO	CA		10/29/2015		840,236							4,685	4,685			
PH7133338546	MANCHESTER	MA		08/07/2015		582,963							3,353	3,353			
PH7133340690	AUSTIN	TX		06/05/2015		716,385							3,928	3,928			
PH7133340716	TUCSON	AZ		04/24/2015		429,125							2,516	2,516			
PH7133341524	OAKDALE	CA		05/22/2015		495,989							2,759	2,759			
PH7133343231	WOODINVILLE	WA		04/24/2015		550,696							3,064	3,064			

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					
PH7133365523	PONTE VEDRA BEACH	FL		05/22/2015		578,582							3,260	3,260			
PH7133367032	TUCSON	AZ		06/05/2015		463,234							2,564	2,564			
PH7133421086	HOUSTON	TX		06/05/2015		856,871							4,808	4,808			
PH7133423496	WALL TOWNSHIP	NJ		07/24/2015		700,376							3,896	3,896			
PH7133425574	SUMMIT	NJ		05/22/2015		866,286							4,761	4,761			
PH7133461942	CRANBURY	NJ		02/12/2016		649,654							3,309	3,309			
PH7133467899	BELLAIRE	TX		05/22/2015		701,179							3,873	3,873			
PH7133508072	SAN DIEGO	CA		07/10/2015		451,625							2,440	2,440			
PH7133510508	WAYZATA	MN		07/10/2015		570,467							3,796	3,796			
PH7133512777	DAVIS	CA		07/10/2015		512,433							2,874	2,874			
PH7133513403	SAN DIEGO	CA		08/07/2015		568,956							5,095	5,095			
PH7133513825	LOS ALAMITOS	CA		10/29/2015		656,941							3,478	3,478			
PH7133548417	CARY	NC		06/19/2015		393,254							2,251	2,251			
PH7133549670	MONTCLAIR	NJ		06/19/2015		474,328							2,634	2,634			
PH7133701008	CHAGRIN FALLS	OH		07/10/2015		447,840							2,652	2,652			
PH7133701495	ACTON	MA		09/18/2015		636,083							3,347	3,347			
PH7133704077	NAPLES	FL		01/15/2016		614,667							3,323	3,323			
PH7133705280	SYOSSET	NY		10/16/2015		609,943							4,479	4,479			
PH7133739461	MILLBRAE	CA		07/10/2015		1,190,293							27,076	27,076			
PH7133740048	CHANDLER	AZ		06/19/2015		461,822							7,123	7,123			
PH7133740170	GLEN ROCK	NJ		07/24/2015		628,692							3,469	3,469			
PH7133741137	MEDFORD	NJ		08/21/2015		442,398							2,367	2,367			
PH7133780184	MOORESTOWN	NJ		08/21/2015		458,120							2,532	2,532			
PH7133784905	FORT WORTH	TX		06/19/2015		399,266							2,698	2,698			
PH7133785928	WESTFIELD	NJ		08/21/2015		508,012							2,733	2,733			
PH7133788401	SPRING	TX		06/05/2015		607,031							3,336	3,336			
PH7133822424	LA MESA	CA		07/24/2015		651,803							3,638	3,638			
PH7133822515	CHATHAM	NJ		07/24/2015		1,472,817							7,882	7,882			
PH7133823513	SOUTHLAKE	TX		06/05/2015		480,115							7,553	7,553			
PH7133827027	PORTSMOUTH	RI		07/24/2015		431,012							2,332	2,332			
PH7133827191	MANHASSET	NY		08/07/2015		764,226							5,104	5,104			
PH7133827720	COLLEYVILLE	TX		07/10/2015		451,245							2,497	2,497			
PH7133829791	FLOWER MOUND	TX		07/10/2015		423,408							2,349	2,349			
PH7133864327	NEWCASTLE	WA		07/10/2015		633,598							3,610	3,610			
PH7133864400	INDIAN LAND	SC		07/10/2015		396,765							2,782	2,782			
PH7133865357	MAPLEWOOD	NJ		07/24/2015		565,211							3,046	3,046			
PH7133866298	WYNNEWOOD	PA		07/24/2015		618,232							3,425	3,425			
PH7133871447	NORTH CALDWELL	NJ		08/07/2015		510,076							2,695	2,695			
PH7133904875	BELMONT	MA		09/18/2015		614,734							3,318	3,318			
PH7133924352	WHITE PLAINS	NY		09/18/2015		458,980							2,357	2,357			
PH7133925177	WESTFIELD	NJ		08/21/2015		451,916							2,419	2,419			
PH7134018154	CERRITOS	CA		07/24/2015		751,259							4,687	4,687			
PH7134019533	HOLMDEL	NJ		09/18/2015		747,500							4,004	4,004			
PH7134020176	TROPHY CLUB	TX		07/24/2015		462,025							2,509	2,509			
PH7134022768	SMITHTOWN	NY		09/18/2015		587,082							2,139	2,139			
PH7134062202	WESTFIELD	NJ		07/24/2015		499,642							2,762	2,762			
PH7134062590	FAIRFIELD	CA		08/21/2015		562,002							3,032	3,032			
PH7134065601	DAVIE	FL		08/21/2015		677,061							3,639	3,639			
PH7134066039	MOUNT LAUREL	NJ		09/18/2015		399,365							2,268	2,268			
PH7134069736	MENDHAM	NJ		08/21/2015		616,205							3,590	3,590			
PH7134102461	WESTFIELD	NJ		08/21/2015		828,362							4,369	4,369			
PH7134103667	PRINCETON	NJ		10/16/2015		900,385							4,754	4,754			
PH7134104392	AVON	CO		08/07/2015		614,623							3,213	3,213			
PH7134106454	LARCHMONT	NY		09/18/2015		612,139							3,118	3,118			
PH7134107569	WEST CHESTER	PA		09/18/2015		443,403							2,389	2,389			
PH7134110944	CUMBERLAND	RI		08/07/2015		404,165							3,137	3,137			
PH7134142632	LAKE BLUFF	IL		10/16/2015		501,667							2,695	2,695			
PH7134162812	REDMOND	WA		08/21/2015		562,007							3,032	3,032			
PH7134163687	RYE BROOK	NY		09/18/2015		844,056							4,514	4,514			
PH7134198154	REDMOND	WA		08/21/2015		629,998							3,386	3,386			

SCHEDULE B - PART 3

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					
PH7134198915	WESTON	FL		09/18/2015		447,930							2,644	2,644			
PH7134219836	TENAFLY	NJ		09/18/2015		787,336							4,152	4,152			
PH7134221402	SUMMIT	NJ		09/29/2015		1,246,214							6,700	6,700			
PH7134254395	WESTMINSTER	CO		12/11/2015		473,002							2,402	2,402			
PH7134271498	WINTER GARDEN	FL		09/18/2015		433,391							2,451	2,451			
PH7134271704	WESTFIELD	NJ		09/18/2015		571,232							3,495	3,495			
PH7134272678	PARAMUS	NJ		09/18/2015		693,298							3,770	3,770			
PH7134275929	FREMONT	CA		10/29/2015		515,427							2,629	2,629			
PH7134310114	SAN RAMON	CA		10/16/2015		711,633							3,652	3,652			
PH7134348098	MOUNTAIN BRK	AL		09/18/2015		420,043							2,307	2,307			
PH7134457824	TUCSON	AZ		09/18/2015		411,258							2,684	2,684			
PH7134457956	RALEIGH	NC		09/18/2015		550,293							2,923	2,923			
PH7134458079	GOODYEAR	AZ		12/11/2015		415,451							2,224	2,224			
PH7134461867	SAINT CHARLES	IL		09/18/2015		433,768							2,327	2,327			
PH7134462972	FEDERAL WAY	WA		09/18/2015		552,196							4,704	4,704			
PH7134522817	ANDOVER	MA		02/12/2016		377,040							4,462	4,462			
PH7134674477	STAMFORD	CT		11/13/2015		837,508							4,707	4,707			
PH7134676084	COMMACK	NY		11/13/2015		496,864							2,636	2,636			
PH7134676589	CENTENNIAL	CO		09/29/2015		584,408							3,093	3,093			
PH7134678882	PRINCETON	NJ		12/11/2015		524,212							2,967	2,967			
PH7134682256	MAPLEWOOD	NJ		11/13/2015		451,470							2,282	2,282			
PH7134714778	TUCSON	AZ		10/16/2015		501,333							3,849	3,849			
PH7134718399	BERWYN	PA		10/16/2015		659,240							3,604	3,604			
PH7134723019	WESTPORT	CT		12/23/2015		836,451							4,639	4,639			
PH7134723191	HOWELL	MI		12/11/2015		461,296							3,197	3,197			
PH7134723431	PARKER	CO		10/29/2015		446,439							2,377	2,377			
PH7134796304	ALEXANDRIA	VA		12/11/2015		585,859							3,042	3,042			
PH7134797963	HIGHLANDS RANCH	CO		10/29/2015		417,734							2,331	2,331			
PH7134800122	WESTFIELD	NJ		12/11/2015		507,735							2,687	2,687			
PH7134840003	TAMPA	FL		10/29/2015		542,769							2,942	2,942			
PH7134840169	ARLINGTON	VA		10/16/2015		678,802							7,868	7,868			
PH7134842876	ARLINGTON	VA		11/13/2015		535,891							3,267	3,267			
PH7134844278	HALF MOON BAY	CA		01/28/2016		476,574							7,206	7,206			
PH7134891295	MCKINNEY	TX		10/16/2015		426,781							3,637	3,637			
PH7134949747	DENVER	CO		12/11/2015		458,529							3,830	3,830			
PH7134951453	WOODCLIFF LAKE	NJ		12/11/2015		605,531							3,134	3,134			
PH7134953244	MALVERN	PA		12/11/2015		510,500							2,737	2,737			
PH7135019193	ARLINGTON	VA		01/15/2016		897,917							4,857	4,857			
PH7135056070	TRAFFORD	PA		04/22/2016		545,601							7,225	7,225			
PH7135074651	HOCKLEY	TX		03/25/2016		434,700							4,002	4,002			
PH7135083538	LAFAYETTE	CO		01/15/2016		415,950							2,585	2,585			
PH7135132293	TUCSON	AZ		01/15/2016		721,248							3,966	3,966			
PH7135211105	PLEASANTON	CA		12/11/2015		723,455							4,020	4,020			
PH7135240666	NAPLES	FL		03/11/2016		464,009							2,460	2,460			
PH7135281728	MOUNT PLEASANT	SC		12/23/2015		453,460							2,423	2,423			
PH7135288749	NEEDHAM	MA		12/23/2015		774,307							4,447	4,447			
PH7135338270	PLANDOME	NY		12/11/2015		949,564							5,051	5,051			
PH7135338999	SCOTTSDALE	AZ		01/15/2016		587,541							3,100	3,100			
PH7135353089	AURORA	CO		03/25/2016		486,982							2,548	2,548			
PH7135362676	FLEMINGTON	NJ		04/08/2016		610,102							3,188	3,188			
PH7135395585	FAIR HAVEN	NJ		04/08/2016		782,533							4,346	4,346			
PH7135399710	SUMMIT	NJ		01/15/2016		685,964							3,730	3,730			
PH7135406804	CARLSBAD	CA		01/15/2016		906,104							4,882	4,882			
PH7135532245	CLAREMONT	CA		02/12/2016		637,562							3,245	3,245			
PH7135549470	GREENWOOD VILLAGE	CO		01/28/2016		719,973							3,727	3,727			
PH7135556475	RIPON	CA		01/28/2016		605,002							5,412	5,412			
PH7135941057	NEEDHAM	MA		02/12/2016		646,152							4,260	4,260			
PH7136100851	CAMBRIA	CA		04/08/2016		630,375							3,143	3,143			
PH7136104622	TUCSON	AZ		02/12/2016		567,522							3,407	3,407			
PH7136358939	BOCA RATON	FL		03/25/2016		548,247							2,756	2,756			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
PH7136393464	ENGLEWOOD	CO		03/25/2016		626,680							3,289	3,289			
PH7136743734	LIVERMORE	CA		04/22/2016		695,832							3,825	3,825			
PH7136885105	MOORESTOWN	NJ		04/08/2016		477,196							2,624	2,624			
0299999. Mortgages with partial repayments						8,210,743,645							64,857,831	64,857,831			
0874400	NEW YORK	NY		04/11/2019									119,730,000	119,730,000			
0399999. Mortgages disposed													119,730,000	119,730,000			
0599999 - Totals						9,015,224,302		(130,677)			(130,677)		951,208,176	953,679,782		1,019	1,019

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 Administrative Symbol/ Market Indicator							
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		01/31/2009			2,026,567			100.000
12496#-10-2	CCM Series 2, LLC	Wilmington	DE	Covariance Capital Management, Inc.	2	06/30/2011			57,363			100.000
000000-00-0	TIAA Diversified Public Investments LLC	Wilmington	DE	TIAA		07/16/2015			47,888			100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									2,131,818			XXX
000000-00-0	APH CUBS CO-INVEST LP	Grand Cayman	CYM	Altas Partners LP		01/02/2019	3		3,740			0.162
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Apis Partners LLP		10/17/2018			4,523,899		27,546,178	18.158
000000-00-0	Aavishkaar Emerging India Fund	Ebene	MUS	Aavishkaar Venture Managment Services Pvt. Ltd.		11/15/2017			360,000		8,763,003	32.680
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Altas Partners LP		04/09/2019	3		9,038,543		30,135,511	2.000
000000-00-0	American Industrial Partners V	Wilmington	DE	American Industrial Partners GP, LLC		12/29/2011			160,938		1,095,958	6.121
000000-00-0	Argand Partners Fund, L.P.	Grand Cayman	CYM	Argand Partners, LLC		12/07/2016	3		432,908		10,711,482	7.989
000000-00-0	Arlington Capital Partners V, L.P.	Wilmington	DE	Arlington Capital Group V, LLC		08/27/2019	3	225,501			39,774,499	2.420
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		01/25/2016	3		1,774,902		10,253,797	3.270
000000-00-0	Audax Private Equity Fund VI-A, L.P.	Wilmington	DE	Audax Management Company, L.L.C.		08/30/2019	3	2,849,429			42,150,571	1.250
000000-00-0	Aurora Capital Partners IV, LP	Wilmington	DE	Aurora Capital Group		11/15/2012	3		27,886		7,036,988	7.949
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Aurora Capital Group		06/10/2016	3		7,541,112		23,082,665	5.050
000000-00-0	AxInfra LP	Wilmington	DE	Axium Infrastructure		12/19/2018			3,533,215		15,854,192	2.344
000000-00-0	BC European Capital IX, L.P.	London	GBR	CIE Management IX Limited		12/23/2011	3		111,475		400,961	0.374
000000-00-0	BEECKEN PETTY OKEEFE FUND V, L.P.	Dover	DE	Beecken Petty O'Keefe & Co LLC		10/31/2018	3		8,082,299		30,717,701	11.630
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.	Wilmington	DE	Bertram Growth Capital III Annex Fund		06/11/2019	3		2,714,612		4,172,267	15.000
000000-00-0	Bain Capital Venture Coinvestment Fund II, L.P.	George Town	CYM	Bain Capital		11/16/2018	1		395,000		1,165,000	0.800
000000-00-0	Bain Capital Venture Fund 2019, L.P.	George Town	CYM	Bain Capital		01/02/2019	1		525,000		3,025,000	0.770
000000-00-0	Berkshire Partners Fund VIII, L.P.	Wilmington	DE	Berkshire Associates LLC		08/25/2011	3		50,643		787,477	0.337
000000-00-0	Berkshire Partners VII	Wilmington	DE	Berkshire Associates LLC		11/15/2006	3		1,055		458,820	1.234
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Bertram Growth Capital III GP, L.P.		11/30/2016	3		3,121,527		1,447,650	8.100
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Blackstone Group		01/14/2003	3		27,906		1,701,366	1.024
000000-00-0	Blackstone Capital Partners V - S	Wilmington	DE	Blackstone Group		09/21/2006	3		5,800		605,694	1.168
000000-00-0	Blackstone Capital Partners V, L.P.	Wilmington	DE	Blackstone Group		02/06/2006	3		156,895		8,764,529	0.803
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Audax Group		08/01/2019	3	1,458,333				0.866
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Blue Road Management, LP		08/15/2014			6,479,885		7,135,161	11.889
000000-00-0	Blue Water Energy Fund I-A, L.P.	St. Peter Port	GGY	Blue Water Energy LLP		10/05/2012			68,700			6.170
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Brentwood Associates		10/07/2014	3		282,479		3,184,841	5.385
000000-00-0	Brentwood Associates Private Equity VI, LP	Wilmington	DE	Brentwood Associates		12/27/2017	3		3,133,934		27,524,954	3.182
000000-00-0	Brookfield Infrastructure Fund IV-B, L.P.	Wilmington	DE	Brookfield Asset Management		09/18/2019		3,666,250			26,333,750	0.150
000000-00-0	Business Agility Co-Invest, LP	Wilmington	DE	Leeds Equity Associates VI, LP		07/19/2019	3	6,015,807				3.455
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	CCMP Capital Advisors, LLC		08/14/2014	3		54,517		5,221,774	1.192
000000-00-0	CIP Capital Fund II, L.P.	Wilmington	DE	CIP Management		08/18/2016	3		4,854,550		5,912,286	11.730
000000-00-0	CIP Revolution Investment, LLC	Wilmington	DE	CIP Revolution Investment, LLC		09/09/2019	3	5,910,548				5.846
000000-00-0	CIRCULARITY GP I LLP	London	GBR	Circularity Capital LLP		10/26/2018			185,701		9,238,968	19.011
000000-00-0	Capital Partners Private Equity Income Fund II Inst., L.P.	Wilmington	DE	Capital Partners		02/03/2014	3		27,898		1,553,926	5.555
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Carousel Capital Management Company, L.P.		12/28/2011	3		76,981		4,950,816	11.299
000000-00-0	Carousel Capital Partners V, L.P.	Charlotte	NC	Carousel Capital Management Company, L.P.		02/15/2017	3		3,393,947		18,143,690	7.500
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Catterton Partners		03/19/2013	3		650,148		10,385,597	2.976
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Clayton, Dubilier & Rice		11/21/2013	3		341,751		1,889,949	0.526
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Cornell Capital LLC		06/12/2018	3		5,200,000		20,000,000	2.000
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Court Square Capital Partners		05/29/2013	3		124,722		2,989,472	2.682
000000-00-0	Creation Investments Andes, LLC	Wilmington	DE	Creation Investments Capital Management, LLC		08/27/2019		5,000,000				11.210
000000-00-0	DC Front Range Holdings I, LP	Wilmington	DE	Digital Bridge		08/05/2019		21,896			99,978,104	1.538
000000-00-0	Elevar Equity IV, L.P.	Georgetown	CYM	Elevar Equity		01/29/2018			1,290,000		8,790,000	15.540
000000-00-0	Emerging Consumer Payments Ltd.	Ebene	MUS	LeapFrog Investments Ltd		04/05/2018			13,621		1,158,380	19.810
000000-00-0	Energy & Minerals Group Fund III, L.P.	Wilmington	DE	Energy & Minerals Group		01/16/2014			142,404		2,310,929	1.400
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	The Energy & Minerals Group		10/29/2015			2,364,560		10,766,466	2.290
000000-00-0	FALFURRIAS CAPITAL PARTNERS IV, LP	Wilmington	DE	Falfurrias Equity Partners IV, LLC		07/23/2019	3	3,400,000	3,400,000		33,200,000	8.000
000000-00-0	FCP-CFS holdings, LLC	Wilmington	DE	FCP-CFS Holdings, LLC		07/25/2019	3	5,000,000				4.753
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Friedman Fleischer & Lowe, LLC		03/27/2015	3		3,750,486		5,432,648	4.350
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		06/13/2016	2		6,058,416		13,006,887	3.970
000000-00-0	Falfurrias Capital Partners II, LP	Wilmington	DE	Falfurrias Capital Partners		12/26/2012	3		220,000		1,130,000	15.835
000000-00-0	Falfurrias Capital Partners III, L.P.	Wilmington	DE	Falfurrias Capital Partners		08/22/2016	3		4,350,000		2,448,453	10.901
000000-00-0	Freedom 3 Investments III, LP	Wilmington	DE	Freedom 3 Capital, LLC		03/21/2018	2		4,200,000		2,545,663	10.482
000000-00-0	Frontier Fund IV, LP	Wilmington	DE	Frontier Capital		03/30/2015	3		127,922		912,936	6.396

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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 Symbol/ Market Indicator							
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	GI Partners Fund IV L.P.	Wilmington	DE	GI Partners		01/24/2014	3		161,620		814,436	1.961
000000-00-0	GI Partners Fund V LP	Wilmington	DE	GI Partners		02/16/2018	3		8,060,223		21,406,914	1.447
000000-00-0	GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 Management Company, LLC		10/31/2018	3		287,165		38,243,343	6.667
000000-00-0	Genstar Capital Partners VII, LP	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015	3		993,415		590,620	1.240
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Group		12/14/2018	3		1,555,299		22,406,313	12.390
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Global Impact Advisor LLC		06/08/2016			345,279		2,105,874	15.625
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Harvest Partners, Inc.		06/28/2018	2		3,718,815		33,461,219	7.630
000000-00-0	Harvest Partners VII, L.P.	Wilmington	DE	Harvest Partners, Inc.		09/28/2016	3		3,960,129		9,604,135	2.217
000000-00-0	ICV Partners IV, LP	Wilmington	DE	ICV Capital Partners, LLC		05/31/2018	3		293,452		26,609,205	5.128
000000-00-0	IFHA-II Cooperatief U.A.	Amsterdam	NLD	African Health Systems Management Company B.V.		06/25/2015			100,000		4,026,519	6.689
000000-00-0	IMG HP SCF Investor, LP	Wilmington	DE	Harvest Partners Structured Capital Fund, L.P.		09/25/2019	3	10,013,109			219,729	0.230
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	IGP Capital Partners		10/21/2011	3		49,952		4,473,147	5.000
000000-00-0	Industrial Growth Partners V, L.P.	Wilmington	DE	IGP Capital Partners		07/01/2016	3		139,628		16,591,799	3.750
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Insignia Capital Group, LLC		06/27/2014	3		4,393,429		7,057,850	11.624
000000-00-0	JLL Partners Fund V, L.P.	Wilmington	DE	JLL Partners Inc.		01/06/2006	3		3,000		667,935	3.000
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Kelso & Company		11/23/2015	3		24,214		9,253,007	1.600
000000-00-0	Kelso Investment Associates X, L.P.	Dover	DE	Kelso & Company		12/13/2018	3		332,055		36,350,622	1.600
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Kohlberg & Company, LLC		03/27/2013	3		528,540		4,542,127	12.950
000000-00-0	Kohlberg Investors VIII, L.P.	Wilmington	DE	Kohlberg & Company, LLC		08/30/2017	3		5,135,271		22,170,606	14.630
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Catterton Partners		02/25/2016	3		429,921		4,016,847	2.439
000000-00-0	L Catterton VIII, L.P.	Wilmington	DE	Catterton Partners		06/13/2017	3		3,765,287		17,503,093	1.818
000000-00-0	LEEDS EQUITY PARTNERS VI, L.P.	Wilmington	DE	Leeds Equity Associates VI, LP		05/30/2018	3		1,483,719		16,723,993	5.377
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	LNK Partners, LP		01/03/2012	3		448,941		155,514	7.728
000000-00-0	LeapFrog Emerging Consumer III, LP	Ebene	MUS	LeapFrog Investments Ltd		12/28/2017			446,375		14,043,860	4.710
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	LeapFrog Investments Ltd		11/19/2013			272,856		1,059,195	5.000
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Lime Rock Partners		10/02/2008			47,747		1,559,267	5.925
000000-00-0	Lime Rock Resources IV	George Town	CYM	Lime Rock Resources		06/13/2016			8,150,667		2,796,922	5.740
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Mandala Agribusiness Fund		11/29/2013			765,179		212,018	25.000
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Madison Dearborn Partners, Inc.		05/27/2008	3		16,366		27,248,966	2.976
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Madison Dearborn Partners, Inc.		12/17/2015	3		2,743,986		13,992,243	0.902
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Main Post Growth		07/30/2015	3		46,425		8,339,864	7.317
000000-00-0	Mandala Agribusiness Fund	Port Louis	MUS	Mandala Agribusiness Fund		09/06/2013			65,253		619,407	38.600
000000-00-0	Mandala FF SPV	Port Louis	MUS	Mandala		12/17/2015			75,000		4,841,083	23.100
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Mandala		12/17/2015			200,000		8,309,844	21.320
000000-00-0	Marlin Equity III, L.P.	Wilmington	DE	Marlin Equity Partners, LLC		07/20/2010			10,308		102,985	0.986
000000-00-0	NP/Clearway Holdings, LP	Wilmington	DE	NexPhase Capital		08/26/2019	3	10,000,000				22.676
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Nautic Partners		10/27/2014	3		3,650,505		5,214,286	12.875
000000-00-0	Nautic Partners VIII, L.P.	Wilmington	DE	Nautic Partners		12/14/2016	3		4,058,091		13,904,971	6.167
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	New Mountain Capital LLC		12/10/2014	3		100,985		4,344,483	0.997
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	New Mountain Capital LLC		11/29/2017	3		2,624,192		19,979,421	0.569
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	NexPhase Capital		09/20/2016	3		3,974,880		5,908,095	20.238
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	MS Capital Partners Adviser Inc.		10/16/2015	3		5,336,785		11,826,379	3.540
000000-00-0	OEP VII ORION CO-INVESTMENT PARTNERS, L.P.	Wilmington	DE	OEP Capital Advisors, LP		03/29/2019	3		10,457			20.000
000000-00-0	Oak Hill Capital Partners IV (Onshore), L.P.	George Town	CYM	OHCP GenPar IV, L.P.		05/12/2017	3		1,752,016		8,769,540	1.881
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	OEP Capital Advisors, L.P.		04/17/2019	3		5,755,675		21,458,867	2.286
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	OrbiMed Advisors		04/08/2015	1		121,618		7,103,384	1.667
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Palladium Equity Partners		09/28/2018	3		351,859		33,264,994	3.346
000000-00-0	PPC Fund II, LP	Wilmington	DE	PPC Partners		04/26/2018	3		6,456,822		26,071,128	3.333
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		10/17/2014	3		149,056		5,134,870	6.616
000000-00-0	PWP Growth Equity Fund II LP	Wilmington	DE	Perella Weinberg Partners Capital Management, LP		02/28/2018	3		2,090,082		19,156,573	4.667
000000-00-0	Pacific Equity Partners Fund V, L.P.	Wilmington	DE	Pacific Equity Partners		02/13/2015	3		600,108		8,276,744	1.783
000000-00-0	Palladium Equity Partners IV, L.P.	Wilmington	DE	Palladium Equity Partners		05/06/2014	3		3,268,457		2,383,759	3.503
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Pamlico Capital Management, LP		10/15/2013	3		623,175		5,734,470	5.385
000000-00-0	ParkerGale Capital LP	Dover	DE	ParkerGale Management, LP		05/27/2016	3		387,500		1,187,499	6.250
000000-00-0	Pegasus Partners V, L.P.	Wilmington	DE	Pegasus Capital Advisors, L.P.		05/10/2012	3		1,348,842			6.413
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Pine Brook Road Partners		11/01/2013			344,155		2,125,089	1.030
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Providence Equity Partners		05/09/2012	3		1,285,646		8,367,295	0.990
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Providence Equity Partners		07/17/2019	3	5,530,065			44,586,572	0.833
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Prudential Investment Management, Inc		04/21/2017	2		2,600,776		15,176,779	2.192

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		3	4		NAIC Designation and Administrative Symbol/ Market Indicator							
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	Quadria Capital Fund II LP	Singapore	SGP	Quadria Capital Investment Management Pte. Ltd		06/27/2019			150,000		29,393,179	50.000
000000-00-0	Resolute Fund II, LP	Wilmington	DE	The Jordan Company		10/15/2007	3		295,875		5,570,438	1.817
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Revelstoke Capital Management		07/23/2018	3		2,461,304		23,871,326	7.965
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Rhone Capital		07/22/2015	3		1,426,812		15,717,179	2.188
000000-00-0	Ridgemont Equity Partners II, LP	Wilmington	DE	Ridgemont Equity Partners		11/30/2015	3		1,090,467		11,638,318	6.118
000000-00-0	Shoreline Greens Investment, LP	Wilmington	DE	Shoreline Equity Partners, LLC		07/26/2019	3	1,800,000	71,220			3.163
000000-00-0	SKYKNIGHT CAPITAL FUND II, L.P.	Wilmington	DE	SkyKnight Capital II GP, LLC		09/12/2018	3		48,757		2,675,439	10.000
000000-00-0	Snow Phipps III, L.P.	Dover	DE	Snow Phipps Group, LLC		08/23/2016	3		410,064		16,381,304	4.380
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Stonepeak Associates II		02/12/2016			627,960		4,843,190	0.710
000000-00-0	Summit Park III, L.P.	Dover	DE	Summit Park, LLC		01/23/2019	3		1,088,022		11,324,554	6.667
000000-00-0	Sverica Capital Partners IV, LP	Wilmington	DE	Sverica Capital Management, LLC		10/13/2015	3		1,576,410		6,015,999	7.036
000000-00-0	Tailwind Capital Partners II, L.P.	Wilmington	DE	Tailwind Capital Partners		05/15/2015	3		15,105		5,400,831	3.158
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Tailwind Capital Partners		09/27/2018	3		2,405,442		32,404,512	3.370
000000-00-0	The Resolute Fund IV, L.P.	Wilmington	DE	Resolute Fund Partners IV, L.P.		12/07/2018	3		3,152,745		30,683,849	1.250
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	TorQuest Partners		08/31/2016	3		394,446		9,347,064	3.240
000000-00-0	Trident VI, L.P.	George Town	CYM	Stone Point Capital LLC		09/12/2014	3		614,525		3,407,200	1.244
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Trinity Hunt Partners		11/05/2012	3		81,476		5,989,086	14.244
000000-00-0	Trinity Hunt Partners V, LP	Wilmington	DE	THPV, LP		01/17/2018	3		182,615		25,351,498	8.571
000000-00-0	Trinity Inclusion Limited	Ebene	MUS	LeapFrog Investments Ltd		03/15/2018			62,606		382,394	25.572
000000-00-0	Tritium I, L.P.	Dover	DE	Tritium I Partners, L.P.		12/19/2014	3		4,386,343		4,150,174	9.251
000000-00-0	True Wind Capital, L.P.	Wilmington	DE	True Wind Capital Management, LLC		03/10/2017	3		328,788		21,327,408	7.407
000000-00-0	Valicor PPC FT Investor LLC	Wilmington	DE	PPC Partners		07/24/2019	3	3,600,000				2.390
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Warburg Pincus LLC		01/19/2016	3		4,680,000		3,841,500	0.312
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	White Deer Energy		03/22/2013			316,342		4,481,758	1.797
000000-00-0	White Deer Energy, L.P.	George Town	CYM	White Deer Energy		10/30/2009			112,926		14,216,843	12.160
000000-00-0	Wind Point Partners IX	Grand Cayman	CYM	Wind Point Investors IX, L.P.		09/09/2019	3	375,000			49,625,000	4.000
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Wind Point Partners		01/03/2017	3		877,478		21,169,317	4.186
1599999. Joint Venture Interests - Common Stock - Unaffiliated								64,865,938	216,180,903		1,607,102,018	XXX
000000-00-0	Infra Alpha, LLC	Wilmington	DE	EMG Investments, LLC		12/21/2010			81,081			100.000
000000-00-0	CCM Series, LLC	Wilmington	DE	Covariance Capital Management, Inc.		06/30/2011			60,689			100.000
000000-00-0	TIAA Stonepeak Fund I, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			761,098		48,753,911	100.000
000000-00-0	TIAA Separately Managed Account Strategies, LLC	Wilmington	DE	Teachers Advisors, Inc.		06/30/2016			20,000,000			100.000
000000-00-0	TIAA Stonepeak Investments II, LLC	Wilmington	DE	Stonepeak Associates, LLC		09/08/2011			67,028			100.000
000000-00-0	TIAA-CREF Individual & Institutional Services, LLC	New York	NY	TIAA		09/04/1990			48,000,000			100.000
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP		11/04/2011			465,829		8,739,464	100.000
000000-00-0	TIAA-CREF Redwood, LLC	Wilmington	DE	TIAA		12/27/2012			5,000,000			100.000
000000-00-0	TIAA Oil & Gas Investments, LLC	Wilmington	DE	ABARTA Oil & Gas / NGP IX Oklahoma Investment Holdings, LLC / Capistrano Wind Partners, LLC / Triangle Petroleum / Great Western Oil and Gas Company / EMG AE Utica Holdings, LLC		07/11/2011			310,082		19,949,379	100.000
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC		03/31/2011			52,556			100.000
000000-00-0	UK PPP Investments LP	London	GBR	TIAA		09/26/2016			10,362		23,515	100.000
000000-00-0	730 Data Centers LLC	Wilmington	DE	TIAA		07/18/2016			7,065,141		9,465,410	100.000
000000-00-0	730 Power Development LLC	Wilmington	DE	CCE Holdings / CVEC LLC		12/24/2014			365,107			100.000
000000-00-0	730 Telecom, LLC	Wilmington	DE	TIAA		10/19/2015			57,904		382,157	100.000
000000-00-0	ActOil Colorado, LLC	Wilmington	DE	Great Western Petroleum, LLC		08/02/2013			251,350		100,849,875	100.000
000000-00-0	TIAA Wind Investments LLC	Wilmington	DE	Capistrano Wind Partners, LLC		01/23/2012			225,527			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									82,773,754		188,163,711	XXX
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Avanath Capital Management		04/17/2017			154,534		5,361,285	38.462
000000-00-0	Hudson Valley Preservation Fund LLC	Wilmington	DE	Hudson Valley Property Group, LLC		03/21/2019			2,862,500		5,140,167	25.000
000000-00-0	Rose Affordable Housing Preservation Fund IV	Dover	DE	Jonathon Rose Companies, LLC		06/24/2016			4,000,000		9,943,941	21.470
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Turner Impact Capital		06/23/2016			278,797		6,306,814	3.185
1799999. Joint Venture Interests - Real Estate - Unaffiliated									7,295,831		26,752,207	XXX
000000-00-0	730 Texas Timberlands II, Ltd.	Austin	TX	TIAA		10/27/2005			260			100.000
000000-00-0	Global Real Estate Debt Partners - Fund II	Luxembourg	LUX	Henderson Property UK AIFM Limited		01/25/2018			15,430,582		60,292,967	18.750
000000-00-0	485 Properties LLC	N/A	DE	TIAA		12/17/1997			22,667			100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbol/ Market Indicator							
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	Broadleaf Timberland Investments, LLC	Wilmington	DE	TIAA		03/07/2013			128,891			100.000
000000-00-0	NRFC Inception IV, LP	Wilmington	DE	Northstar		04/01/2013			47,822			49.000
000000-00-0	T-C US Super Regional Mall Fund LP	Honolulu	HI	T-C US Super Regional Mall Fund GP LLC		07/09/2015			6,835		4,669,539	22.222
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/31/2007			20,886			100.000
000000-00-0	THRE US Strategic Industrial Fund	Various		TH Real Estate U.S. Strategic Industrial Fund I GP, LLC		12/08/2017			2,267		39,286,382	15.645
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	TIAA		06/28/2011			50,000,065			100.000
000000-00-0	U.S. Cities Retail Fund LP	Various		U.S. Cities Retail Fund GP LLC		06/28/2018			24,480		12,155,759	100.000
000000-00-0	NGFF Holdco LLC	Wilmington	DE	Westchester Group Investment Management, Inc.		07/01/2019		217,600,000				100.000
000000-00-0	TIAA Super Regional Mall Member Sub LLC	N/A	DE	TIAA		08/24/2011			9,459			100.000
000000-00-0	Mansilla Participacoes LTDA	Sao Paulo	BRA	TIAA		09/03/2008			17,019			100.000
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA		01/18/2007			107,745			100.000
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Teays River Management, LLC / Materra LLC / AGR Partners		04/30/2009			2,200,931		47,550	100.000
000000-00-0	T-C JK I LLC	N/A	DE	TIAA		01/13/2014			93,060			100.000
000000-00-0	TIAA Global Ag Holdco, LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		06/03/2011			6,584,776		95,870,080	100.000
000000-00-0	T-C JK II LLC	N/A	DE	TIAA		01/13/2014			89,411			100.000
000000-00-0	TEFF Holdco LLC	Wilmington	DE	TIAA-CREF Alternative Advisors, LLC		07/29/2016			9,811,663		34,830,807	100.000
000000-00-0	T-C Australia RE Holdings I, LLC	N/A	DE	TIAA		04/29/2016		7,169,881	900,086		41,179,440	100.000
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	TIAA		12/17/2013			65		98,850,000	100.000
000000-00-0	T-C Mt. Ommaney Centre Holding Company LLC	N/A	DE	TIAA		09/26/2014			7,807			100.000
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	TIAA		11/19/1998			318			100.000
000000-00-0	T-C Europe LP	N/A	DE	TIAA		11/18/2014			30,219			100.000
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	TIAA		11/15/1999			452			100.000
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA		03/19/2015			2,447		1,434,129	100.000
000000-00-0	Renewable Timber Europe, LLC	Wilmington	DE	TIAA		09/27/2011			65			100.000
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA		06/17/2016			5,054			100.000
000000-00-0	Renewable Timber Resources LLC	Wilmington	DE	TIAA		05/26/2011			1,150,065			100.000
000000-00-0	T-C Waterford Blue Lagoon GP LLC	N/A	DE	TIAA		10/08/2015			1,901			100.000
000000-00-0	Lewis & Clark Timberlands, LP	Wilmington	DE	L&C Special Member Holdco, LLC		07/01/2015			8,833			57.430
000000-00-0	T-C Waterford Blue Lagoon LLC	N/A	DE	TIAA		10/08/2015			95,042			100.000
000000-00-0	TGA Montrose Residences Member LLC	N/A	DE	TIAA		08/03/2016			13,114,624			100.000
000000-00-0	TGA Japan Holdings, LLC	N/A	DE	TIAA		08/10/2016			1,339			100.000
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA		01/01/2013			1,143,474			100.000
000000-00-0	T-C 400 Montgomery LLC	N/A	DE	TIAA		08/03/2016			62,445			100.000
000000-00-0	TGA Montague Investor Member LLC	N/A	DE	TIAA		10/21/2016			271,996			100.000
000000-00-0	T-C Permian Investor LLC	N/A	DE	TIAA		03/29/2017			1,850		9,122,487	100.000
000000-00-0	TGA FC Investor Member LLC	N/A	DE	TIAA		10/12/2016			2,570,814			100.000
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA		07/20/2017			127,133,492		2,412,272	100.000
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA		10/08/2014			293,420			100.000
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA		06/04/2018			67,774			100.000
000000-00-0	TGA SP-MPC Housing Investor Member LLC	N/A	DE	TIAA		09/26/2018		32,154,108	125,514		22,474,142	100.000
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA		09/14/2018			246,346			100.000
000000-00-0	TGA European RE Holdings I LLC	N/A	DE	TIAA		12/11/2018			2,949,313		8,296,586	100.000
000000-00-0	T-C GA Real Estate Holdings LLC	N/A	DE	TIAA		07/27/2011			6,803,574			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated								256,923,989	241,587,148		430,922,140	XXX
000000-00-0	Impact Community Capital LLC	Wilmington	DE	Impact Community Capital		03/19/1998			45,954		1,432,311	15.520
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	PCCP		06/30/2015			1,979,871		15,927,978	20.000
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated									2,025,825		17,360,289	XXX
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Teachers Advisors, Inc.		11/17/2016			429,921			100.000
000000-00-0	U.S. Core-Plus Real Estate Debt Fund LP	Various		CRED GP LLC		06/01/2018			48,020,000		115,137,000	41.677
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									48,449,921		115,137,000	XXX
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Bison Capital Asset Management, LLC		04/25/2012	2		66,707		3,180,727	13.720
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Blue Point Capital Partners, LLC		01/17/2014	3		432,939		4,756,173	13.919
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Cyprium Investment Partners, LLC		12/30/2013	2		2,947,763		3,295,590	8.000
000000-00-0	Cyprium Investors V, LP	Wilmington	DE	Cyprium Investment Partners, LLC		08/15/2019	2	4,262,785			35,737,215	7.273
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Falcon Investment Advisors, LLC		12/17/2012	2		142,481		6,456,952	4.397
000000-00-0	Mercato Partners Growth III, L.P.	Wilmington	DE	Mercato Partners Growth III GP, LLC		11/24/2015	3		1,000,000		7,527,180	10.163
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	OrbiMed Advisors		08/30/2011	1		55,189			2.493
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Summit Partners		11/04/2014	2		2,024,320		4,789,545	4.912

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 Administrative Symbol/ Market Indicator							
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
2199999. Joint Venture Interests - Other - Unaffiliated								4,262,785	6,669,399		65,743,382	XXX
000000-00-0	TIAA-CREF Asset Management Distressed Opportunities Fund, LP	Wilmington	DE	TCAM DOF GP, LLC		01/28/2009					8,582,256	50.000
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Nuveen Asset Management, LLC		05/06/2019			100,005			100.000
87216*-10-7	TIAA CMBS I, LLC	Wilmington	DE	TIAA		06/30/2001			2,550			100.000
000000-00-0	TGAM Agribusiness Fund LP	Wilmington	DE	TGAM Agribusiness Fund GP, LLC		03/31/2016			47,209,411		37,580,739	97.415
000000-00-0	Nuveen Agribusiness Fund III, LP	Wilmington	DE	Nuveen Agribusiness Fund III GP LLC		03/28/2019					75,000,000	100.000
2299999. Joint Venture Interests - Other - Affiliated									47,311,966		121,162,995	XXX
000000-00-0	TIAA Charitable, Inc	Wilmington	DE	TIAA		10/30/2014			1,500,000		5,000,000	0.000
2799999. Non-collateral Loans - Unaffiliated									1,500,000		5,000,000	XXX
4499999. Total - Unaffiliated								69,128,723	233,671,958		1,721,957,896	XXX
4599999. Total - Affiliated								256,923,989	422,254,607		855,385,846	XXX
4699999 - Totals								326,052,712	655,926,565		2,577,343,742	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
12496#-10-2	CCM Series 2, LLC	Wilmington	DE	Fund Distribution	06/30/2011	08/19/2019	60,689							60,689	60,689				
1499999. Joint Venture Interests - Fixed Income - Affiliated							60,689							60,689	60,689				
000000-00-0	3I OSPREY L.P. (ANGLIAN WATER)	London	GBR	Liquidation	11/10/2008	07/22/2019													58,177
000000-00-0	APIS GROWTH FUND II L.P.	London	GBR	Fund Distribution	10/17/2018	08/29/2019	3,052,452							3,052,452	3,052,452				
000000-00-0	Aavishkaar India II Company Ltd.	Port Louis	MUS	Fund Distribution	07/26/2013	09/23/2019	960,000							960,000	960,000				
000000-00-0	Accion Frontier Inclusion Fund, L.P.	George Town	CYM	Fund Distribution	11/16/2015	08/14/2019	255,526							255,526	255,526				
000000-00-0	Advent International GPE VI, LP	George Town	CYM	Fund Distribution	07/07/2008	08/02/2019	2,037,255							2,037,255	2,037,255				
000000-00-0	Advent International GPE VII-B, L.P.	Wilmington	DE	Fund Distribution	08/27/2012	08/14/2019	1,251,080							1,251,080	1,251,080				
000000-00-0	Altas MED LP	Wilmington	DE	Fund Distribution	10/16/2015	09/05/2019	17,731,801							17,731,801	17,731,801				
000000-00-0	Altas Partners Holdings II LP.	Grand Cayman	CYM	Fund Distribution	04/09/2019	08/22/2019	751,863							751,863	751,863				
000000-00-0	Altas Partners Holdings, LP	Grand Cayman	CYM	Fund Distribution	12/01/2015	09/04/2019	3,759,002							3,759,002	3,759,002				
000000-00-0	American Industrial Partners V	Wilmington	DE	Fund Distribution	12/29/2011	08/14/2019	2,973,140							2,973,140	2,973,140				
000000-00-0	Apax Europe VII, L.P.	London	GBR	Fund Distribution	06/25/2007	09/24/2019	445,797						121,801	567,598	445,797	(121,801)		(121,801)	
000000-00-0	Audax Private Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	01/18/2013	08/14/2019	439,750							439,750	439,750				
000000-00-0	Audax Private Equity Fund V, L.P.	Wilmington	DE	Fund Distribution	01/25/2016	08/14/2019	476,063							476,063	476,063				
000000-00-0	Aurora Equity Partners V L.P.	Dover	DE	Fund Distribution	06/10/2016	08/22/2019	2,235,921							2,235,921	2,235,921				
000000-00-0	AxInfra LP	Wilmington	DE	Fund Distribution	12/19/2018	09/19/2019	57,764							57,764	57,764				
000000-00-0	BC European Capital IX, L.P.	London	GBR	Fund Distribution	12/23/2011	09/30/2019	656,903						45,785	702,688	656,903	(45,785)		(45,785)	
000000-00-0	BDCM Opportunity Fund II, LP	Wilmington	DE	Fund Distribution	03/31/2006	09/25/2019	1,149,625							1,149,625	1,149,625				
000000-00-0	BDCM Opportunity Fund III, L.P.	Wilmington	DE	Fund Distribution	06/21/2011	09/05/2019	1,907							1,907	1,907				
000000-00-0	BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P.	Wilmington	DE	Fund Distribution	06/11/2019	07/17/2019	194,974							194,974	194,974				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Berkshire Partners VII	Wilmington	DE	Fund Distribution	11/15/2006	09/06/2019	612,867							612,867	612,867				
000000-00-0	Bertram Growth Capital III, LP	Wilmington	DE	Fund Distribution	11/30/2016	09/30/2019	1,687,735							1,687,735	1,687,735				
000000-00-0	Bison Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	09/18/2017	07/09/2019	88,910							88,910	88,910				
000000-00-0	Blackstone Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	01/14/2003	07/25/2019	658,738							658,738	658,738				
000000-00-0	Blades Acquisition Holdings, LP	Wilmington	DE	Secondary Sale	08/01/2019	08/28/2019									583,333				
000000-00-0	Blue Road Capital, L.P.	Wilmington	DE	Fund Distribution	08/15/2014	08/14/2019	1,697,142							1,697,142	1,697,142				
000000-00-0	Blue Water Energy Fund I-A, L.P.	St. Peter Port	GGY	Liquidation	10/05/2012	08/07/2019	20,110,142	(2,013,010)				(2,013,010)		18,097,132			(68,700)	(68,700)	
000000-00-0	Brentwood Associates Private Equity V, L.P.	Wilmington	DE	Fund Distribution	10/07/2014	08/20/2019	259,598							259,598	259,598				
000000-00-0	CCMP Capital Investors III, LP	Wilmington	DE	Fund Distribution	08/14/2014	08/06/2019	3,892,575							3,892,575	3,892,575				
000000-00-0	CVC European Equity Partners V, LP	George Town	CYM	Fund Distribution	07/21/2008	09/12/2019	863,989						157,561	1,021,551	863,989		(157,561)	(157,561)	
000000-00-0	Carousel Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/28/2011	09/24/2019	2,152,285							2,152,285	2,152,285				
000000-00-0	Catterton Partners VII, LP	Wilmington	DE	Fund Distribution	03/19/2013	08/20/2019	(3,338,513)							(3,338,513)	(3,338,513)				
000000-00-0	CenterOak Equity Fund I, L.P.	Dover	DE	Fund Distribution	12/29/2015	08/19/2019	4,400,881							4,400,881	4,400,881				
000000-00-0	Cerberus Institutional Partners Int'l, Series I	Wilmington	DE	Fund Distribution	06/17/2009	07/19/2019	177,621							177,621	177,621				
000000-00-0	Cerberus Institutional Partners L.P. Series III	Wilmington	DE	Fund Distribution	12/16/2003	08/07/2019	205,147							205,147	205,147				
000000-00-0	Clayton, Dubilier & Rice Fund IX, LP	George Town	CYM	Fund Distribution	11/21/2013	08/22/2019	2,204,478							2,204,478	2,204,478				
000000-00-0	Cornell Capital Partners LP	George Town	CYM	Fund Distribution	06/12/2018	09/20/2019	1,174,237							1,174,237	1,174,237				
000000-00-0	Court Square Capital Partners III, LP	Wilmington	DE	Fund Distribution	05/29/2013	08/26/2019	1,579,592							1,579,592	1,579,592				
000000-00-0	Energy & Minerals Group Fund II, L.P.	Wilmington	DE	Fund Distribution	06/29/2011	09/20/2019	1,029,522							1,029,522	1,029,522				
000000-00-0	Energy & Minerals Group Fund IV, L.P.	Wilmington	DE	Fund Distribution	10/29/2015	09/20/2019	1,039,386							1,039,386	1,039,386				
000000-00-0	FFL Capital Partners IV, LP	Grand Cayman	CYM	Fund Distribution	03/27/2015	08/23/2019	1,105,762							1,105,762	1,105,762				
000000-00-0	Falcon Strategic Partners V, L.P.	Wilmington	DE	Fund Distribution	06/13/2016	09/27/2019	753,456							753,456	753,456				
000000-00-0	Fengate Core Infrastructure Fund III (U.S.) L.P.	Oakville	CAN	Fund Distribution	06/05/2019	09/30/2019	29,880							29,880	29,880				
000000-00-0	GI Partners Fund V LP	Wilmington	DE	Fund Distribution	02/16/2018	09/11/2019	293,515							293,515	293,515				
000000-00-0	Goldner Hawn Fund VII, LP	Wilmington	DE	Fund Distribution	04/29/2019	09/30/2019	1,092,703							1,092,703	1,092,703				
000000-00-0	Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Fund Distribution	12/14/2018	08/02/2019	619,198							619,198	619,198				
000000-00-0	Gridiron Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	07/25/2011	08/14/2019	(582,554)							(582,554)	(582,554)				
000000-00-0	Growth Catalyst Partners LLC	Port Louis	MUS	Fund Distribution	06/08/2016	07/03/2019	3,514							3,514	3,514				
000000-00-0	Gryphon Mezzanine Partners II, L.P.	Wilmington	DE	Fund Distribution	03/13/2019	09/27/2019	3,274,791							3,274,791	3,274,791				
000000-00-0	Gryphon Partners IV, L.P.	Wilmington	DE	Fund Distribution	11/25/2015	07/24/2019	846,030							846,030	846,030				
000000-00-0	H.I.G. Bayside Opportunity Fund, L.P.	Wilmington	DE	Fund Distribution	07/12/2004	08/16/2019	446,655							446,655	446,655				
000000-00-0	H.I.G. Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	08/25/1998	07/17/2019	222,312							222,312	222,312				
000000-00-0	Harvest Partners Structured Capital Fund I	Wilmington	DE	Fund Distribution	04/15/2015	08/14/2019	(2,526,596)							(2,526,596)	(2,526,596)				
000000-00-0	Harvest Partners Structured Capital Fund II, L.P.	Wilmington	DE	Fund Distribution	06/28/2018	08/22/2019	63,987							63,987	63,987				
000000-00-0	ICV Partners IV, LP	Wilmington	DE	Fund Distribution	05/31/2018	07/08/2019	19,291							19,291	19,291				
000000-00-0	Industrial Growth Partners IV, L.P.	Wilmington	DE	Fund Distribution	10/21/2011	09/24/2019	4,975,571							4,975,571	4,975,571				
000000-00-0	Insight Venture Partners V, LP	Wilmington	DE	Fund Distribution	05/19/2005	09/20/2019	1,148,515							1,148,515	1,148,515				
000000-00-0	Insignia Capital Partners, LP	Wilmington	DE	Fund Distribution	06/27/2014	07/01/2019	7,336							7,336	7,336				
000000-00-0	Kelso Investment Associates IX, L.P.	Dover	DE	Fund Distribution	11/23/2015	09/30/2019	4,886,063							4,886,063	4,886,063				
000000-00-0	Kohlberg Investors VII, LP	George Town	CYM	Fund Distribution	03/27/2013	08/21/2019	3,854,154							3,854,154	3,854,154				
000000-00-0	L Catterton Growth Partners III	Wilmington	DE	Fund Distribution	02/25/2016	09/19/2019	1,088,360							1,088,360	1,088,360				
000000-00-0	LNK Partners II, L.P.	Wilmington	DE	Fund Distribution	01/03/2012	07/18/2019	14,568,672							14,568,672	14,568,672				
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS	Fund Distribution	11/19/2013	09/18/2019	5,486							5,486	5,486				
000000-00-0	Lime Rock Partners V, L.P.	George Town	CYM	Fund Distribution	10/02/2008	07/15/2019	703,228							703,228	703,228				
000000-00-0	Lime Rock Resources IV	George Town	CYM	Fund Distribution	06/13/2016	09/26/2019	165,892							165,892	165,892				
000000-00-0	Littlejohn Fund III, L.P.	Wilmington	DE	Fund Distribution	01/27/2005	08/09/2019	246,391							246,391	246,391				
000000-00-0	MANDALA AG SPV	Port Louis	MUS	Fund Distribution	11/29/2013	08/06/2019	1,637,753							1,637,753	1,637,753				
000000-00-0	MIDDLEGROUND PARTNERS I, L.P.	Wilmington	DE	Fund Distribution	03/22/2019	08/14/2019	690,957							690,957	690,957				
000000-00-0	Madison Dearborn Capital Partners VI, LP	Wilmington	DE	Fund Distribution	05/27/2008	09/13/2019	742,444							742,444	742,444				
000000-00-0	Madison Dearborn Capital Partners VII, L.P.	Wilmington	DE	Fund Distribution	12/17/2015	08/16/2019	1,378,701							1,378,701	1,378,701				
000000-00-0	Main Post Growth Fund I, LP	Wilmington	DE	Fund Distribution	07/30/2015	08/21/2019	46,425							46,425	46,425				

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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	Mandala Agribusiness Fund	Port Louis	MUS	Fund Distribution	09/06/2013	08/06/2019	2,719,616							2,719,616	2,719,616				
000000-00-0	Mandala FF SPV	Port Louis	MUS	Fund Distribution	12/17/2015	08/06/2019	36,550							36,550	36,550				
000000-00-0	Mandala Food Fund II	Port Louis	MUS	Fund Distribution	12/17/2015	09/24/2019	144,229							144,229	144,229				
000000-00-0	Mesa Acquisition Corp, LLC	Wilmington	DE	Fund Distribution	03/22/2019	09/20/2019	23,417							23,417	23,417				
000000-00-0	Midocean Prepaid Holdings, L.P.	Wilmington	DE	Fund Distribution	04/27/2018	08/14/2019	(1,884,254)							(1,884,254)	(1,884,254)				
000000-00-0	Mountaingate Capital Fund I, LP	Wilmington	DE	Fund Distribution	07/26/2017	08/20/2019	2,728,481							2,728,481	2,728,481				
000000-00-0	NSA International, LLC	Wilmington	DE	Fund Distribution	11/20/2018	07/31/2019	241,162							241,162	241,162				
000000-00-0	Nautic Partners VII, L.P.	Wilmington	DE	Fund Distribution	10/27/2014	07/25/2019	341,428							341,428	341,428				
000000-00-0	New Mountain Partners IV, LP	Wilmington	DE	Fund Distribution	12/10/2014	09/27/2019	4,259,964							4,259,964	4,259,964				
000000-00-0	New Mountain Partners V, LP	Wilmington	DE	Fund Distribution	11/29/2017	07/11/2019	34,931							34,931	34,931				
000000-00-0	NexPhase Capital Fund III, LP	Wilmington	DE	Fund Distribution	09/20/2016	09/19/2019	2,655,686							2,655,686	2,655,686				
000000-00-0	North Haven CA TopCo, LLC	Wilmington	DE	Fund Distribution	10/07/2015	09/23/2019	223,441							223,441	223,441				
000000-00-0	North Haven Capital Partners VI LP	Wilmington	DE	Fund Distribution	10/16/2015	09/30/2019	550,665							550,665	550,665				
000000-00-0	Oaktree European Principal Fund III, L.P.	George Town	CYM	Fund Distribution	11/09/2011	09/06/2019	1,005,316							1,005,316	1,005,316				
000000-00-0	One Equity Partners VII, L.P.	Grand Cayman	CYM	Fund Distribution	04/17/2019	09/12/2019	2,242,969							2,242,969	2,242,969				
000000-00-0	OrbiMed Royalty Opportunities II	Wilmington	DE	Fund Distribution	04/08/2015	09/16/2019	(148,616)							(148,616)	(148,616)				
000000-00-0	PALLADIUM EQUITY PARTNERS V, L.P.	Wilmington	DE	Fund Distribution	09/28/2018	09/27/2019	242,980							242,980	242,980				
000000-00-0	PWP Growth Equity Fund I, LP	Wilmington	DE	Fund Distribution	10/17/2014	08/08/2019	24,405							24,405	24,405				
000000-00-0	Pamlico Capital III, L.P.	Wilmington	DE	Fund Distribution	10/15/2013	09/10/2019	5,324,395							5,324,395	5,324,395				
000000-00-0	Pine Brook Capital Partners II, L.P.	Wilmington	DE	Fund Distribution	11/01/2013	09/30/2019	245,364							245,364	245,364				
000000-00-0	Pine Brook Capital Partners, L.P.	Wilmington	DE	Fund Distribution	10/08/2008	09/27/2019	1,244,285							1,244,285	1,244,285				
000000-00-0	Platinum Equity Capital Partners II, LP	Wilmington	DE	Fund Distribution	10/18/2007	08/29/2019	(404,723)							(404,723)	(404,723)				
000000-00-0	Providence Equity Partners VII, L.P.	George Town	CYM	Fund Distribution	05/09/2012	09/27/2019	2,154,795							2,154,795	2,154,795				
000000-00-0	Providence Equity Partners VIII LP	Grand Cayman	CYM	Fund Distribution	07/17/2019	07/17/2019	116,637							116,637	116,637				
000000-00-0	Prudential Capital Partners V, L.P.	Wilmington	DE	Fund Distribution	04/21/2017	08/15/2019	22,518							22,518	22,518				
000000-00-0	Resolute Fund II, LP	Wilmington	DE	Fund Distribution	10/15/2007	08/09/2019	1,797,424							1,797,424	1,797,424				
000000-00-0	Resolute Fund III, LP	Wilmington	DE	Fund Distribution	06/11/2014	08/08/2019	163,452							163,452	163,452				
000000-00-0	Revelstoke Capital Partners Fund II, L.P.	Wilmington	DE	Fund Distribution	07/23/2018	09/18/2019	1,960,250							1,960,250	1,960,250				
000000-00-0	Rhone Partners V, L.P.	George Town	CYM	Fund Distribution	07/22/2015	07/05/2019	466,249							466,249	466,249				
000000-00-0	Riverside Capital Appreciation Fund VI, LP	Wilmington	DE	Fund Distribution	12/06/2013	09/05/2019	4,719,934							4,719,934	4,719,934				
000000-00-0	SW Ingredients Blocker, LLC	Wilimington	DE	Fund Distribution	07/02/2018	09/24/2019	162,582							162,582	162,582				
000000-00-0	Stonepeak Infrastructure Fund II, L.P.	Wilmington	DE	Fund Distribution	02/12/2016	09/16/2019	1,209,023							1,209,023	1,209,023				
000000-00-0	Tailwind Capital Partners III, L.P.	Wilmington	DE	Fund Distribution	09/27/2018	09/10/2019	2,314,409							2,314,409	2,314,409				
000000-00-0	TorQuest Partners Fund IV, LP	Toronto	CAN	Fund Distribution	08/31/2016	07/08/2019	31,127						118	31,245	31,127	(118)		(118)	
000000-00-0	Trident VI, L.P.	George Town	CYM	Fund Distribution	09/12/2014	07/19/2019	945,113							945,113	945,113				
000000-00-0	Trilantic Capital Partners V	Wilmington	DE	Fund Distribution	05/01/2013	07/16/2019	4,103,746							4,103,746	4,103,746				
000000-00-0	Trinity Hunt Partners IV	Wilmington	DE	Fund Distribution	11/05/2012	08/14/2019	772,261							772,261	772,261				
000000-00-0	Tritium I, L.P.	Dover	DE	Fund Distribution	12/19/2014	07/29/2019	111,720							111,720	111,720				
000000-00-0	VES Holding Company, LLC (Equity)	Wilmington	DE	Fund Distribution	06/01/2017	07/31/2019	2,500,000							2,500,000	2,500,000				
000000-00-0	Vector Capital IV, LP	Wilmington	DE	Fund Distribution	07/26/2007	08/14/2019	3,068,912							3,068,912	3,068,912				
000000-00-0	Warburg Pincus Private Equity XI, L.P.	Wilmington	DE	Fund Distribution	05/24/2012	09/23/2019	1,282,500							1,282,500	1,282,500				
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Fund Distribution	01/19/2016	09/30/2019	1,173,900							1,173,900	1,173,900				
000000-00-0	Welsh, Carson, Anderson, and Stowe XII, L.P.	Wilmington	DE	Fund Distribution	08/26/2015	08/21/2019	1,227,238							1,227,238	1,227,238				
000000-00-0	White Deer Energy II, L.P.	George Town	CYM	Fund Distribution	03/22/2013	08/19/2019	268,184							268,184	268,184				
000000-00-0	White Deer Energy, L.P.	George Town	CYM	Fund Distribution	10/30/2009	08/22/2019	306,076							306,076	306,076				
000000-00-0	Wind Point Partners VIII	Wilmington	DE	Fund Distribution	01/03/2017	08/12/2019	10,172,226							10,172,226	10,172,226				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							183,637,014	(2,013,010)				(2,013,010)	325,265	181,949,270	164,110,205	(325,265)	(68,700)	(393,965)	58,177
000000-00-0	TIAA Infrastructure Investments, LLC	Wilmington	DE	Fund Distribution	11/04/2011	09/04/2019	1,002,665							1,002,665	1,002,665				
000000-00-0	CCM Series, LLC	Wilmington	DE	Fund Distribution	06/30/2011	09/17/2019	57,363							57,363	57,363				
000000-00-0	TIAA SynGas, LLC	Wilmington	DE	Fund Distribution	03/31/2011	07/22/2019	350,926							350,926	350,926				
000000-00-0	DWM Inclusive Finance Equity Fund II	Luxembourg	LUX	Fund Distribution	01/10/2014	08/01/2019	25,241							25,241	25,241				
000000-00-0	730 Power Development LLC	Wilmington	DE	Fund Distribution	12/24/2014	07/02/2019	800,000							800,000	800,000				
000000-00-0	TIAA Separately Managed Account Strategies, LLC	Wilmington	DE	Fund Distribution	06/30/2016	09/10/2019	9,762,340							9,762,340	9,762,340				
000000-00-0	WINSLOW GROWTH CAPITAL FUND I, L.P.	Dover	DE	Fund Distribution	01/04/2016	08/01/2019	405,397							405,397	405,397				

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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
1699999. Joint Venture Interests - Common Stock - Affiliated							12,403,932							12,403,932	12,403,932				
000000-00-0	Avanath Affordable Housing II, LLC	Wilmington	DE	Fund Distribution	06/21/2013	09/30/2019	2,209,332							2,209,332	2,209,332				
000000-00-0	Avanath Affordable Housing III, LLC	Wilmington	DE	Fund Distribution	04/17/2017	09/30/2019	541,747							541,747	541,747				
000000-00-0	Campbell Opp Timber Fund-A, L.P. (Temple Inland)	Wilmington	DE	Liquidation	02/29/2008	07/22/2019	7,289,196							7,289,196	1,835,873		(5,453,323)	(5,453,323)	
000000-00-0	Community Reinvestments Partners II, LP	Wilmington	DE	Fund Distribution	09/19/2007	08/28/2019	835,542							835,542	835,542				
000000-00-0	Enterprise Homes Preservation Fund, LLC	Baltimore	MD	Fund Distribution	07/28/2017	09/11/2019	184,540							184,540	184,540				
000000-00-0	Enterprise Multifamily Opportunity Fund I, LLC	Columbia	MD	Fund Distribution	06/30/2014	08/01/2019	371,529							371,529	371,529				
000000-00-0	Enterprise Multifamily Opportunity Fund II, LLC	Columbia	MD	Fund Distribution	12/22/2017	08/01/2019	159,721							159,721	159,721				
000000-00-0	FIA Timber Growth Fund	Wilmington	DE	Fund Distribution	03/09/2009	09/18/2019	350,117							350,117	350,117				
000000-00-0	GTI8 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	08/21/2007	09/05/2019	23,487							23,487	23,487				
000000-00-0	GTI9 Institutional Investors Co. Limited	George Town	CYM	Fund Distribution	09/30/2010	07/26/2019	37,163							37,163	37,163				
000000-00-0	Gerding Edlen Green Cities Fund, L.P.	Wilmington	DE	Fund Distribution	11/23/2010	09/17/2019	1,329,541							1,329,541	1,329,541				
000000-00-0	Hines India Fund	Wilmington	DE	Fund Distribution	05/02/2008	09/27/2019	81,250							81,250	81,250				
000000-00-0	NRFC Inception II, LP	Wilmington	DE	Fund Distribution	02/15/2013	08/15/2019	4,705,525							4,705,525	4,705,525				
000000-00-0	NRFC Inception IIA, LP	Wilmington	DE	Fund Distribution	07/13/2015	08/15/2019	281,247							281,247	281,247				
000000-00-0	NRFC Inception, LP	Wilmington	DE	Fund Distribution	02/15/2013	08/15/2019	560,235							560,235	560,235				
000000-00-0	Turner-Agassi Charter School Facilities Fund II	Wilmington	DE	Fund Distribution	06/23/2016	09/27/2019	41,566							41,566	41,566				
000000-00-0	Urban Strategy America Fund, L.P.	Wilmington	DE	Fund Distribution	03/30/2007	08/15/2019	45,996							45,996	45,996				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							19,047,734							19,047,734	13,594,411		(5,453,323)	(5,453,323)	
000000-00-0	Ceres Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	07/31/2007	06/06/2019	96,580,481							96,580,481	96,580,481				
000000-00-0	NRFC Inception V, LP	Wilmington	DE	Fund Distribution	05/01/2013	09/20/2019	168,793							168,793	168,793				
000000-00-0	Dionysus Properties, LLC	Wilmington	DE	Fund Distribution	06/28/2011	03/27/2019	79,147,442							79,147,442	79,147,442				
000000-00-0	TIAA Union Place Phase I LLC	N/A	DE	TIAA	01/18/2007	09/30/2019	150,533							150,533	150,533				
000000-00-0	Occator Agricultural Properties, LLC	Wilmington	DE	Fund Distribution	04/30/2009	09/26/2019	347,495							347,495	347,495				
000000-00-0	T-C JK I LLC	N/A	DE	TIAA	01/13/2014	09/30/2019	(170,774)							(170,774)	(170,774)				
000000-00-0	TIAA GTR HoldCo LLC	Wilmington	DE	Fund Distribution	12/17/2013	07/24/2019	1,000,000							1,000,000	1,000,000				
000000-00-0	T-C JK II LLC	N/A	DE	TIAA	01/13/2014	09/30/2019	(164,077)							(164,077)	(164,077)				
000000-00-0	TIAA Timberlands I, LLC	Wilmington	DE	Fund Distribution	11/19/1998	09/27/2019	3,200,000							3,200,000	3,200,000				
000000-00-0	T-C 699 Bourke Street LLC	N/A	DE	TIAA	02/20/2014	09/30/2019	(486,652)							(486,652)	(486,652)				
000000-00-0	TIAA Timberlands II, LLC	Wilmington	DE	Fund Distribution	11/15/1999	09/27/2019	333,871							333,871	333,871				
000000-00-0	T-C Europe LP	N/A	DE	TIAA	11/18/2014	09/30/2019	7,478,681							7,478,681	7,478,681				
000000-00-0	T-C Lux Fund Holdings LLC	N/A	DE	TIAA	03/19/2015	09/30/2019	24,244,592							24,244,592	24,244,592				
000000-00-0	T-C UK RE Holdings I LLC	N/A	DE	TIAA	06/17/2016	09/30/2019	(486,839)							(486,839)	(486,839)				
000000-00-0	TIAA Realty LLC	N/A	DE	TIAA	01/01/2013	09/30/2019	654,822							654,822	654,822				
000000-00-0	T-C 400 Montgomery LLC	N/A	DE	TIAA	08/03/2016	09/30/2019	60,738,176							60,738,176	60,738,176				
000000-00-0	TGA APAC Fund Holdings LLC	N/A	DE	TIAA	07/20/2017	09/30/2019	403,995							403,995	403,995				
000000-00-0	CASA Student Housing Fund Holdings LLC	N/A	DE	TIAA	10/08/2014	09/30/2019	4,118,239							4,118,239	4,118,239				
000000-00-0	TGA Connection at Athens Investor Member LLC	N/A	DE	TIAA	06/04/2018	09/30/2019	651,335							651,335	651,335				
000000-00-0	TGA MS Self Storage Investor Member LLC	N/A	DE	TIAA	09/14/2018	09/30/2019	1,260,000							1,260,000	1,260,000				
1899999. Joint Venture Interests - Real Estate - Affiliated							279,170,113							279,170,113	279,170,113				
000000-00-0	PCCP Credit IX, LP	Dover	DE	Fund Distribution	07/17/2017	09/23/2019	1,046,470							1,046,470	1,046,470				
000000-00-0	PCCP Credit VI, LP	Wilmington	DE	Fund Distribution	06/30/2015	09/20/2019	11,647,941							11,647,941	11,647,941				
000000-00-0	RICHMAC Mortgage Assets Company I, LLC	Wilmington	DE	Fund Distribution	11/26/2008	09/17/2019	79,851							79,851	79,851				
000000-00-0	RICHMAC Mortgage Assets Company II, LLC - Series A	Dover	DE	Fund Distribution	08/27/2012	09/17/2019	70,085							70,085	70,085				
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated							12,844,347							12,844,347	12,844,347				
000000-00-0	Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF	Luxembourg	LUX	Fund Distribution	03/30/2015	08/30/2019	28,154,217					3,835,172		31,989,389	28,154,217	(3,835,172)		(3,835,172)	
000000-00-0	TGA MKP Member LLC	N/A	DE	TIAA	03/17/2017	09/30/2019	142,734							142,734	142,734				
000000-00-0	Global Real Estate Debt Partners - Fund II	Luxembourg	LUX	Fund Distribution	01/25/2018	07/26/2019	248,369					14,092		262,461	248,369	(14,092)		(14,092)	

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1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Primary Residential Individual Mortgage Entity Trust	Wilmington	DE	Fund Distribution	11/17/2016	09/25/2019	27,384,140							27,384,140	27,384,140				
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							55,929,460						3,849,264	59,778,724	55,929,460	(3,849,264)		(3,849,264)	
000000-00-0	Benefit Street Partners Debt Fund IV, LP	Wilmington	DE	Fund Distribution	03/27/2017	08/01/2019	428,358							428,358	428,358				
000000-00-0	Bison Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	04/25/2012	07/09/2019	25,798							25,798	25,798				
000000-00-0	Blue Point Capital Partners III, LP	Wilmington	DE	Fund Distribution	01/17/2014	09/13/2019	4,292,056							4,292,056	4,292,056				
000000-00-0	C-III Capital Partners LLC	Wilmington	DE	Fund Distribution	06/10/2013	09/16/2019	(2,210,347)							(2,210,347)	(2,210,347)				
000000-00-0	Castlelake II Opportunities, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	08/30/2019	143,813							143,813	143,813				
000000-00-0	Castlelake II, L.P.	Wilmington	DE	Fund Distribution	09/08/2011	08/30/2019	49,540							49,540	49,540				
000000-00-0	Cyprium Investors IV, L.P.	Wilmington	DE	Fund Distribution	12/30/2013	07/30/2019	(312,565)							(312,565)	(312,565)				
000000-00-0	Falcon Strategic Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/17/2012	09/26/2019	216,110							216,110	216,110				
000000-00-0	Island C-III Holdings V LLC	Wilmington	DE	Fund Distribution	06/06/2014	09/18/2019	31,935							31,935	31,935				
000000-00-0	Lexington Capital Partners VI, LP	Wilmington	DE	Fund Distribution	12/28/2005	09/27/2019	824,466							824,466	824,466				
000000-00-0	NXT Capital Senior Loan Fund II, LP	George Town	CYM	Fund Distribution	08/12/2013	09/11/2019	845,917							845,917	845,917				
000000-00-0	Providence Debt Fund III	Wilmington	DE	Fund Distribution	01/31/2014	08/19/2019	4,475,172							4,475,172	4,475,172				
000000-00-0	Prudential Capital Partners IV, L.P.	Wilmington	DE	Fund Distribution	12/20/2012	07/31/2019	159,173							159,173	159,173				
000000-00-0	Quad-C Partners VIII LP	Wilmington	DE	Fund Distribution	11/26/2012	09/05/2019	772,101							772,101	772,101				
000000-00-0	Royalty Opportunities S.ar.l	Luxembourg	LUX	Fund Distribution	08/30/2011	09/27/2019	47,150							47,150	47,150				
000000-00-0	Summit Partners Credit Fund II, L.P.	Wilmington	DE	Fund Distribution	11/04/2014	09/27/2019	128,588							128,588	128,588				
000000-00-0	Summit Partners Credit Fund, L.P.	Wilmington	DE	Fund Distribution	07/27/2011	09/27/2019	1,483,031							1,483,031	1,483,031				
000000-00-0	TCL Aventura, L.P.	Wilmington	DE	Fund Distribution	10/25/2011	08/22/2019	2,691,221							2,691,221	2,691,221				
000000-00-0	Toro/EPP LLC	Wilmington	DE	Fund Distribution	11/03/2011	09/30/2019	410,000							410,000	410,000				
2199999. Joint Venture Interests - Other - Unaffiliated							14,501,517							14,501,517	14,501,517				
000000-00-0	Churchill Middle Market Senior Loan Fund, LP	Wilmington	DE	Fund Distribution	07/21/2016	08/16/2019	640,843							640,843	640,843				
000000-00-0	Gresham CMS Fund, LLC	New York	NY	Fund Distribution	08/30/2016	08/09/2019	11,238,157							11,238,157	11,238,157				
000000-00-0	Nuveen High Yield Municipal Opportunitites Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	08/06/2019	504,928							504,928	504,928				
000000-00-0	Nuveen Municipal Opportunities Fund LP	Wilmington	DE	Fund Distribution	05/06/2019	08/06/2019	167,267							167,267	167,267				
000000-00-0	SBMC Holdings LLC	Wilmington	DE	Fund Distribution	06/19/2013	09/30/2019	292,520							292,520	292,520				
2299999. Joint Venture Interests - Other - Affiliated							12,843,715							12,843,715	12,843,715				
4499999. Total - Unaffiliated							230,030,612	(2,013,010)				(2,013,010)	325,265	228,342,868	205,050,480	(325,265)	(5,522,023)	(5,847,288)	58,177
4599999. Total - Affiliated							360,407,909						3,849,264	364,257,173	360,407,909	(3,849,264)		(3,849,264)	
4699999 - Totals							590,438,521	(2,013,010)				(2,013,010)	4,174,529	592,600,041	565,458,389	(4,174,529)	(5,522,023)	(9,696,552)	58,177

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/ Market Indicator (a)
3617AC-CN-8	GN BA0077 4.010% 03/15/44		08/28/2019	PRUDENTIAL HUNTOON		1,499,228	1,499,228	4,843	1
3617H1-ZD-2	GN BH4340 4.530% 02/15/46		09/23/2019	WELLS FARGO		6,311,197	6,157,265	19,175	1
3617JF-MA-9	GN BL3053 4.330% 05/15/35		09/17/2019	WELLS FARGO		1,691,002	1,653,792	4,304	1
36196L-LV-1	GN AX8440 3.340% 07/15/44		09/17/2019	WELLS FARGO		17,568,080	17,568,080	35,202	1
38373M-YJ-3	GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47		09/01/2019	Interest Capitalization		99,819	99,819		1
38374N-8B-6	GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46		09/01/2019	Interest Capitalization		267,756	267,756		1
38374N-V7-9	GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46		09/01/2019	Interest Capitalization		147,238	147,238		1
38375C-M2-3	GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42		09/01/2019	Interest Capitalization		330,500	330,500		1
38375C-M5-6	GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41		09/01/2019	Interest Capitalization		250,067	250,067		1
38375C-PC-8	GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42		09/01/2019	Interest Capitalization		255,791	255,791		1
38375C-RN-2	GNR 2012-48 Z Z SEQ 3.500% 04/20/42		09/01/2019	Interest Capitalization		245,758	245,758		1
38375C-VC-1	GNR 2012-54 VZ Z SEQ 3.500% 04/20/42		09/01/2019	Interest Capitalization		108,087	108,087		1
38375C-VX-5	GNR 2012-43 Z Z SEQ 3.500% 04/20/42		09/01/2019	Interest Capitalization		281,833	281,833		1
38375C-WZ-9	GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42		09/01/2019	Interest Capitalization		112,733	112,733		1
38375G-CG-4	GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42		09/01/2019	Interest Capitalization		96,623	96,623		1
38375G-QP-9	GNR 2012-94 BZ Z SEQ 3.500% 07/20/42		09/01/2019	Interest Capitalization		333,253	333,253		1
38375G-RK-9	GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42		09/01/2019	Interest Capitalization		241,618	241,618		1
38375J-CK-9	GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46		09/01/2019	Interest Capitalization		116,879	116,879		1
38375J-KZ-7	GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47		09/01/2019	Interest Capitalization		209,352	209,352		1
38376C-ZH-5	GNR 2009-76 BZ Z SUP 5.500% 09/16/39		09/01/2019	Interest Capitalization		105,453	105,453		1
38376F-ZT-2	GNR 2009-74 JZ Z SUP 5.500% 09/20/39		09/01/2019	Interest Capitalization		1,198	1,198		1
38376K-ZC-8	GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39		09/01/2019	Interest Capitalization		401,585	401,585		1
38376L-TP-4	GNR 2011-80 BZ Z SEQ 3.500% 06/16/41		09/01/2019	Interest Capitalization		146,806	146,806		1
38376P-AK-6	GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39		09/01/2019	Interest Capitalization		414,897	414,897		1
38376T-DV-1	GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40		09/01/2019	Interest Capitalization		825,432	825,432		1
38376T-KH-4	GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39		09/01/2019	Interest Capitalization		383,158	383,158		1
38376V-3Z-8	GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40		09/01/2019	Interest Capitalization		606,543	606,543		1
38376X-NW-9	GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40		09/01/2019	Interest Capitalization		213,639	213,639		1
38376X-S7-9	GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40		09/01/2019	Interest Capitalization		416,601	416,601		1
38376X-UL-5	GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40		09/01/2019	Interest Capitalization		326,174	326,174		1
38376X-VV-2	GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40		09/01/2019	Interest Capitalization		324,521	324,521		1
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		08/01/2019	Interest Capitalization		275,204	275,204		1
38377G-NK-1	GNR 2010-75 Z Z SEQ 4.000% 06/20/40		09/01/2019	Interest Capitalization		79,264	79,264		1
38377J-P3-1	GNR 2010-111 ZB Z SUP 4.500% 09/16/40		09/01/2019	Interest Capitalization		237,640	237,640		1
38377J-PS-6	GNR 2010-98 VZ Z SEQ 4.500% 08/20/40		09/01/2019	Interest Capitalization		321,781	321,781		1
38377K-A6-7	GNR 2010-112 Z Z SEQ 4.500% 09/16/40		09/01/2019	Interest Capitalization		229,854	229,854		1
38377K-C9-9	GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40		09/01/2019	Interest Capitalization		435,650	435,650		1
38377M-4Z-6	GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40		09/01/2019	Interest Capitalization		283,895	283,895		1
38377M-VJ-2	GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40		09/01/2019	Interest Capitalization		161,803	161,803		1
38377N-SS-4	GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40		09/01/2019	Interest Capitalization		216,633	216,633		1
38377N-T2-0	GNR 2010-164 JZ Z SEQ 4.000% 12/20/40		09/01/2019	Interest Capitalization		111,298	111,298		1
38377N-VD-3	GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40		09/01/2019	Interest Capitalization		137,017	137,017		1
38377Q-YM-3	GNR 2011-46 ZA Z SEQ 4.500% 03/20/41		09/01/2019	Interest Capitalization		358,551	358,551		1
38377R-LJ-2	GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40		09/01/2019	Interest Capitalization		150,102	150,102		1
38377R-LU-7	GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40		09/01/2019	Interest Capitalization		576,588	576,588		1
38377T-4Z-1	GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41		09/01/2019	Interest Capitalization		246,279	246,279		1
38377T-B5-9	GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40		09/01/2019	Interest Capitalization		306,303	306,303		1
38377T-L8-2	GNR 2011-24 Z Z SEQ 3.500% 02/20/41		09/01/2019	Interest Capitalization		117,425	117,425		1
38377U-Q9-2	GNR 2011-48 ZB Z SEQ 4.500% 04/20/41		09/01/2019	Interest Capitalization		353,149	353,149		1
38377V-BC-9	GNR 2011-51 AZ Z SEQ 4.500% 04/16/41		09/01/2019	Interest Capitalization		209,367	209,367		1
38377V-CB-0	GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41		09/01/2019	Interest Capitalization		206,488	206,488		1
38377V-CP-9	GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41		09/01/2019	Interest Capitalization		139,021	139,021		1
38377W-J8-8	GNR 2011-94 Z Z SEQ 4.000% 07/20/41		09/01/2019	Interest Capitalization		145,568	145,568		1
38377X-C8-3	GNR 2011-133 MZ Z SEQ 3.500% 09/16/41		09/01/2019	Interest Capitalization		139,525	139,525		1
38377X-PX-4	GNR 2011-117 ZA SC Z PT 4.500% 04/16/41		09/01/2019	Interest Capitalization		286,772	286,772		1
38378A-5C-1	GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42		09/01/2019	Interest Capitalization		83,205	83,205		1
38378A-R5-2	GNR 2011-160 Z Z SEQ 3.500% 12/20/41		09/01/2019	Interest Capitalization		234,495	234,495		1
38378A-WZ-0	GNR 2011-157 QZ Z SEQ 3.500% 12/20/41		09/01/2019	Interest Capitalization		190,852	190,852		1

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

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38378A-X7-1	GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41		09/01/2019	Interest Capitalization		408,808	408,808		1
38378A-YX-3	GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41		09/01/2019	Interest Capitalization		212,976	212,976		1
38378C-3P-0	GNR 2012-26 ZA Z SEQ 3.500% 02/20/42		09/01/2019	Interest Capitalization		223,845	223,845		1
38378C-CV-7	GNR 2011-169 AZ Z SEQ 3.500% 12/20/41		09/01/2019	Interest Capitalization		168,059	168,059		1
38378C-E6-0	GNR 2012-3 HZ Z SEQ 3.500% 01/20/42		09/01/2019	Interest Capitalization		189,632	189,632		1
38378C-LR-6	GNR 2012-13 ZK Z SEQ 3.500% 01/20/42		09/01/2019	Interest Capitalization		583,702	583,702		1
38378C-NT-0	GNR 2012-7 Z Z SEQ 3.500% 01/20/42		09/01/2019	Interest Capitalization		278,028	278,028		1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		08/01/2019	Interest Capitalization		454,226	454,226		1
38378D-CV-5	GNR 2012-16 VZ Z SEQ 3.500% 02/20/42		09/01/2019	Interest Capitalization		1,052,818	1,052,818		1
38378D-DK-8	GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42		09/01/2019	Interest Capitalization		259,587	259,587		1
38378D-DP-7	GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40		09/01/2019	Interest Capitalization		98,628	98,628		1
38378D-E8-4	GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42		09/01/2019	Interest Capitalization		126,460	126,460		1
38378D-F6-7	GNR 2012-31 GZ Z SEQ 3.500% 03/20/42		09/01/2019	Interest Capitalization		204,506	204,506		1
38378D-MD-4	GNR 2012-20 CZ Z SEQ 3.500% 02/20/42		09/01/2019	Interest Capitalization		454,781	454,781		1
38378E-2M-4	GNR 2012-91 ZD Z SEQ 3.500% 07/20/42		09/01/2019	Interest Capitalization		136,153	136,153		1
38378E-BG-7	GNR 2012-51 ZM Z SEQ 3.500% 04/16/42		09/01/2019	Interest Capitalization		174,669	174,669		1
38378E-BU-6	GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42		09/01/2019	Interest Capitalization		127,941	127,941		1
38378E-JN-4	GNR 2012-65 BZ Z SEQ 3.500% 05/20/42		09/01/2019	Interest Capitalization		168,608	168,608		1
38378E-TD-5	GNR 2012-68 CZ Z SEQ 3.000% 05/20/42		09/01/2019	Interest Capitalization		104,819	104,819		1
38378E-ZG-1	GNR 2012-64 ZA Z SEQ 3.500% 05/16/42		09/01/2019	Interest Capitalization		153,995	153,995		1
38378G-DU-9	GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42		09/01/2019	Interest Capitalization		127,476	127,476		1
38378G-HR-2	GNR 2012-129 Z Z SEQ 3.000% 11/20/42		09/01/2019	Interest Capitalization		121,184	121,184		1
38378J-4B-5	GNR 2013-75 ZG Z SEQ 3.000% 05/20/43		09/01/2019	Interest Capitalization		90,347	90,347		1
38378J-NQ-1	GNR 2013-37 ZG Z SEQ 3.000% 03/20/43		09/01/2019	Interest Capitalization		75,388	75,388		1
38378M-BD-6	GNR 2013-23 ZC Z SEQ 3.000% 02/20/43		09/01/2019	Interest Capitalization		638,248	638,248		1
38378M-BJ-3	GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42		09/01/2019	Interest Capitalization		318,620	318,620		1
38378M-UE-3	GNR 2013-53 Z Z SEQ 3.000% 04/20/43		09/01/2019	Interest Capitalization		84,811	84,811		1
38378P-2M-9	GNR 2014-4 Z Z SEQ 4.000% 01/20/44		09/01/2019	Interest Capitalization		137,044	137,044		1
38378P-A7-3	GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44		09/01/2019	Interest Capitalization		188,497	188,497		1
38378P-CB-2	GNR 2013-192 MZ Z SEQ 3.500% 12/20/43		09/01/2019	Interest Capitalization		121,969	121,969		1
38378P-F7-8	GNR 2014-12 NZ Z SEQ 3.000% 01/20/44		09/01/2019	Interest Capitalization		391,915	391,915		1
38378P-KX-5	GNR 2013-188 DZ Z SEQ 2.500% 12/20/43		09/01/2019	Interest Capitalization		298,780	298,780		1
38378T-HD-5	GNR 2013-79 Z Z SEQ 3.000% 05/20/43		09/01/2019	Interest Capitalization		133,030	133,030		1
38378T-KY-5	GNR 2013-70 ZA Z SEQ 3.500% 05/20/43		09/01/2019	Interest Capitalization		103,562	103,562		1
38378T-XH-8	GNR 2013-90 Z Z SEQ 3.500% 06/20/43		09/01/2019	Interest Capitalization		116,822	116,822		1
38378T-YM-6	GNR 2013-90 BZ Z SEQ 3.500% 06/20/43		09/01/2019	Interest Capitalization		108,229	108,229		1
38378V-V6-9	GNR 2013-117 VZ Z SEQ 3.500% 08/20/43		09/01/2019	Interest Capitalization		167,211	167,211		1
38378V-V8-5	GNR 2013-117 AZ Z SEQ 3.500% 08/20/43		09/01/2019	Interest Capitalization		193,939	193,939		1
38378W-VN-0	GNR 2013-124 BZ Z SEQ 3.500% 08/20/43		09/01/2019	Interest Capitalization		376,120	376,120		1
38378Y-ZL-6	GNR 2014-3 AZ Z SEQ 3.000% 01/20/44		09/01/2019	Interest Capitalization		168,263	168,263		1
38379C-WH-5	GNR 2014-90 Z Z SEQ 3.500% 06/20/44		09/01/2019	Interest Capitalization		134,613	134,613		1
38380C-P9-8	GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47		09/01/2019	Interest Capitalization		155,803	155,803		1
38380C-PQ-0	GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46		09/01/2019	Interest Capitalization		100,242	100,242		1
38381A-XE-1	GNR 2018-154 GZ Z SEQ 4.000% 11/20/48		09/01/2019	Interest Capitalization		104,280	104,280		1
0599999. Subtotal - Bonds - U.S. Governments						50,605,184	50,414,042	63,524	XXX
29135L-AF-7	ABU DHABI GOVT INT'L SR UNSEC 3.125% 09/30/49	D	09/23/2019	JP MORGAN SECURITIES		9,763,500	10,000,000		1FE
698299-BK-9	REPUBLIC OF PANAMA SR UNSEC 3.160% 01/23/30	D	07/17/2019	CITIGROUP GLOBAL MARKETS INC		19,046,571	19,050,000		2FE
1099999. Subtotal - Bonds - All Other Governments						28,810,071	29,050,000		XXX
072024-WT-5	BAY AREA CA TOLL AUTH TOLL BRI Bay Area Toll Authority 3.552 3.552% 04/01/54		09/20/2019	BANK OF AMERICA		51,710,000	51,710,000		1FE
13034A-NM-8	CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67 3.670% 07/01/46		07/10/2019	BANK OF AMERICA		5,096,813	5,125,000	5,747	1FE
3136A1-FH-3	FNR 2011-98 ZA Z SEQ 3.500% 10/25/41		09/01/2019	Interest Capitalization		935,776	935,776		1
3136A1-KE-4	FNR 2011-99 CZ Z SEQ 4.500% 10/25/41		09/01/2019	Interest Capitalization		159,940	159,940		1
3136A4-3X-5	FNR 2012-38 ZB Z SEQ 4.000% 04/25/42		09/01/2019	Interest Capitalization		268,048	268,048		1
3136A4-6H-7	FNR 2012-37 EZ Z SEQ 3.500% 04/25/42		09/01/2019	Interest Capitalization		121,261	121,261		1
3136A5-ER-3	FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42		09/01/2019	Interest Capitalization		183,498	183,498		1
3136A5-X8-4	FNR 2012-50 Z Z SEQ 4.000% 05/25/42		09/01/2019	Interest Capitalization		151,679	151,679		1
3136A5-Y9-1	FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42		09/01/2019	Interest Capitalization		129,589	129,589		1

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3136A6-5T-7	FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42		09/01/2019	Interest Capitalization		1,195,457	1,195,457		1
3136A6-JN-5	FNR 2012-58 LZ Z SEQ 3.500% 06/25/42		09/01/2019	Interest Capitalization		112,799	112,799		1
3136A6-KK-9	FNR 2012-58 AZ Z SEQ 4.000% 06/25/42		09/01/2019	Interest Capitalization		134,733	134,733		1
3136A6-M4-3	FNR 2012-76 ZC Z SEQ 4.000% 07/25/42		09/01/2019	Interest Capitalization		202,967	202,967		1
3136A6-N4-2	FNR 2012-76 ZG Z SEQ 4.000% 07/25/42		09/01/2019	Interest Capitalization		366,070	366,070		1
3136A6-P4-0	FNR 2012-76 DZ Z SEQ 4.000% 07/25/42		09/01/2019	Interest Capitalization		1,170,254	1,170,254		1
3136A6-TK-0	FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42		09/01/2019	Interest Capitalization		133,135	133,135		1
3136A6-UC-6	FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42		09/01/2019	Interest Capitalization		269,042	269,042		1
3136A6-UR-3	FNR 2012-63 ZA Z SEQ 4.000% 06/25/42		09/01/2019	Interest Capitalization		1,595,837	1,595,837		1
3136A6-UW-2	FNR 2012-63 ZG Z SEQ 4.000% 06/25/42		09/01/2019	Interest Capitalization		355,404	355,404		1
3136A6-XD-1	FNR 2012-56 ZM Z SEQ 4.000% 06/25/42		09/01/2019	Interest Capitalization		384,719	384,719		1
3136A7-6T-4	FNR 2012-101 Z Z SEQ 3.500% 09/25/42		09/01/2019	Interest Capitalization		291,643	291,643		1
3136A7-CU-4	FNR 2012-68 ZB Z SEQ 3.500% 07/25/42		09/01/2019	Interest Capitalization		133,597	133,597		1
3136A7-F5-6	FNR 2012-85 Z Z SEQ 3.500% 08/25/42		09/01/2019	Interest Capitalization		140,391	140,391		1
3136A7-RT-1	FNR 2012-90 ZE Z SEQ 3.500% 08/25/42		09/01/2019	Interest Capitalization		462,398	462,398		1
3136A7-UN-0	FNR 2012-80 LZ Z SEQ 4.000% 08/25/42		09/01/2019	Interest Capitalization		190,515	190,515		1
3136A7-UU-4	FNR 2012-80 AZ Z SEQ 3.500% 08/25/42		09/01/2019	Interest Capitalization		444,494	444,494		1
3136A7-V9-0	FNR 2012-89 Z Z SEQ 4.000% 08/25/42		09/01/2019	Interest Capitalization		472,857	472,857		1
3136A7-WY-4	FNR 2012-87 VZ Z SEQ 3.000% 08/25/42		09/01/2019	Interest Capitalization		187,545	187,545		1
3136A7-XQ-0	FNR 2012-87 Z Z SEQ 3.000% 08/25/42		09/01/2019	Interest Capitalization		108,691	108,691		1
3136A7-XX-5	FNR 2012-87 NZ Z SEQ 3.500% 08/25/42		09/01/2019	Interest Capitalization		88,284	88,284		1
3136A8-AZ-3	FNR 2012-98 VZ Z SEQ 4.000% 09/25/42		09/01/2019	Interest Capitalization		369,734	369,734		1
3136A8-D6-4	FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42		09/01/2019	Interest Capitalization		336,533	336,533		1
3136A8-JK-7	FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42		09/01/2019	Interest Capitalization		125,904	125,904		1
3136A9-2X-5	FNR 2012-118 ZV Z SEQ 3.000% 11/25/42		09/01/2019	Interest Capitalization		240,342	240,342		1
3136A9-3C-0	FNR 2012-118 DZ Z SEQ 3.000% 11/25/42		09/01/2019	Interest Capitalization		221,679	221,679		1
3136A9-JV-1	FNR 2012-110 BZ Z SEQ 3.500% 10/25/42		09/01/2019	Interest Capitalization		113,037	113,037		1
3136A9-LM-8	FNR 2012-114 ZG Z SEQ 3.500% 10/25/42		09/01/2019	Interest Capitalization		547,095	547,095		1
3136A9-V8-8	FNR 2012-124 ZL Z SEQ 3.500% 11/25/42		09/01/2019	Interest Capitalization		182,632	182,632		1
3136A9-Y9-3	FNR 2012-124 ZD Z SEQ 3.500% 11/25/42		09/01/2019	Interest Capitalization		208,907	208,907		1
3136AA-HW-8	FNR 2012-135 Z Z SEQ 3.000% 12/25/42		09/01/2019	Interest Capitalization		121,359	121,359		1
3136AB-2N-2	FNR 2013-11 Z Z SEQ 3.000% 02/25/43		09/01/2019	Interest Capitalization		236,993	236,993		1
3136AB-CK-7	FNR 2012-147 GZ Z SEQ 3.500% 01/25/43		09/01/2019	Interest Capitalization		127,448	127,448		1
3136AB-CT-8	FNR 2012-147 HZ Z SEQ 3.500% 01/25/43		09/01/2019	Interest Capitalization		90,025	90,025		1
3136AB-E7-4	FNR 2013-5 BZ Z SEQ 3.500% 02/25/43		09/01/2019	Interest Capitalization		120,221	120,221		1
3136AB-Q2-2	FNR 2013-6 ZM Z SEQ 3.500% 02/25/43		09/01/2019	Interest Capitalization		228,265	228,265		1
3136AB-YK-3	FNR 2013-1 ZV Z SEQ 3.000% 02/25/43		09/01/2019	Interest Capitalization		186,417	186,417		1
3136AC-5D-9	FNR 2013-28 ZJ Z SUP 3.000% 04/25/43		09/01/2019	Interest Capitalization		104,448	104,448		1
3136AC-F8-9	FNR 2013-13 Z Z SEQ 3.000% 03/25/43		09/01/2019	Interest Capitalization		94,090	94,090		1
3136AC-HW-4	FNR 2013-17 PZ Z SEQ 3.000% 03/25/43		09/01/2019	Interest Capitalization		224,481	224,481		1
3136AC-P6-2	FNR 2013-15 VZ Z SEQ 3.500% 03/25/43		09/01/2019	Interest Capitalization		220,193	220,193		1
3136AC-S8-5	FNR 2013-15 MZ Z SEQ 3.500% 03/25/43		09/01/2019	Interest Capitalization		312,800	312,800		1
3136AC-W9-8	FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43		09/01/2019	Interest Capitalization		269,310	269,310		1
3136AD-GE-3	FNR 2013-31 ZN Z SUP 3.000% 04/25/43		09/01/2019	Interest Capitalization		175,336	175,336		1
3136AD-HC-6	FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43		09/01/2019	Interest Capitalization		184,324	184,324		1
3136AD-HQ-5	FNR 2013-32 ZB Z SEQ 4.000% 04/25/43		09/01/2019	Interest Capitalization		456,872	456,872		1
3136AD-S3-4	FNR 2013-41 ZY Z SEQ 3.500% 05/25/43		09/01/2019	Interest Capitalization		217,722	217,722		1
3136AD-YD-5	FNR 2013-27 Z Z SEQ 3.500% 04/25/43		09/01/2019	Interest Capitalization		109,179	109,179		1
3136AE-2F-3	FNR 2013-70 ZM Z SEQ 3.500% 07/25/43		09/01/2019	Interest Capitalization		258,440	258,440		1
3136AE-5G-8	FNR 2013-74 HZ Z SEQ 3.000% 07/25/43		09/01/2019	Interest Capitalization		107,995	107,995		1
3136AE-5R-4	FNR 2013-74 ZG Z SEQ 4.000% 07/25/43		09/01/2019	Interest Capitalization		128,294	128,294		1
3136AE-BD-8	FNR 2013-47 MZ Z SEQ 4.000% 05/25/43		09/01/2019	Interest Capitalization		138,619	138,619		1
3136AE-ET-0	FNR 2013-53 CZ Z SEQ 3.500% 06/25/43		09/01/2019	Interest Capitalization		251,029	251,029		1
3136AE-EX-1	FNR 2013-53 ZC Z SEQ 3.000% 06/25/43		09/01/2019	Interest Capitalization		305,837	305,837		1
3136AF-6F-6	FNR 2013-90 AZ Z SEQ 4.000% 09/25/43		09/01/2019	Interest Capitalization		253,305	253,305		1
3136AF-AQ-7	FNR 2013-79 UZ Z SEQ 3.500% 07/25/43		09/01/2019	Interest Capitalization		315,025	315,025		1
3136AF-ER-1	FNR 2013-67 LZ Z SEQ 3.000% 07/25/43		09/01/2019	Interest Capitalization		242,881	242,881		1
3136AF-FB-5	FNR 2013-67 VZ Z SEQ 4.000% 07/25/43		09/01/2019	Interest Capitalization		435,469	435,469		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 Administrative Symbol/ Market Indicator (a)
3136AF-U6-9	FNR 2013-83 ZC Z SEQ 3.500% 08/25/43		09/01/2019	Interest Capitalization		286,134	286,134		1
3136AF-VW-1	FNR 2013-66 MZ Z SEQ 3.000% 07/25/43		09/01/2019	Interest Capitalization		83,171	83,171		1
3136AF-ZE-7	FNR 2013-80 ZV Z SEQ 4.000% 08/25/43		09/01/2019	Interest Capitalization		381,224	381,224		1
3136AG-EU-2	FNR 2013-98 ZM Z SUP 4.500% 09/25/43		09/01/2019	Interest Capitalization		318,757	318,757		1
3136AG-GT-3	FNR 2013-91 CZ Z SEQ 4.000% 09/25/43		09/01/2019	Interest Capitalization		351,924	351,924		1
3136AG-LN-0	FNR 2013-93 ZV Z SEQ 3.500% 09/25/43		09/01/2019	Interest Capitalization		234,362	234,362		1
3136AG-TQ-5	FNR 2013-100 CZ Z SEQ 4.000% 10/25/43		09/01/2019	Interest Capitalization		340,094	340,094		1
3136AH-3L-2	FNR 2014-7 Z Z SEQ 3.500% 02/25/44		09/01/2019	Interest Capitalization		427,072	427,072		1
3136AH-5D-8	FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42		09/01/2019	Interest Capitalization		116,932	116,932		1
3136AH-CF-5	FNR 2013-118 Z Z SEQ 3.500% 12/25/43		09/01/2019	Interest Capitalization		170,663	170,663		1
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		07/12/2019	MORGAN STANLEY & CO. INC.		17,123,857	16,430,687	25,559	1
3136AH-SW-1	FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44		09/01/2019	Interest Capitalization		95,985	95,985		1
3136AJ-5U-6	FNR 2014-27 ZC Z SEQ 4.000% 05/25/44		09/01/2019	Interest Capitalization		153,145	153,145		1
3136AJ-C6-1	FNR 2014-26 GZ Z SEQ 3.000% 05/25/44		09/01/2019	Interest Capitalization		170,243	170,243		1
3136AJ-D2-9	FNR 2014-26 KZ Z SEQ 4.000% 05/25/44		09/01/2019	Interest Capitalization		228,678	228,678		1
3136AJ-GY-6	FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42		09/01/2019	Interest Capitalization		164,030	164,030		1
3136AJ-K9-6	FNR 2014-28 ZA Z SEQ 3.000% 05/25/44		09/01/2019	Interest Capitalization		325,577	325,577		1
3136AJ-PR-1	FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44		09/01/2019	Interest Capitalization		409,210	409,210		1
3136AK-6J-7	FNR 2014-65 DZ Z SEQ 3.500% 10/25/44		09/01/2019	Interest Capitalization		240,804	240,804		1
3136AK-KA-0	FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44		09/01/2019	Interest Capitalization		180,411	180,411		1
3136AK-S5-3	FNR 2014-53 VZ Z SEQ 3.500% 09/25/44		09/01/2019	Interest Capitalization		512,001	512,001		1
3136AK-V5-9	FNR 2014-55 MZ Z SEQ 3.000% 09/25/44		09/01/2019	Interest Capitalization		223,709	223,709		1
3136AK-VH-3	FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44		09/01/2019	Interest Capitalization		254,595	254,595		1
3136AK-YQ-0	FNR 2014-56 ZE Z SEQ 3.500% 09/25/44		09/01/2019	Interest Capitalization		103,905	103,905		1
3136AK-ZL-0	FNR 2014-59 ZB Z SEQ 3.000% 09/25/44		09/01/2019	Interest Capitalization		235,892	235,892		1
3136AL-DZ-1	FNR 2014-60 LZ Z SEQ 3.500% 10/25/44		09/01/2019	Interest Capitalization		318,390	318,390		1
3136AL-EY-3	FNR 2014-66 VZ Z SEQ 3.000% 10/25/44		09/01/2019	Interest Capitalization		195,379	195,379		1
3136AL-NX-5	FNR 2014-76 Z Z SEQ 3.500% 11/25/44		09/01/2019	Interest Capitalization		289,244	289,244		1
3136AL-WH-0	FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44		09/01/2019	Interest Capitalization		162,926	162,926		1
3136AM-4R-7	FNR 2015-23 ZA Z SEQ 3.500% 04/25/45		09/01/2019	Interest Capitalization		151,162	151,162		1
3136AR-MF-2	FNR 2016-13 Z Z SEQ 4.000% 03/25/46		09/01/2019	Interest Capitalization		178,233	178,233		1
3136AR-VT-2	FNR 2016-17 ZB Z SEQ 4.000% 04/25/46		09/01/2019	Interest Capitalization		150,837	150,837		1
3136AT-5W-0	FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46		09/01/2019	Interest Capitalization		157,650	157,650		1
3136AU-6P-1	FNR 2017-2 ZH Z SEQ 3.000% 02/25/47		09/01/2019	Interest Capitalization		117,288	117,288		1
3136AU-6T-3	FNR 2017-2 ZE Z SEQ 3.000% 02/25/47		09/01/2019	Interest Capitalization		126,035	126,035		1
3136AU-SE-2	FNR 2016-92 ZA Z SEQ 3.000% 12/25/46		09/01/2019	Interest Capitalization		183,944	183,944		1
3136AU-U3-3	FNR 2016-104 CZ Z SEQ 3.500% 01/25/47		09/01/2019	Interest Capitalization		111,206	111,206		1
3136AV-CF-4	FNR 2017-5 DZ Z SEQ 3.000% 02/25/47		09/01/2019	Interest Capitalization		81,481	81,481		1
3136AV-GE-3	FNR 2017-13 MZ Z SEQ 3.000% 02/25/47		09/01/2019	Interest Capitalization		163,909	163,909		1
3136AV-H9-3	FNR 2017-17 ZL Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		315,135	315,135		1
3136AV-HM-4	FNR 2017-4 ZA Z SEQ 3.500% 02/25/47		09/01/2019	Interest Capitalization		639,778	639,778		1
3136AV-J6-7	FNR 2017-17 ZE Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		178,248	178,248		1
3136AV-LL-1	FNR 2017-15 MZ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		176,740	176,740		1
3136AV-ME-6	FNR 2017-15 CZ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		110,195	110,195		1
3136AV-PX-1	FNR 2017-18 Z Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		153,448	153,448		1
3136AV-QN-2	FNR 2017-18 CZ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		234,009	234,009		1
3136AV-R6-8	FNR 2017-24 Z Z SEQ 3.000% 04/25/47		09/01/2019	Interest Capitalization		115,708	115,708		1
3136AV-SF-7	FNR 2017-11 ZE Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		466,721	466,721		1
3136AV-TV-1	FNR 2017-12 TZ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		201,581	201,581		1
3136AV-VW-6	FNR 2017-14 Z Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		89,985	89,985		1
3136AV-XM-6	FNR 2017-9 EZ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		264,538	264,538		1
3136AV-XQ-7	FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47		09/01/2019	Interest Capitalization		80,632	80,632		1
3136AW-F5-1	FNR 2017-46 ZA Z SEQ 3.000% 06/25/47		09/01/2019	Interest Capitalization		383,483	383,483		1
3136AW-LU-9	FNR 2017-32 GZ Z SEQ 3.500% 05/25/47		09/01/2019	Interest Capitalization		136,998	136,998		1
3136AW-QK-6	FNR 2017-30 ZH Z SEQ 3.000% 05/25/47		09/01/2019	Interest Capitalization		135,332	135,332		1
3136AW-QN-0	FNR 2017-30 ZG Z SEQ 3.000% 05/25/47		09/01/2019	Interest Capitalization		352,339	352,339		1
3136AW-XM-4	FNR 2017-41 Z Z SEQ 3.000% 06/25/47		09/01/2019	Interest Capitalization		224,965	224,965		1
3136AX-U7-8	FNR 2017-72 PZ Z PAC 3.000% 09/25/47		09/01/2019	Interest Capitalization		114,370	114,370		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 Administrative Symbol/ Market Indicator (a)
3136AY-TP-8	FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47		09/01/2019	Interest Capitalization		110,471	110,471		1
3136AY-WJ-8	FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47		09/01/2019	Interest Capitalization		135,905	135,905		1
3136B0-4H-6	FNR 2018-13 ZE Z SEQ 3.000% 03/25/48		09/01/2019	Interest Capitalization		78,252	78,252		1
3136B1-5S-9	FNR 2018-37 MZ Z SEQ 4.000% 06/25/48		09/01/2019	Interest Capitalization		147,536	147,536		1
3136B1-BL-7	FNR 2018-16 TZ Z SEQ 3.000% 03/25/48		09/01/2019	Interest Capitalization		98,405	98,405		1
3136B1-X4-1	FNR 2018-46 CZ Z SEQ 3.500% 06/25/48		09/01/2019	Interest Capitalization		255,214	255,214		1
3136B2-FB-3	FNR 2018-45 KZ Z SEQ 4.000% 06/25/48		09/01/2019	Interest Capitalization		199,909	199,909		1
3136B3-EW-6	FNR 2018-78 ZB Z 4.000% 10/25/48		09/01/2019	Interest Capitalization		91,846	91,846		1
3136B3-K6-6	FNR 2019-5 Z Z SEQ 3.500% 03/25/49		09/01/2019	Interest Capitalization		215,007	215,007		1
3136B3-PX-2	FNR 2018-88 BZ Z 4.000% 12/25/48		09/01/2019	Interest Capitalization		370,908	370,908		1
3137A3-4Y-2	FHR 3763 ZW Z PAC-11 4.500% 11/15/40		09/01/2019	Interest Capitalization		299,519	299,519		1
3137AF-GW-6	FHR 3925 Z Z SEQ 4.000% 09/15/41		09/01/2019	Interest Capitalization		408,130	408,130		1
3137AL-QD-4	FHR 4003 WZ Z SEQ 3.500% 02/15/42		09/01/2019	Interest Capitalization		113,401	113,401		1
3137AM-3B-1	FHR 4002 MZ Z SEQ 4.000% 02/15/42		09/01/2019	Interest Capitalization		107,577	107,577		1
3137AM-E3-7	FHR 3997 YZ Z SEQ 4.000% 02/15/42		09/01/2019	Interest Capitalization		268,942	268,942		1
3137AP-BW-9	FHR 4033 ZE Z SEQ 4.000% 04/15/42		09/01/2019	Interest Capitalization		408,016	408,016		1
3137AP-EN-6	FHR 4028 ZA Z SEQ 4.000% 04/15/42		09/01/2019	Interest Capitalization		592,102	592,102		1
3137AQ-JU-3	FHR 4050 CZ Z SEQ 4.000% 05/15/42		09/01/2019	Interest Capitalization		332,838	332,838		1
3137AQ-LC-0	FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42		09/01/2019	Interest Capitalization		175,116	175,116		1
3137AR-FR-2	FHR 4062 BZ Z SEQ 3.500% 06/15/42		09/01/2019	Interest Capitalization		119,688	119,688		1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		08/29/2019	WELLS FARGO		4,145,342	3,865,121	1,127	1
3137AR-M2-9	FHR 4057 ZB Z SEQ 3.500% 06/15/42		09/01/2019	Interest Capitalization		336,235	336,235		1
3137AR-UE-4	FHR 4086 Z Z SEQ 3.500% 07/15/42		09/01/2019	Interest Capitalization		265,412	265,412		1
3137AR-WY-8	FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42		09/01/2019	Interest Capitalization		401,722	401,722		1
3137AR-ZW-9	FHR 4083 MZ Z SEQ 4.000% 07/15/42		09/01/2019	Interest Capitalization		323,760	323,760		1
3137AS-5V-2	FHR 4087 VZ Z SEQ 4.000% 07/15/42		09/01/2019	Interest Capitalization		142,976	142,976		1
3137AT-VH-2	FHR 4113 ZA Z SEQ 3.500% 09/15/42		09/01/2019	Interest Capitalization		203,538	203,538		1
3137AU-6C-8	FHR 4110 BZ Z SEQ 3.500% 09/15/42		09/01/2019	Interest Capitalization		126,634	126,634		1
3137AU-A6-6	FHR 4103 DZ Z SEQ 3.000% 09/15/42		09/01/2019	Interest Capitalization		184,778	184,778		1
3137AV-3V-7	FHR 4122 ZJ Z SEQ 3.500% 10/15/42		09/01/2019	Interest Capitalization		365,182	365,182		1
3137AV-3X-3	FHR 4122 ZN Z SEQ 3.500% 10/15/42		09/01/2019	Interest Capitalization		247,845	247,845		1
3137AV-4E-4	FHR 4121 AZ Z SEQ 3.000% 10/15/42		09/01/2019	Interest Capitalization		92,846	92,846		1
3137AV-6Q-5	FHR 4121 MZ Z SEQ 3.000% 10/15/42		09/01/2019	Interest Capitalization		160,691	160,691		1
3137B0-3K-8	FHR 4169 LZ Z SEQ 3.000% 02/15/43		09/01/2019	Interest Capitalization		97,900	97,900		1
3137B0-GG-3	FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43		09/01/2019	Interest Capitalization		491,304	491,304		1
3137B1-KL-5	FHR 4194 ZE Z SEQ 4.000% 04/15/43		09/01/2019	Interest Capitalization		270,371	270,371		1
3137B1-VG-4	FHR 4209 VZ Z SEQ 4.000% 05/15/43		09/01/2019	Interest Capitalization		479,712	479,712		1
3137B2-BB-5	FHR 4199 VZ Z SEQ 3.500% 05/15/43		09/01/2019	Interest Capitalization		311,535	311,535		1
3137B2-F2-1	FHR 4203 ZN Z SEQ 3.500% 05/15/43		09/01/2019	Interest Capitalization		217,107	217,107		1
3137B2-P8-7	FHR 4212 ZX Z SEQ 4.000% 06/15/43		09/01/2019	Interest Capitalization		435,529	435,529		1
3137B3-G4-4	FHR 4226 PZ Z SEQ 3.500% 07/15/43		09/01/2019	Interest Capitalization		216,301	216,301		1
3137B3-H8-4	FHR 4229 ZA Z SEQ 4.000% 07/15/43		09/01/2019	Interest Capitalization		242,571	242,571		1
3137B3-JQ-2	FHR 4231 ZB Z SEQ 3.500% 07/15/43		09/01/2019	Interest Capitalization		107,914	107,914		1
3137B3-N4-6	FHR 4223 VZ Z SEQ 4.000% 07/15/43		09/01/2019	Interest Capitalization		290,482	290,482		1
3137B5-YB-3	FHR 4267 ZX SC Z SEQ 4.500% 03/15/41		09/01/2019	Interest Capitalization		392,767	392,767		1
3137B5-YC-1	FHR 4267 ZY Z SEQ 4.500% 11/15/43		09/01/2019	Interest Capitalization		540,488	540,488		1
3137B5-ZR-7	FHR 4276 ZH Z SEQ 3.000% 11/15/43		09/01/2019	Interest Capitalization		88,879	88,879		1
3137B8-B7-1	FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44		09/01/2019	Interest Capitalization		142,028	142,028		1
3137B8-JL-2	FHR 4315 LZ SC Z SEQ 4.500% 07/15/41		09/01/2019	Interest Capitalization		212,507	212,507		1
3137B9-FE-0	FHR 4314 GZ Z SEQ 3.000% 03/15/44		09/01/2019	Interest Capitalization		236,099	236,099		1
3137B9-QZ-1	FHR 4331 Z Z SEQ 4.000% 04/15/44		09/01/2019	Interest Capitalization		238,413	238,413		1
3137BA-3W-0	FHR 4329 KZ Z SEQ 3.000% 04/15/44		09/01/2019	Interest Capitalization		189,780	189,780		1
3137BA-G6-3	FHR 4323 VZ Z SEQ 4.000% 04/15/44		09/01/2019	Interest Capitalization		258,983	258,983		1
3137BA-JH-6	FHR 4345 Z Z SEQ 3.000% 05/15/44		09/01/2019	Interest Capitalization		95,020	95,020		1
3137BA-JJ-2	FHR 4345 ZE Z SEQ 3.500% 05/15/44		09/01/2019	Interest Capitalization		149,563	149,563		1
3137BA-P7-1	FHR 4341 ZX SC Z SEQ 4.350% 05/15/44		09/01/2019	Interest Capitalization		180,875	180,875		1
3137BA-S7-8	FHR 4343 DZ Z SEQ 3.500% 05/15/44		09/01/2019	Interest Capitalization		255,367	255,367		1
3137BA-UK-6	FHR 4340 DZ Z SEQ 3.000% 05/15/44		09/01/2019	Interest Capitalization		149,875	149,875		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 Administrative Symbol/ Market Indicator (a)
3137BB-FB-1	FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44		09/01/2019	Interest Capitalization		78,691	78,691		1
3137BB-J8-4	FHR 4350 KZ Z SEQ 3.000% 03/15/43		09/01/2019	Interest Capitalization		128,234	128,234		1
3137BB-JZ-4	FHR 4357 GZ Z SEQ 3.000% 06/15/44		09/01/2019	Interest Capitalization		133,598	133,598		1
3137BB-Z9-4	FHR 4348 ZA SC Z PT 3.500% 07/15/42		09/01/2019	Interest Capitalization		124,400	124,400		1
3137BC-BQ-0	FHR 4366 GZ Z SEQ 3.000% 07/15/44		09/01/2019	Interest Capitalization		87,122	87,122		1
3137BC-NN-4	FHR 4363 Z ARB Z SEQ 3.500% 11/15/50		09/01/2019	Interest Capitalization		187,954	187,954		1
3137BC-R2-6	FHR 4382 Z Z SEQ 3.000% 08/15/44		09/01/2019	Interest Capitalization		173,920	173,920		1
3137BC-SU-3	FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51		09/01/2019	Interest Capitalization		208,187	208,187		1
3137BC-YF-9	FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44		09/01/2019	Interest Capitalization		138,781	138,781		1
3137BD-5W-2	FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44		09/01/2019	Interest Capitalization		196,790	196,790		1
3137BD-C5-3	FHR 4377 LZ Z SEQ 3.000% 08/15/44		09/01/2019	Interest Capitalization		469,282	469,282		1
3137BD-H4-1	FHR 4392 Z Z SEQ 3.000% 09/15/44		09/01/2019	Interest Capitalization		158,496	158,496		1
3137BD-SR-8	FHR 4385 HZ Z SEQ 3.000% 09/15/44		09/01/2019	Interest Capitalization		292,440	292,440		1
3137BD-ZL-3	FHR 4387 HZ Z SEQ 3.000% 09/15/44		09/01/2019	Interest Capitalization		89,079	89,079		1
3137BF-HK-0	FHR 4418 ZX SC Z PT 4.000% 11/15/40		09/01/2019	Interest Capitalization		120,085	120,085		1
3137BF-VL-2	FHR 4417 EZ Z SEQ 3.500% 12/15/44		09/01/2019	Interest Capitalization		121,160	121,160		1
3137BG-3K-3	FHR 4430 Z Z SEQ 4.000% 01/15/45		09/01/2019	Interest Capitalization		19,814	19,814		1
3137BG-FZ-7	FHR 4440 ZX SC Z PT 4.000% 01/15/45		09/01/2019	Interest Capitalization		298,222	298,222		1
3137BG-JS-9	FHR 4444 CZ Z SEQ 3.000% 02/15/45		09/01/2019	Interest Capitalization		570,746	570,746		1
3137BG-XL-8	FHR 4447 XZ SC Z PT 4.000% 01/15/45		09/01/2019	Interest Capitalization		152,285	152,285		1
3137BG-Y7-8	FHR 4447 ZX SC Z PT 4.000% 01/15/45		09/01/2019	Interest Capitalization		263,979	263,979		1
3137BJ-GT-4	FHR 4471 ZB Z SEQ 3.000% 05/15/45		09/01/2019	Interest Capitalization		206,931	206,931		1
3137BL-2V-9	FHR 4503 ZA Z SEQ 3.500% 08/15/45		09/01/2019	Interest Capitalization		113,590	113,590		1
3137BM-EL-6	FHR 4537 ZN Z SEQ 3.500% 12/15/45		09/01/2019	Interest Capitalization		198,348	198,348		1
3137BM-WK-8	FHR 4549 UZ Z SEQ 3.500% 02/15/46		09/01/2019	Interest Capitalization		123,876	123,876		1
3137BR-ZJ-7	FHR 4615 ZQ SC Z PT 4.500% 04/15/42		09/01/2019	Interest Capitalization		145,428	145,428		1
3137BT-2L-4	FHR 4631 VZ Z SEQ 3.500% 11/15/46		09/01/2019	Interest Capitalization		76,038	76,038		1
3137BT-CW-9	FHR 4639 AZ Z SEQ 3.000% 12/15/46		09/01/2019	Interest Capitalization		486,216	486,216		1
3137BT-P8-8	FHR 4636 DZ Z SEQ 3.500% 12/15/46		09/01/2019	Interest Capitalization		95,768	95,768		1
3137BU-7G-7	FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47		09/01/2019	Interest Capitalization		194,221	194,221		1
3137BU-TC-2	FHR 4650 LB PAC-11 3.000% 01/15/47		07/12/2019	JP MORGAN SECURITIES		9,422,433	9,457,900	12,611	1
3137BU-ZA-9	FHR 4659 AZ Z SEQ 3.000% 02/15/47		09/01/2019	Interest Capitalization		237,658	237,658		1
3137BV-EG-7	FHR 4655 GZ Z SEQ 3.500% 01/15/47		09/01/2019	Interest Capitalization		95,212	95,212		1
3137BV-EK-8	FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47		09/01/2019	Interest Capitalization		474,233	474,233		1
3137BV-ET-9	FHR 4655 JZ Z SEQ 3.000% 03/15/46		09/01/2019	Interest Capitalization		117,086	117,086		1
3137BV-FH-4	FHR 4655 KZ Z SEQ 3.500% 02/15/47		09/01/2019	Interest Capitalization		190,423	190,423		1
3137BV-FY-7	FHR 4655 TZ Z SEQ 3.000% 02/15/47		09/01/2019	Interest Capitalization		132,671	132,671		1
3137BV-KL-9	FHR 4660 ZA Z SEQ 3.000% 02/15/47		09/01/2019	Interest Capitalization		162,333	162,333		1
3137BV-VQ-6	FHR 4662 CZ Z SEQ 3.500% 05/15/46		09/01/2019	Interest Capitalization		125,174	125,174		1
3137BV-XQ-4	FHR 4661 GZ Z SEQ 3.000% 02/15/47		09/01/2019	Interest Capitalization		303,524	303,524		1
3137BW-2J-2	FHR 4671 CZ Z SEQ 3.500% 03/15/47		09/01/2019	Interest Capitalization		158,359	158,359		1
3137BW-DZ-4	FHR 4668 ZA Z SEQ 3.500% 02/15/47		09/01/2019	Interest Capitalization		388,957	388,957		1
3137BW-HK-3	FHR 4665 NZ Z SEQ 3.500% 02/15/47		09/01/2019	Interest Capitalization		661,837	661,837		1
3137BW-JC-9	FHR 4665 ZH Z SEQ 3.500% 03/15/47		09/01/2019	Interest Capitalization		178,069	178,069		1
3137BW-P5-7	FHR 4666 VZ Z SEQ 3.000% 03/15/47		09/01/2019	Interest Capitalization		193,364	193,364		1
3137BW-P6-5	FHR 4666 Z Z SEQ 3.000% 03/15/47		09/01/2019	Interest Capitalization		210,491	210,491		1
3137BW-Q2-3	FHR 4664 DZ Z SEQ 3.500% 11/15/45		09/01/2019	Interest Capitalization		94,937	94,937		1
3137BW-Q6-4	FHR 4664 GZ Z SEQ 3.500% 07/15/46		09/01/2019	Interest Capitalization		118,712	118,712		1
3137BW-V3-5	FHR 4663 Z Z SEQ 3.000% 03/15/47		09/01/2019	Interest Capitalization		459,343	459,343		1
3137BW-V4-3	FHR 4663 ZJ Z SEQ 3.500% 03/15/46		09/01/2019	Interest Capitalization		200,550	200,550		1
3137BW-V5-0	FHR 4663 ZK Z SEQ 3.500% 06/15/46		09/01/2019	Interest Capitalization		637,306	637,306		1
3137BW-YG-3	FHR 4676 ZD Z PAC 4.000% 04/15/47		09/01/2019	Interest Capitalization		143,250	143,250		1
3137BX-6N-7	FHR 4674 ZB Z SEQ 3.500% 02/15/47		09/01/2019	Interest Capitalization		151,454	151,454		1
3137BX-CM-2	FHR 4673 HZ Z SEQ 3.500% 04/15/47		09/01/2019	Interest Capitalization		143,460	143,460		1
3137BX-M6-6	FHR 4672 ZH Z SEQ 3.500% 04/15/47		09/01/2019	Interest Capitalization		176,936	176,936		1
3137F1-EF-1	FHR 4689 ZH Z SEQ 3.500% 08/15/46		09/01/2019	Interest Capitalization		162,099	162,099		1
3137F3-F8-2	FHR 4768 KZ Z PAC 3.500% 11/15/47		09/01/2019	Interest Capitalization		100,400	100,400		1
3137F3-TT-1	FHR 4764 NZ Z PAC 3.500% 02/15/48		09/01/2019	Interest Capitalization		121,142	121,142		1

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3137F3-U7-7	FHR 4764 PZ Z PAC 3.000% 01/15/48		09/01/2019	Interest Capitalization		112,229	112,229		1
3137F4-KM-3	FHR 4775 LZ Z SEQ 4.500% 04/15/48		09/01/2019	Interest Capitalization		163,466	163,466		1
3137F4-VT-6	FHR 4774 LZ Z SEQ 4.500% 02/15/48		09/01/2019	Interest Capitalization		128,988	128,988		1
3137F5-NQ-8	FHR 4794 ZD Z SEQ 4.500% 06/15/48		09/01/2019	Interest Capitalization		118,553	118,553		1
3137F5-XR-5	FHR 4800 KZ Z SEQ 4.500% 06/15/48		09/01/2019	Interest Capitalization		239,525	239,525		1
3137FC-V5-0	FHR 4749 PZ Z PAC 3.000% 01/15/48		09/01/2019	Interest Capitalization		167,134	167,134		1
3137FD-DK-5	FHR 4750 PZ Z PAC 3.000% 01/15/48		09/01/2019	Interest Capitalization		122,257	122,257		1
3137FD-TH-5	FHR 4754 GZ Z SEQ 4.000% 02/15/48		09/01/2019	Interest Capitalization		170,791	170,791		1
3137FE-AH-3	FHR 4760 PZ Z PAC 3.000% 02/15/48		09/01/2019	Interest Capitalization		87,308	87,308		1
3137FE-ZM-5	FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48		09/01/2019	Interest Capitalization		424,278	424,278		1
3137FG-3N-3	FHR 4801 ZD Z SEQ 4.000% 06/15/48		09/01/2019	Interest Capitalization		18,859	18,859		1
3137FG-BQ-7	FHR 4810 LZ Z SEQ 4.500% 06/15/48		09/01/2019	Interest Capitalization		255,748	255,748		1
3137FG-HM-0	FHR 4808 MZ Z SEQ 4.000% 03/15/48		09/01/2019	Interest Capitalization		194,378	194,378		1
3137FK-7J-9	FHR 4849 ZA Z 4.000% 03/15/48		09/01/2019	Interest Capitalization		198,639	198,639		1
31397Q-XA-1	FNR 2011-15 VZ Z SEQ 4.000% 03/25/41		09/01/2019	Interest Capitalization		139,949	139,949		1
35564M-AH-8	STACR 2019-HQA2 M2 EXCH FLT 4.094% 04/25/49		07/17/2019	WELLS FARGO		7,073,133	7,050,000	20,936	4FE
41978C-BK-0	HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14 3.140% 07/01/47		09/05/2019	BANK OF AMERICA		9,428,376	9,400,000	9,054	1FE
61212L-RB-7	MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22 3.225% 11/15/49		09/06/2019	MORGAN STANLEY & CO. INC.		27,710,000	27,710,000		1FE
64990G-UE-0	NEW YORK ST DORM AUTH REVENUES New York State Dormitory 3.43 3.439% 07/01/42		09/20/2019	RBC DAIN RAUSCHER INC.		6,545,000	6,545,000		1FE
837123-KU-1	SOUTH CAROLINA ST PORTS AUTH P South Carolina Ports Auth 3.64 3.641% 07/01/51		09/18/2019	BANK OF AMERICA		63,410,000	63,410,000		1FE
89602R-FM-2	TRIBOROUGH BRIDGE & TUNNEL AUT Triborough Bridge & Tunne 3.42 3.427% 11/15/44		09/20/2019	JP MORGAN SECURITIES		26,750,000	26,750,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						287,844,758	286,883,512	75,034	XXX
001528-AA-2	AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22		08/01/2019	AIT WORLDWIDE		13,000,000	13,000,000		3
015271-AR-0	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.375% 08/15/31		07/09/2019	Various		29,082,717	29,075,000		2FE
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT 2.750% 12/15/29		09/03/2019	JP MORGAN SECURITIES		1,297,946	1,300,000		2FE
035287-AJ-0	ANIXTER INC CO.GUARNT 6.000% 12/01/25		07/11/2019	Tax Free Exchange		15,017,546	15,000,000	100,000	3FE
05595#-AB-2	BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34		07/29/2019	BSIP LDAC ISSUER		15,741,000	15,741,000		2PL
059165-EL-0	BALTIMORE GAS & ELECTRIC SR UNSEC 3.200% 09/15/49		09/09/2019	JP MORGAN SECURITIES		14,868,300	15,000,000		1FE
06051G-HV-4	BANK OF AMERICA CORP SR UNSEC 3.194% 07/23/30		07/18/2019	Various		7,633,360	7,625,000		1FE
06540A-AG-6	BANK 2019-BN20 AS SUB 3.243% 09/15/61		09/13/2019	MORGAN STANLEY & CO. INC.		12,359,314	12,000,000	27,025	1FE
06540B-BG-3	BANK 2019-BN21 AS SUB 3.093% 10/15/52		09/27/2019	BANK OF AMERICA		5,149,830	5,000,000	9,451	1FE
06540B-BH-1	BANK 2019-BN21 B SUB 3.317% 10/15/52		09/27/2019	BANK OF AMERICA		17,251,813	16,750,000	32,899	1FE
092113-AR-0	BLACK HILLS CORP SR UNSEC 3.050% 10/15/29		09/26/2019	BANK OF AMERICA		20,927,760	21,000,000		2FE
097023-CP-8	BOEING CO SR UNSEC 3.250% 02/01/35		07/29/2019	JP MORGAN SECURITIES		25,035,632	25,075,000		1FE
100743-AL-7	BOSTON GAS COMPANY SR UNSEC 3.001% 08/01/29		07/24/2019	MORGAN STANLEY & CO. INC.		5,600,000	5,600,000		1FE
125523-AJ-9	CIGNA CORP CO.GUARNT 4.800% 08/15/38		08/27/2019	Tax Free Exchange		16,956,668	17,000,000	27,200	2FE
125523-AK-6	CIGNA CORP CO.GUARNT 4.900% 12/15/48		08/27/2019	Tax Free Exchange		17,937,574	18,000,000	176,400	2FE
12596K-AA-8	CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24		09/30/2019	Interest Capitalization		353,303	353,303		5GI
126010-AA-4	CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40		09/10/2019	Interest Capitalization		364,274	364,274		2
126090-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58		08/13/2019	CGA CAPITAL		7,097,766	7,097,766		1
126090-AA-6	BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58		09/10/2019	Interest Capitalization		8,307	8,307		1
127100-AA-2	CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40		09/16/2019	NEWMARK REALTY CAPITAL		6,945,470	6,945,470		1
12715*-AA-9	CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40		07/16/2019	JP MORGAN SECURITIES		5,995,939	5,995,939		1
127150-AA-7	CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 07/31/40		09/16/2019	CB RICHARD ELLIS		49,110,000	49,110,000		1
17328F-AW-5	CGCMT 2019-GC41 A5 SEQ 2.869% 08/10/56		08/05/2019	CITIGROUP GLOBAL MARKETS INC		61,799,754	60,000,000	90,842	1FE
17328F-AY-1	CGCMT 2019-GC41 AS SUB SEQ 3.018% 08/10/56		08/05/2019	CITIGROUP GLOBAL MARKETS INC		41,199,972	40,000,000	63,709	1FE
18055#-BH-4	CLARION LION PROP FUND-LP SR-UNSEC 3.750% 07/15/29		07/15/2019	BANC OF AMERICA SECURITIES INC		21,000,000	21,000,000		1
18055#-BJ-0	CLARION LION PROP FUND-LP SR-UNSEC 3.850% 07/15/31		07/15/2019	BANC OF AMERICA SECURITIES INC		7,000,000	7,000,000		1
200340-AT-4	COMERICA INC SR UNSEC 4.000% 02/01/29		07/18/2019	JP MORGAN SECURITIES		18,602,026	17,325,000		1FE
20753M-AF-5	CAS 2019-R03 1M2 EXCH SUB FLT 4.168% 09/25/31		09/25/2019	Various		9,784,621	9,742,000	2,256	4FE
20754H-AE-8	CAS 2019-R05 1M2 EXCH MEZ FLT 4.046% 07/25/39		08/27/2019	Various		36,290,000	36,290,000	7,674	3FE
218710-AD-2	CORESITE L.P. SR-UNSEC 4.310% 04/17/29		07/17/2019	KEYBANC CAPITAL MARKETS		6,000,000	6,000,000		2PL
219350-BM-6	CORNING INC SR UNSEC 1.153% 08/14/31		08/06/2019	MORGAN STANLEY & CO. INC.		40,364,217	40,364,217		2FE
225458-AA-2	CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39		08/02/2019	CGA CAPITAL		20,549,158	20,549,158		1
23137#-AA-2	CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 12/16/22		09/03/2019	Interest Capitalization		129,185	129,185		5
25277L-AA-4	DIAMOND SPORTS GR/DIAMON SR SEC 5.375% 08/15/26		07/18/2019	JP MORGAN SECURITIES		11,175,000	11,175,000		3FE
254687-FL-5	WALT DISNEY COMPANY/THE CO.GUARNT 2.000% 09/01/29		09/03/2019	JP MORGAN SECURITIES		615,731	625,000		1FE

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26208L-AE-8	HONK 2019-2A A2 SEQ 3.981% 10/20/49		09/10/2019	BARCLAYS BANK PLC		7,000,000	7,000,000		2FE
27616#-AD-7	EASTERLY GOVERNMENT PROP LP SR-UNSEC 3.730% 09/12/29		09/12/2019	CITIGROUP GLOBAL MARKETS INC		13,000,000	13,000,000		2Z
27616#-AE-5	EASTERLY GOVERNMENT PROP LP SR-UNSEC 3.830% 09/12/31		09/12/2019	CITIGROUP GLOBAL MARKETS INC		12,000,000	12,000,000		2Z
29365T-AJ-3	ENTERGY TEXAS INC 1ST MORTG 3.550% 09/30/49		09/16/2019	BNP PARIBAS		2,975,310	3,000,000		2FE
29717P-AU-1	ESSEX PORTFOLIO LP CO.GUARNT 3.000% 01/15/30		07/29/2019	WELLS FARGO		10,208,412	10,350,000		2FE
30306V-A@-8	FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39		08/07/2019	RBC CAPITAL MARKETS		60,000,000	60,000,000		2Z
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC 3.200% 06/15/29		08/19/2019	BANK OF AMERICA		9,317,217	8,975,000	59,036	1FE
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		09/16/2019	NEWMARK REALTY CAPITAL		7,640,301	7,640,301		1
35091#-AA-0	VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41		08/29/2019	Tax Free Exchange		21,621,848	21,621,848	34,643	1
35563M-AH-9	STACR 2019-HQA1 M2 EXCH FLT 4.368% 02/25/49		09/26/2019	Various		5,339,957	5,300,000	3,216	4FE
35563T-AV-3	STACR 2018-DNA2 B1 SUB FLT 5.718% 12/25/30		08/27/2019	BANK OF AMERICA		3,125,625	3,000,000	1,461	4FE
35563W-BD-5	STACR 2018-DNA3 B1 SUB FLT 5.918% 09/25/48		09/19/2019	NOMURA SECURITIES INTL INC.		9,020,969	8,450,000	34,315	4FE
35564A-BF-7	STACR 2018-HRP2 M3 EXCH MEZ FLT 4.446% 02/25/47		08/27/2019	WELLS FARGO		6,635,332	6,500,000	2,462	2FE
35564T-AH-3	STACR 2019-DNA3 M2 EXCH FLT 4.096% 07/25/49		08/05/2019	Various		18,440,156	18,500,000	32,567	3FE
35877@-AA-2	FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53		09/15/2019	Interest Capitalization		38,037	38,037		2Z
361602-AA-3	GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25		09/30/2019	Interest Capitalization		993,301	993,301		5
361841-AN-9	GLP CAPITAL LP / FIN II CO.GUARNT 3.350% 09/01/24		08/15/2019	WELLS FARGO		7,242,678	7,250,000		3FE
36255*-AA-4	GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62		08/21/2019	STIFEL NICOLAUS & CO.		24,000,000	24,000,000		1Z
36255*-AB-2	GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62		08/21/2019	STIFEL NICOLAUS & CO.		2,000,000	2,000,000		1Z
36257U-AQ-0	GSMS 2019-GC42 AS SUB 3.212% 09/01/52		09/16/2019	GOLDMAN SACHS & COMPANY		15,449,910	15,000,000	34,793	1FE
36257U-AR-8	GSMS 2019-GC42 B SUB 3.363% 09/01/52		09/16/2019	GOLDMAN SACHS & COMPANY		10,299,990	10,000,000	24,288	1FE
37233#-AA-5	GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25		09/30/2019	Interest Capitalization		28,754	28,754		5
373334-KL-4	GEORGIA POWER CO SR UNSEC 2.650% 09/15/29		09/04/2019	JP MORGAN SECURITIES		19,975,400	20,000,000		2FE
38991#-AA-5	GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23		07/01/2019	Interest Capitalization		41,156	41,156		5GI
39813#-AA-9	GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30		09/26/2019	CANTOR FITZGERALD & CO.		75,000,000	75,000,000		2Z
416515-BF-0	HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 3.600% 08/19/49		08/08/2019	CREDIT SUISSE SECURITIES US LL		16,067,513	16,250,000		2FE
42225U-AG-9	HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30		09/05/2019	WELLS FARGO		19,931,600	20,000,000		2FE
42784#-AA-8	HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54		09/01/2019	Interest Capitalization		218,469	218,469		1
43074*-AA-9	HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54		09/15/2019	Interest Capitalization		58,559	58,559		1Z
44107T-AY-2	HOST HOTELS & RESORTS LP SR UNSEC 3.375% 12/15/29		09/26/2019	Various		26,803,700	27,000,000	750	2FE
44409M-AC-0	HUDSON PACIFIC PROPERTIE CO.GUARNT 3.250% 01/15/30		09/24/2019	WELLS FARGO		14,890,200	15,000,000		2FE
444859-BK-7	HUMANA INC SR UNSEC 3.125% 08/15/29		08/08/2019	BANK OF AMERICA		9,090,718	9,100,000		2FE
44891A-BB-2	HYUNDAI CAPITAL AMERICA SR UNSEC 3.400% 06/20/24		07/19/2019	BNP PARIBAS		3,717,723	3,700,000	11,532	2FE
461070-AR-5	INTERSTATE POWER & LIGHT SR UNSEC 3.500% 09/30/49		09/19/2019	WELLS FARGO		996,680	1,000,000		2FE
46642N-BJ-4	JPMBB 2014-C22 B SUB CSTR 0.000% 09/15/47		09/26/2019	JP MORGAN SECURITIES		2,104,063	2,000,000	7,586	3FM
46658*-AA-6	VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 11.000% 09/22/21		07/01/2019	Interest Capitalization		43,392	43,392		5
46659#-AA-1	VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22		07/01/2019	Interest Capitalization		12,507	12,507		5
46665@-AA-5	JG WENTWORTH XX LLC SR-UNSEC 3.700% 08/09/38		09/27/2019	JG WENTWORTH XLIV LLC		59,581,239	59,581,239		1Z
47630#-AA-3	JENSEN HUGHES INTERMEDIATE HLD SUB 14.000% 12/04/23		07/01/2019	Interest Capitalization		(429,455)	(429,455)		5GI
47630*-AA-7	JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22		07/01/2019	Interest Capitalization		92,826	92,826		5GI
47630*-AF-6	JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25		07/01/2019	Interest Capitalization		55,906	55,906		5GI
47631*-AA-6	JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC 14.000% 03/22/26		07/01/2019	Interest Capitalization		(207,774)	(207,774)		5GI
49427R-AP-7	KILROY REALTY LP CO.GUARNT 3.050% 02/15/30		09/18/2019	SUNTRUST CAPITAL MARKETS		4,867,100	5,000,000	1,271	2FE
49721@-AA-1	KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23		09/30/2019	Interest Capitalization		393,945	393,945		5GI
50194#-AA-5	LANEY DIRECTIONAL DRILLING SUB 16.000% 10/31/19		09/30/2019	Interest Capitalization		779,098	779,098		5GI
50195*-AA-8	LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24		09/30/2019	Interest Capitalization		1,660,428	1,660,428		5
502431-AA-7	L3HARRIS TECH INC SR UNSEC 4.950% 02/15/21		07/02/2019	Taxable Exchange		13,342,028	12,930,000	243,569	2FE
502431-AC-3	L3HARRIS TECH INC SR UNSEC 3.950% 05/28/24		07/02/2019	Taxable Exchange		22,730,080	21,850,000	81,513	2FE
502431-AD-1	L3HARRIS TECH INC SR UNSEC 3.850% 12/15/26		07/02/2019	Taxable Exchange		6,125,564	5,850,000	10,636	2FE
502431-AE-9	L3HARRIS TECH INC SR UNSEC 4.400% 06/15/28		07/02/2019	Taxable Exchange		85,231,556	78,000,000	162,067	2FE
52210#-AA-1	PHILLY SR-UNSEC 3.967% 09/15/52		09/19/2019	MESIROW FINANCIAL		25,000,000	25,000,000		1Z
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC 3.050% 01/15/30		08/12/2019	WELLS FARGO		16,108,230	16,125,000		2FE
550284-AA-1	LUMOS PHOENIX HLDGS INC 13.000% 05/31/24		09/30/2019	Interest Capitalization		810,267	810,267		5
55336V-AW-0	MPLX LP SR UNSEC 6.250% 10/15/22		09/23/2019	Taxable Exchange		4,574,680	4,496,000	123,328	2FE
55336V-BA-7	MPLX LP SR UNSEC 6.375% 05/01/24		09/23/2019	Taxable Exchange		2,330,688	2,225,000	55,949	2FE
55336V-BC-3	MPLX LP SR UNSEC 5.250% 01/15/25		09/23/2019	Taxable Exchange		26,167,557	25,000,000	247,917	2FE
55385*-AA-7	MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22		08/05/2019	Interest Capitalization		1,928,250	1,928,250		5GI
56081#-BS-8	MAJOR LEAGUE BASEBALL TRUST SR-UNSEC 3.870% 12/10/39		08/12/2019	BANK AMERICA LEASING & CAPITAL		12,000,000	12,000,000		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 Administrative Symbol/ Market Indicator (a)
56081*-AB-0	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43		07/10/2019	BANC OF AMERICA SECURITIES INC		5,250,000	5,250,000		1Z
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44		07/10/2019	BANC OF AMERICA SECURITIES INC		15,000,000	15,000,000		1Z
57063#-AA-8	MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23		09/30/2019	Interest Capitalization		36,741	36,741		5GI
58013M-FK-5	MCDONALD'S CORP SR UNSEC 3.625% 09/01/49		08/07/2019	CITIGROUP GLOBAL MARKETS INC		18,536,175	18,900,000		2FE
58472#-AA-1	MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25		09/30/2019	Interest Capitalization		25,748	25,748		5
58472@-AA-3	MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25		09/30/2019	Interest Capitalization		560,081	560,081		5
58843*-AC-3	MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 2.5%PIK 7.5 CASH 10.000% 05/09/25		08/27/2019	Tax Free Exchange		25,000,000	25,000,000	93,750	3Z
59447#-AJ-2	MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC 4.650% 07/10/49		07/10/2019	TD SECURITIES		18,000,000	18,000,000		1
59523U-AQ-0	MID-AMERICA APARTMENTS SR UNSEC 3.950% 03/15/29		08/05/2019	WELLS FARGO		13,478,375	12,500,000	205,729	2FE
59828*-AA-4	MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24		09/30/2019	Interest Capitalization		62,095	62,095		5
617446-8J-1	MORGAN STANLEY SR UNSEC 2.720% 07/22/25		07/18/2019	Various		2,826,883	2,825,000		1FE
61764P-BZ-4	MSBAM 2014-C19 C SUB 4.000% 12/15/47		09/12/2019	BARCLAYS BANK PLC		458,494	440,000	733	1FM
62311#-AA-8	MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51		09/09/2019	MESIROW FINANCIAL		117,831,867	117,831,867		1Z
62845#-AA-3	MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25		09/30/2019	Interest Capitalization		49,237	49,237		5GI
64325*-AA-2	NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34		09/05/2019	Interest Capitalization		201,729	201,729		1
645869-F@-2	NEW JERSEY RESOURCES CORP SR-UNSEC 3.760% 07/17/49		07/17/2019	WELLS FARGO		17,000,000	17,000,000		1
64746#-AA-9	NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25		09/30/2019	Interest Capitalization		41,334	41,334		4
64828J-AD-6	NRZT 2018-NQM1 M1 MEZ AFC SEQ 4.621% 11/25/48		08/28/2019	NOMURA SECURITIES INTL INC.		4,591,230	4,500,000	16,751	1FM
651639-AW-6	NEWMONT GOLDCORP CORP CO.GUARNT 5.875% 04/01/35		08/28/2019	Taxable Exchange		77,743,511	60,520,000	1,451,850	2FE
65473P-AH-8	NISOURCE INC SR UNSEC 2.950% 09/01/29		08/07/2019	CREDIT SUISSE SECURITIES US LL		14,973,900	15,000,000		2FE
65958*-AA-3	NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24		09/23/2019	Interest Capitalization		1,562,237	1,562,237		5
66621#-AA-4	NORTHFIELD MOUNTAIN LLC SR-UNSEC 4.500% 07/18/34		07/18/2019	BARCLAYS CAPITAL INC		62,000,000	62,000,000		2Z
668074-G#-8	NWERN CORP SR-SEC 3.980% 09/17/49		09/17/2019	CIBC PRIMARY ISSUES		11,000,000	11,000,000		1Z
674599-DD-4	OCCIDENTAL PETROLEUM COR SR UNSEC 7.500% 05/01/31		09/18/2019	Taxable Exchange		13,200,535	10,000,000	285,417	2FE
674599-DJ-1	OCCIDENTAL PETROLEUM COR SR UNSEC 6.200% 03/15/40		09/18/2019	Taxable Exchange		35,661,369	29,980,000	15,490	2FE
674599-DR-3	OCCIDENTAL PETROLEUM COR SR UNSEC 7.150% 05/15/28		09/18/2019	Taxable Exchange		6,088,531	5,000,000	122,146	2FE
69351U-AW-3	PPL ELECTRIC UTILITIES 1ST MORTG 3.000% 10/01/49		09/03/2019	WELLS FARGO		1,425,655	1,450,000		1FE
69394*-AA-7	PPM FINCO LP 4.476% 03/31/54		08/01/2019	GOLDMAN SACHS CAPITAL MARKETS		4,625,930	4,625,930		2Z
69410*-AD-1	PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50		08/29/2019	PACEWELL??LLC		15,000,000	15,000,000		1Z
69764*-AA-9	PAMLICO PRIZELOGIC HLDGS LLC 12.750% 12/30/21		09/30/2019	Interest Capitalization		929,615	929,615		5GI
71683*-AA-3	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.343% 10/01/45		07/03/2019	PETROS PACE FINANCE 2018-2 SUB		22,046,717	21,763,788		1Z
729088-AA-8	PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63		08/01/2019	PLENARY PROPERTIES PURDUE		10,375,738	10,375,738		2
73808#-AA-5	POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/17/24		07/01/2019	Interest Capitalization		50,417	50,417		5
743674-BE-2	PROTECTIVE LIFE CORP SR UNSEC 3.400% 01/15/30		09/13/2019	MORGAN STANLEY & CO. INC.		14,953,800	15,000,000		2FE
743820-AA-0	PROV ST JOSEPH HLTH OBL UNSEC 2.532% 10/01/29		09/24/2019	GOLDMAN SACHS & COMPANY		4,550,000	4,550,000		1FE
744560-CA-2	PUBLIC SERVICE ELECTRIC 1ST MORTG 3.200% 08/01/49		08/08/2019	MITSUBISHI UFJ SECURITIES USA		347,463	350,000		1FE
745332-CJ-3	PUGET SOUND ENERGY INC SR SEC 3.250% 09/15/49		08/19/2019	MITSUBISHI UFJ SECURITIES USA		13,785,229	13,875,000		1FE
75101#-AA-4	RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34		09/13/2019	GUGGENHEIM SECURITIES		64,000,000	64,000,000		1Z
75101#-AB-2	RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34		09/13/2019	GUGGENHEIM SECURITIES		18,600,000	18,600,000		3Z
75884R-AZ-6	REGENCY CENTERS LP CO.GUARNT 2.950% 09/15/29		08/13/2019	U.S. BANCORP INVESTMENTS INC		2,997,090	3,000,000		2FE
75888@-AA-5	REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26		07/31/2019	Interest Capitalization		620,266	620,266		3
75951A-AK-4	RELIANCE STAND LIFE II SECURED 2.625% 07/22/22		07/15/2019	JP MORGAN SECURITIES		8,321,670	8,325,000		1FE
78396Y-AA-1	SESAC 2019-1 A2 SEQ 5.216% 07/25/49		08/02/2019	GUGGENHEIM CAPITAL MARKETS LLC		18,500,000	18,500,000		2FE
78403D-AN-0	SBA TOWER TRUST ASSET BACKED 2.836% 01/15/25		09/10/2019	BARCLAYS BANK PLC		18,500,000	18,500,000		1FE
78501@-AA-6	SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26		09/30/2019	Interest Capitalization		38,076	38,076		5GI
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		08/02/2019	Interest Capitalization		1,095	1,095		5
817743-AA-5	SPRO 2019-1A A2 SEQ 3.882% 10/25/49		09/17/2019	BARCLAYS BANK PLC		7,000,000	7,000,000		2FE
81784R-AA-0	SFFIN 2019-1A A SEQ 3.840% 11/01/49		09/17/2019	BARCLAYS BANK PLC		9,500,000	9,500,000		1FE
868588-AA-8	SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25		07/01/2019	Interest Capitalization		104,647	104,647		5
87320*-AD-2	TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 07/15/44		07/12/2019	GUGGENHEIM SECURITIES		4,613,000	4,613,000		1Z
875127-BG-6	TAMPA ELECTRIC CO SR UNSEC 3.625% 06/15/50		07/22/2019	MITSUBISHI UFJ SECURITIES USA		9,704,546	9,825,000		1FE
88033G-DA-5	TENET HEALTHCARE CORP SR SEC 5.125% 11/01/27		08/12/2019	BARCLAYS BANK PLC		20,000,000	20,000,000		3FE
88105*-AA-7	TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32		08/30/2019	TERRAFORM OSPREY I		65,485,000	65,485,000		2
882484-AB-4	TEXAS HEALTH RESOURCES SECURED 3.372% 11/15/51		09/11/2019	MORGAN STANLEY & CO. INC.		35,000,000	35,000,000		1FE
89453#-AA-9	TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46		08/15/2019	QUAD CAPITAL		3,125,000	3,125,000		1
90310#-AB-8	UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54		09/16/2019	LESMARK		1,398,404	1,398,404		2PL
904764-BH-9	UNILEVER CAPITAL CORP CO.GUARNT 2.125% 09/06/29		09/03/2019	BANK OF AMERICA		990,990	1,000,000		1FE
906548-CQ-3	UNION ELECTRIC CO 1ST MORTG 3.250% 10/01/49		09/23/2019	WELLS FARGO		9,965,700	10,000,000		1FE

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91159H-HW-3	US BANCORP SUBORD 3.000% 07/30/29		07/24/2019	U.S. BANCORP INVESTMENTS INC		24,997,750	25,000,000		1FE
91324P-DT-6	UNITEDHEALTH GROUP INC SR UNSEC 3.500% 08/15/39		07/23/2019	BANK OF AMERICA		26,783,828	27,050,000		1FE
91324P-DU-3	UNITEDHEALTH GROUP INC SR UNSEC 3.700% 08/15/49		07/23/2019	BANK OF AMERICA		2,491,400	2,500,000		1FE
92277G-AU-1	VENTAS REALTY LP CO.GUARNT 3.000% 01/15/30		08/12/2019	JP MORGAN SECURITIES		14,303,988	14,375,000		2FE
928668-AZ-5	VOLKSWAGEN GROUP AMERICA CO.GUARNT 2.700% 09/26/22		09/19/2019	BANK OF AMERICA		1,724,362	1,725,000		2FE
928668-BB-7	VOLKSWAGEN GROUP AMERICA CO.GUARNT 3.200% 09/26/26		09/19/2019	BANK OF AMERICA		9,993,800	10,000,000		2FE
92939K-BR-8	WFRBS 2014-C24 B SUB AFC 4.204% 11/15/47		09/25/2019	BARCLAYS BANK PLC		4,629,902	4,500,000	13,663	2FM
93884P-DY-3	WASHINGTON GAS LIGHT CO SR UNSEC 3.650% 09/15/49		09/10/2019	MITSUBISHI UFJ SECURITIES USA		9,949,400	10,000,000		1FE
94115#-AA-9	WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39		07/30/2019	JEFFERIES & CO. INC.		50,250,000	50,250,000		2
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		08/12/2019	MESIROW FINANCIAL		17,810,000	17,810,000		1Z
94676#-AA-0	MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54		09/15/2019	Interest Capitalization		12,273	12,273		1Z
94989Y-BE-2	WFCM 2016-C32 B SUB W 4.879% 01/15/59		09/19/2019	BANK OF AMERICA		1,273,086	1,150,000	3,429	1FM
950400-AJ-3	WELLTOWER INC SR UNSEC 3.100% 01/15/30		08/08/2019	GOLDMAN SACHS & COMPANY		14,548,182	14,575,000		2FE
95709T-AQ-3	WESTAR ENERGY INC SR SEC 3.250% 09/01/49		08/12/2019	U.S. BANCORP INVESTMENTS INC		10,879,079	10,975,000		1FE
Q5664#-AH-7	LONSDALE FINANCE PTY LTD 2019-SR-UNSEC 3.850% 07/09/31	D	07/09/2019	CIBC PRIMARY ISSUES		83,000,000	83,000,000		2FE
Z00068-02-5	4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 07/15/41		08/15/2019	NEWMARK REALTY CAPITAL		1,673,559	1,673,559		1Z
Z00068-03-3	4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 01/15/41		08/15/2019	NEWMARK REALTY CAPITAL		2,019,252	2,019,252		1Z
Z00068-79-3	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		07/12/2019	COBANK ACB		10,334,973	10,334,973		1
Z00068-79-3	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		07/12/2019	COBANK ACB		96,592	96,592		1Z
Z00068-80-1	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		07/12/2019	COBANK ACB		9,275,378	9,275,378		1
Z00068-80-1	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		07/12/2019	COBANK ACB		70,425	70,425		1Z
Z00069-19-7	JGW IX LLC SR-UNSEC 4.050% 01/15/36		09/06/2019	JGW IX LLC		6,741,987	6,741,987		1Z
Z00069-79-1	PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43		09/12/2019	PETROS PACE FINANCE 2018-2 SUB		30,671,947	29,578,612	483,350	1Z
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24	D	07/16/2019	BARCLAYS BANK PLC		28,130,858	28,150,000		2FE
00654A-AA-4	ADANI GREEN ENERGY UP SR SEC 6.250% 12/10/24	D	07/19/2019	Various		3,396,125	3,300,000	24,635	3FE
05578A-AN-8	BPCE SA SR UNSEC 2.700% 10/01/29	D	09/25/2019	Various		22,838,310	23,000,000		1FE
05968D-AC-4	BANCO INTERNAC DEL PERU SR UNSEC 3.250% 10/04/26	D	09/25/2019	JP MORGAN SECURITIES		4,984,500	5,000,000		2FE
059895-AT-9	BANGKOK BANK PCL/HK SUBORD 3.733% 09/25/34	D	09/16/2019	MORGAN STANLEY & CO. INC.		9,000,000	9,000,000		2FE
12687@-AA-1	DHL-ZERO COUPON SR 4.640% 03/15/27	D	09/15/2019	Interest Capitalization		748,261	748,261		2
21684A-AF-3	COOPERATIEVE RABOBANK UA CO.GUARNT 3.750% 07/21/26	D	07/15/2019	CREDIT SUISSE SECURITIES US LL		2,040,580	2,000,000	36,667	2FE
21987B-AZ-1	CODELCO INC SR UNSEC 3.000% 09/30/29	D	09/23/2019	SCOTIA CAPITAL INC		4,992,300	5,000,000		1FE
226081-AC-1	CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36	D	08/27/2019	Interest Capitalization		195,827	195,827		6*
23330J-AC-5	DP WORLD PLC SR UNSEC 4.700% 09/30/49	D	09/24/2019	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000		2FE
23636A-AV-3	DANSKE BANK A/S SR UNSEC 3.244% 12/20/25	D	09/16/2019	BANK OF AMERICA		10,000,000	10,000,000		2FE
29246B-AE-8	EMPRESAS PUBLIC MEDELLIN SR UNSEC 4.250% 07/18/29	D	07/12/2019	Various		24,047,748	24,100,000		2FE
456472-AB-5	INDUSTRIAS PENOLES SAB D SR UNSEC 4.150% 09/12/29	D	09/05/2019	BANK OF AMERICA		7,639,443	7,650,000		2FE
458652-AB-0	INTERCORP PERU LTD SR UNSEC 3.875% 08/15/29	D	07/25/2019	Various		9,762,357	9,925,000		2FE
532522-AB-5	LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36	D	07/18/2019	JP MORGAN SECURITIES		9,685,000	9,685,000		2FE
606822-BK-9	MITSUBISHI UFJ FIN GRP SR UNSEC 3.751% 07/18/39	D	07/11/2019	MORGAN STANLEY & CO. INC.		30,150,000	30,150,000		1FE
606822-BM-5	MITSUBISHI UFJ FIN GRP SR UNSEC 3.195% 07/18/29	D	07/11/2019	MITSUBISHI UFJ SECURITIES USA		2,000,000	2,000,000		1FE
60687Y-AX-7	MIZUHO FINANCIAL GROUP SR UNSEC 3.153% 07/16/30	D	07/09/2019	MIZUHO SECURITIES USA INC.		35,000,000	35,000,000		1FE
632525-AS-0	NATIONAL AUSTRALIA BANK SUBORD 3.933% 08/02/34	D	07/29/2019	CITIGROUP GLOBAL MARKETS INC		75,000,000	75,000,000		1
67576G-AD-9	ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26	D	09/01/2019	Interest Capitalization		352,313	352,313		6*
692733-AB-4	OZTEL HOLDINGS SPC LTD SR SEC 6.625% 04/24/28	D	07/18/2019	CITIGROUP GLOBAL MARKETS INC		3,082,500	3,000,000	48,583	3FE
69370P-AD-3	PT PERTAMINA -PERSERO SR UNSEC 3.650% 07/30/29	D	07/23/2019	DEUTSCHE BANK SECURITIES INCOR		6,000,000	6,000,000		2FE
69370P-AE-1	PT PERTAMINA -PERSERO SR UNSEC 4.700% 07/30/49	D	07/23/2019	DEUTSCHE BANK SECURITIES INCOR		3,125,000	3,125,000		2FE
69916X-AN-5	PARL 2019 1A B2 SEQ CDO-CF-CLO-HY 4.000% 07/20/32	D	07/24/2019	MORGAN STANLEY & CO. INC.		10,000,000	10,000,000		1FE
71568P-AJ-8	PERUSAHAAN LISTRIK NEGAR SR UNSEC 3.875% 07/17/29	D	07/10/2019	HSBC SECURITIES USA INC		10,336,040	10,400,000		2FE
71568P-AK-5	PERUSAHAAN LISTRIK NEGAR SR UNSEC 4.875% 07/17/49	D	07/10/2019	HSBC SECURITIES USA INC		2,717,935	2,750,000		2FE
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC 2.625% 07/22/24	D	07/15/2019	GOLDMAN SACHS & COMPANY		4,140,165	4,150,000		1FE
82460P-2A-2	SHINHAN FINANCIAL GROUP SUBORD 3.340% 02/05/30	D	07/29/2019	HSBC SECURITIES USA INC		8,250,000	8,250,000		2
86562M-BP-4	SUMITOMO MITSUI FINL GRP SR UNSEC 3.040% 07/16/29	D	07/09/2019	SMBC NIKKO SECURITIES AMERICA		49,988,900	50,000,000		1FE
86964W-AF-9	SUZANO AUSTRIA GMBH CO.GUARNT 6.000% 01/15/29	D	08/14/2019	Tax Free Exchange		1,557,358	1,500,000	7,250	2FE
86964W-AH-5	SUZANO AUSTRIA GMBH CO.GUARNT 5.000% 01/15/30	D	08/14/2019	Tax Free Exchange		4,927,565	5,000,000	52,083	2FE
902613-AA-6	UBS GROUP AG SR UNSEC 3.126% 08/13/30	D	08/06/2019	U.S. BANCORP LIBRA		14,275,000	14,275,000		1
961214-EF-6	WESTPAC BANKING CORP SUBORD 4.110% 07/24/34	D	07/16/2019	CITIGROUP GLOBAL MARKETS INC		11,400,000	11,400,000		2FE
961214-EG-4	WESTPAC BANKING CORP SUBORD 4.421% 07/24/39	D	07/16/2019	JP MORGAN SECURITIES		9,500,000	9,500,000		2FE
B95508-AD-3	UMICORE SA/NV SR-UNSEC 1.770% 09/26/29	B	09/26/2019	JP MORGAN SECURITIES		76,440,076	76,440,076		2Z

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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 Administrative Symbol/ Market Indicator (a)
B9550@-AE-1	UMICORE SA/NV SR-UNSEC 1.950% 09/26/31	B	09/26/2019	JP MORGAN SECURITIES		32,760,033	32,760,033		2Z
G3663#-AC-5	FORTH PORTS FINANCE PLC SR-UNSEC 2.970% 09/17/29	B	09/17/2019	BARCLAYS BANK PLC		25,004,063	25,004,063		2Z
G3663#-AE-1	FORTH PORTS FINANCE PLC SR-UNSEC 3.030% 09/17/31	B	09/17/2019	BARCLAYS BANK PLC		25,004,063	25,004,063		2Z
G8401*-AK-7	SSP FINANCING LTD SR-UNSEC 4.060% 07/15/26	D	07/15/2019	BANK OF AMERICA SECURITIES LLC		14,000,000	14,000,000		2
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC 6.020% 12/31/40	D	09/30/2019	SUMITOMO BANK LTD. NEW YORK		3,305,775	3,305,775		2PL
P3753#-AA-0	ERGON PERU SAC SR-UNSEC 4.870% 06/30/34	D	09/30/2019	SUMITOMO BANK LTD. NEW YORK		24,946,203	24,946,203		2
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26	D	08/14/2019	SUMITOMO BANK LTD. NEW YORK		60,000,000	60,000,000		2Z
Q7795*-AA-4	QIC FINANCE-PROPERTY FUND PTY SR-UNSEC 3.670% 08/07/29	D	08/07/2019	BANK OF AMERICA SECURITIES LLC		50,000,000	50,000,000		1
Q8501*-AD-1	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.410% 09/12/28	D	07/24/2019	G2		10,308,400	10,000,000	161,700	2
Q8501*-AE-9	SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.610% 09/12/31	D	07/24/2019	G2		4,157,560	4,000,000	67,613	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,212,173,414	3,167,124,383	4,801,194	XXX
00860@-AA-5	FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25		07/26/2019	FLORIDA VEG INVESTMENTS LLC		8,278,380	8,520,000		4
00866@-AC-5	AHEAD LLC SR-UNSEC 05/08/24		09/05/2019	Various		14,850,000	14,850,000		3PL
00866@-AF-8	AHEAD LLC SR-UNSEC 05/08/24		07/03/2019	REGED HOLDCO		690,517	690,517		3PL
01310T-AX-7	ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25		08/16/2019	Tax Free Exchange		34,776,876	34,876,767		3FE
01957T-AD-9	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26		07/01/2019	CREDIT SUISSE SECURITIES US LL		(2,269,865)	(2,292,793)		4FE
03217F-AH-2	AMSPEC SERVICES INC SR-UNSEC 07/02/24		09/30/2019	No Broker		230,769	230,769		4Z
03217F-AJ-8	AMSPEC SERVICES INC SR-UNSEC 07/02/24		07/08/2019	ANTARES		2,284,615	2,307,692		4
03939E-AB-5	ARCH GLOBAL CCT HLDGS CORP SR-UNSEC 04/01/26		09/30/2019	ANTARES		2,570,192	2,596,154		2PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 05/01/24		09/16/2019	CAPITAL ONE HEALTHCARE FINANCI		301,969	305,020		4
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 05/01/25		09/16/2019	CAPITAL ONE HEALTHCARE FINANCI		667,928	674,675		4
05278G-AH-1	AUTOKINITON US HOLDINGS AUTOKINITON US HOLDINGS 05/22/25		09/26/2019	GOLDMAN SACHS & COMPANY		1,567,500	1,650,000		4FE
16280U-AE-0	CHECKERS HLDGS-INC. SR-SEC 04/25/26		08/30/2019	Interest Capitalization		813,525	813,525		5
20007*-AC-5	COMAR HLDG CO LLC SR-UNSEC 06/18/24		08/08/2019	VARAGON CAPITAL PARTNERS		297,872	297,872		3PL
21718@-AA-5	COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25		09/30/2019	Interest Capitalization		102,776	102,776		4
23918V-AX-2	DAVITA INC DAVITA INC 08/12/26		08/08/2019	WELLS FARGO		14,488,688	14,525,000		2
25277B-AB-4	DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26		07/18/2019	JP MORGAN SECURITIES		9,800,750	9,850,000		3
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC 08/18/23		07/31/2019	BANK OF MONTREAL		1,475,556	1,475,556		3PL
29788#-AD-5	E2OPEN LLC SR-UNSEC 11/26/24		07/03/2019	GOLUB CAPITAL		29,700,000	30,000,000		4
30606*-AA-3	FALCON BUYER INC SR-UNSEC 04/10/24		09/11/2019	No Broker		1,250,000	1,250,000		4Z
35041@-AB-1	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		09/30/2019	ARES CAPITAL		2,400,000	2,400,000		3PL
37233#-AB-3	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		08/13/2019	MADISON CAPITAL FUNDING		1,350,000	1,350,000		4Z
37249U-AN-6	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25		07/16/2019	Tax Free Exchange		2,821,475	2,825,000		4FE
43129#-AA-0	HILB GROUP LLC-THE SR-UNSEC 06/24/21		09/06/2019	MADISON CAPITAL FUNDING		1,304,033	1,304,033		4
43129#-AA-0	HILB GROUP LLC-THE SR-UNSEC 06/24/21		09/06/2019	MADISON CAPITAL FUNDING		7,309	7,309		4Z
44108H-AJ-0	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25		09/20/2019	CREDIT SUISSE SECURITIES US LL		691,223	694,697		4FE
45173J-AK-0	II-VI INC II-VI INC 09/24/26		08/28/2019	BANK OF AMERICA		997,500	1,000,000		3
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		09/03/2019	ACQUISITION RESOURCE CORP		5,628,378	5,628,378		1PL
48268J-AB-0	KSLB HLDGS LLC SR-UNSEC 07/30/23		09/09/2019	ANTARES		1,083,333	1,083,333		4Z
48562R-AL-3	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26		09/24/2019	Tax Free Exchange		4,221,760	4,240,451		3FE
51808@-AA-3	LASIK VISION INSTITUTE SR-UNSEC 03/31/20		07/31/2019	Interest Capitalization		453,619	453,619		5GI
55936#-AB-5	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		09/30/2019	MADISON CAPITAL FUNDING		139,285	139,285		2PL
56032Y-AF-6	MAILSOUTH INC SR-UNSEC 04/24/23		07/22/2019	ANTARES		330,000	330,000		3PL
60725#-AB-0	MOBILE COMMUNICATIONS AMERICA SR-UNSEC 03/04/25		09/25/2019	No Broker		1,705,000	1,705,000		3PL
62886V-AP-5	NCR CORP NCR CORP 08/28/26		08/08/2019	BANK OF AMERICA		3,923,617	3,943,333		3FE
62886V-AQ-3	NCR CORP NCR CORP 08/28/26		08/08/2019	BANK OF AMERICA		4,484,133	4,506,667		3FE
62922E-AB-0	NUEYE LLC SR-UNSEC 09/14/24		07/31/2019	ANTARES		629,153	629,153		2PL
62922E-AD-6	NUEYE LLC SR-UNSEC 09/15/24		08/30/2019	ANTARES		1,927,083	1,927,083		2PL
68218E-AH-7	ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26		09/16/2019	JP MORGAN SECURITIES		3,466,313	3,475,000		2FE
69322#-AA-0	PB PARENT-LLC SUB-UNSEC 07/18/25		09/30/2019	Interest Capitalization		224,182	224,182		4
69396@-AB-1	PPT MGMT HLDGS LLC SR-UNSEC 12/16/22		07/01/2019	Interest Capitalization		172,027	172,027		4Z
70359M-AB-7	PAULA'S CHOICE ACQUISITIONCO I SR-UNSEC 10/16/23		07/03/2019	SUNTRUST CAPITAL MARKETS		3,583,552	3,601,560		3PL
70439@-AC-6	PAYMENT ALLIANCE SR-UNSEC 01/31/24		08/23/2019	CAMBRIDGE INTL SECURITIES INC.		2,500,000	2,500,000		3PL
70439@-AC-6	PAYMENT ALLIANCE SR-UNSEC 01/31/24		09/13/2019	No Broker		6,100,000	6,100,000		3PL
72819Q-AM-4	PLAZE INC PLAZE INC 08/03/26		07/30/2019	GENERAL ELECTRIC CO		8,557,000	8,600,000		4
75000*-AA-0	RSC ACQUISITION INC SR-UNSEC 11/30/22		07/19/2019	TAX FREE EXCH NOT SALE		1,181,600	1,181,600		5
75000E-AB-7	RSC ACQUISITION INC SR-UNSEC 11/30/22		07/19/2019	ANTARES		1,181,600	1,181,600		5

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760260-AA-6	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		07/02/2019	SUNTRUST CAPITAL MARKETS		4,863,523	4,887,864		4
784850-AA-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		08/29/2019	AMERICAN GENERAL LIFE INSURANC		470,149	470,149		4
784850-AA-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		08/29/2019	AMERICAN GENERAL LIFE INSURANC		574,627	574,627		4Z
784850-AA-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		09/27/2019	No Broker		710,448	710,448		4
784850-AA-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		07/31/2019	No Broker		167,164	167,164		4Z
80413*-AA-1	SAUER BRANDS-INC. SUB-UNSEC 02/01/25		08/01/2019	SAMUEL MONTAGU		18,240,000	18,240,000		4
83174#-AB-8	SMILE DOCTORS LLC SR-UNSEC 10/06/22		09/20/2019	TWIN BROOK CAPITAL PARTNERS LL		1,765,693	1,765,693		2PL
83415Y-AE-0	SOLARAY LLC SR-UNSEC 09/08/23		08/19/2019	ANTARES		496,910	496,910		4
89388H-AC-1	TRANSPORTATION INSIGHT LLC SR-UNSEC 12/18/24		09/10/2019	JP MORGAN SECURITIES		2,551,020	2,551,020		3PL
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		08/28/2019	Interest Capitalization		16,116	16,116		4FE
91916F-AB-4	VALIDITY INC SR-UNSEC 05/30/24		07/02/2019	No Broker		1,619,433	1,619,433		4Z
91916F-AD-0	VALIDITY INC SR-UNSEC 05/30/25		07/02/2019	ANTARES		16,116,206	16,278,996		4Z
95841#-AD-1	WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22		08/01/2019	GOLUB CAPITAL		1,320,000	1,320,000		4Z
Z00056-40-0	LIGADO NETWORKS-INC. SR-SEC 12/07/20		09/09/2019	Interest Capitalization		207,972	207,972		5GI
Z00062-06-9	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		08/30/2019	MADISON CAPITAL FUNDING		1,468,354	1,468,354		4
Z00065-08-8	NORTH HAVEN CA HLDGS INC SR-UNSEC 10/01/23		09/03/2019	JP MORGAN SECURITIES		3,678,275	3,678,275		4Z
Z00066-88-8	FLIGHT BUYER LLC SR-UNSEC 04/08/24		09/18/2019	No Broker		1,012,048	1,012,048		4
Z00067-25-8	UNIFIED PHYSICIAN MGMT LLC SR-UNSEC 11/27/23		08/22/2019	ANTARES		1,500,000	1,500,000		4
Z00068-08-2	NORTH HAVEN SPARTAN US HOLDCO SR-SEC 06/06/25		08/28/2019	CAMBRIDGE INTL SECURITIES INC.		256,034	258,621		4
Z00068-09-0	NORTH HAVEN SPARTAN US HOLDCO SR-SEC 06/06/24		07/08/2019	KEYBANC CAPITAL MARKETS		1,000,000	1,000,000		4
Z00068-09-0	NORTH HAVEN SPARTAN US HOLDCO SR-SEC 06/06/24		07/08/2019	KEYBANC CAPITAL MARKETS		500,000	500,000		4Z
Z00068-25-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		07/15/2019	Various		77,198	78,061		4
Z00068-25-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		07/15/2019	Various		46,321	49,164		4Z
Z00068-88-4	ONS MSO, LLC SR-UNSEC 07/08/25		07/15/2019	ANTARES		9,900,000	10,000,000		4
Z00068-89-2	ONS MSO, LLC SR-UNSEC 07/08/24		07/15/2019	No Broker		250,000	250,000		4
Z00068-93-4	ISC PURCHASER LLC SR-UNSEC 07/11/25		07/17/2019	MADISON CAPITAL FUNDING		14,812,500	15,000,000		4
Z00068-99-1	VALICOR PPC INTERMEDIATE II LL SR-UNSEC 01/24/27		09/16/2019	VALICOR PPC INTERMEDIATE II LL		21,055,000	21,600,000		4
Z00069-02-3	VALICOR PPC INTERMEDIATE II LL SR-UNSEC 07/24/26		07/25/2019	ANTARES		7,920,000	8,000,000		4
Z00069-03-1	VALICOR PPC INTERMEDIATE II LL SR-UNSEC 07/24/26		09/16/2019	ANTARES		1,330,000	1,330,000		4Z
Z00069-06-4	BLADES BUYER-INC. SUB-UNSEC 02/01/26		08/01/2019	BLAIR WILLIAM & CO. CPX		8,400,000	8,400,000		4
Z00069-06-4	BLADES BUYER-INC. SUB-UNSEC 02/01/26		08/01/2019	BLAIR WILLIAM & CO. CPX		5,600,000	5,600,000		4Z
Z00069-22-1	KENE ACQUISITION INC SR-UNSEC 08/08/26		08/08/2019	ACQUISITION RESOURCE CORP		2,451,964	2,464,286		4
Z00069-24-7	KENE ACQUISITION INC SR-UNSEC 08/08/24		08/08/2019	ARES CAPITAL		625,000	625,000		4
Z00069-24-7	KENE ACQUISITION INC SR-UNSEC 08/08/24		08/08/2019	ARES CAPITAL		437,500	437,500		4Z
Z00069-27-0	VACO HLDGS LLC SR-SEC 11/09/23		08/07/2019	ANTARES		1,990,000	2,000,000		4
Z00069-28-8	BEACON ORTHOPAEDIC PARTNERS MS 07/19/25		08/09/2019	ALLY BANK		2,970,000	3,000,000		4
Z00069-35-3	VANGUARD PACKAGING LLC SR-UNSEC 08/09/24		09/27/2019	TWIN BROOK CAPITAL PARTNERS LL		12,246,000	12,360,000		4
Z00069-44-5	SSJA BARIATRIC MGMT LLC SR-UNSEC 08/26/24		08/26/2019	KEYBANC CAPITAL MARKETS		3,205,125	3,237,500		4
Z00069-45-2	SSJA BARIATRIC MGMT LLC SR-UNSEC 08/26/24		08/29/2019	CHAPDELAINE & COMPANY		509,375	509,375		4
Z00069-45-2	SSJA BARIATRIC MGMT LLC SR-UNSEC 08/26/24		08/29/2019	CHAPDELAINE & COMPANY		169,792	169,792		4Z
Z00069-47-8	US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/24/24		09/12/2019	CAPITAL ONE HEALTHCARE FINANCI		9,933,001	9,933,001		4Z
Z00069-58-5	STS HLDG INC SR-UNSEC 08/27/26		09/06/2019	CITIZENS BANK		2,947,500	3,000,000		4Z
Z00069-67-6	MOBILE COMMUNICATIONS AMERICA SR-UNSEC 03/04/25		09/03/2019	NXT CAPITAL		833,844	838,034		4Z
Z00069-91-6	SPECIALIST RESOURCES GLOBAL IN SR-UNSEC 09/23/25		09/23/2019	CHR		2,648,250	2,675,000		4Z
Z00069-99-9	NEW ERA TECHNOLOGY INC SR-UNSEC 09/24/25		09/24/2019	VARAGON CAPITAL PARTNERS		2,985,000	3,000,000		4Z
Z00070-04-7	VITAL SMARTS LLC VITAL SMARTS LLC 09/30/26		09/30/2019	KEYBANC CAPITAL MARKETS CPX		9,926,597	10,026,866		4Z
Z00070-05-4	VITAL SMARTS LLC VITAL SMARTS 09/30/26		09/30/2019	No Broker		134,328	134,328		4Z
8299999. Subtotal - Bonds - Bank Loans						364,879,490	367,368,437		XXX
8399997. Total - Bonds - Part 3						3,944,312,917	3,900,840,374	4,939,752	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,944,312,917	3,900,840,374	4,939,752	XXX
458748-12-2	INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A		09/30/2019	Capital Contribution	.0.000	895,626	0.00		RP5GIA
ZD3033-03-6	MSM ACQUISITIONS SERIES B		07/01/2019	JP MORGAN SECURITIES	111.060	127,848	0.00		P5ZL
ZD3525-15-5	MSM ACQUISITIONS SPECTRIO PREF SERIES C		08/08/2019	MSM ACQUISITIONS	505.360	904,763	0.00		P4ZL
ZD4044-04-0	VETTA-LLC FKA BPCP SPARTAN MER CLASS C UNITS		07/09/2019	J?AMERICA LLC	739.960	342,104	0.00		P3ZV
ZD9696-78-6	.TIA 2019-1A SUB 0 08/15/2026 CLO V LTD	D	08/22/2019	U.S. BANK	25,000,000.000	25,000,000	0.00		P6*L

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 Administrative Symbol/ Market Indicator (a)
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						27,270,341	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						27,270,341	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						27,270,341	XXX		XXX
590996-5S-9	MILLER ENVIRONMENTAL CO-INVEST		07/29/2019	JP MORGAN SECURITIES	1,681,360.000	672,544			V
000000-00-0	TIAA-CREF Tuition Financing, LLC		09/30/2019	ISSUER	1.000	15,000,000			K
893641-10-0	TRANSDIGM INC		08/27/2019	DISTRIBUTION	6,261.000	3,288,096			L
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		08/30/2019	FEDERAL HOME LOAN BANK	3,006,450.000	300,645,000			V
ZD6767-67-1	MSM ACQUISITIONS		07/01/2019	JP MORGAN SECURITIES	(1,151.160)	(127,848)			V
AAV996-9K-9	MANITOBA -PROVINCE OF AMENITY CLASS A		07/25/2019	JP MORGAN SECURITIES	104,682.000	80			V
ZD6868-68-5	MANITOBA -PROVINCE OF AMENITY CLASS B		07/25/2019	JP MORGAN SECURITIES	942,136.000	795,193			V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						320,273,065	XXX		XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		09/30/2019	CAPITAL CONTRIBUTION	0.000	699,977			K
60407*-10-3	ND Properties, Inc.		09/30/2019	Issuer	68.000	14,688,805			K
81793*-10-1	730 TEXAS FOREST HOLDINGS, INC.		07/23/2019	CAPITAL CONTRIBUTION	0.000	325			K
872268-10-3	T-C Europe Holding, Inc.		09/30/2019	Issuer	1.000	305			K
000000-00-0	MYVEST CORPORATION		09/06/2019	CAPITAL CONTRIBUTION	0.000	1,717,403			K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						17,106,815	XXX		XXX
67092P-85-4	NUHY NUVEEN ESG HIGH YIELD CORP B		09/27/2019	JANE STREET	579,825.000	14,522,808			L
G36425-37-2	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS		08/06/2019	BFDS BROKER	1,252.546	30,500			V
ZD1212-12-9	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC		08/06/2019	BFDS BROKER	1,249.086	28,000			V
ZD1313-13-3	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC		08/06/2019	BFDS BROKER	1,249.086	28,000			V
ZD1515-15-8	TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC		08/06/2019	BFDS BROKER	1,250.001	25,000			V
9299999. Subtotal - Common Stocks - Mutual Funds						14,634,308	XXX		XXX
9799997. Total - Common Stocks - Part 3						352,014,188	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						352,014,188	XXX		XXX
9899999. Total - Preferred and Common Stocks						379,284,529	XXX		XXX
9999999 - Totals						4,323,597,446	XXX	4,939,752	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
02265Q-AA-6	AMAL LTD US GOVT GUARANT 3.465% 08/21/21		08/21/2019	Redemption 100.0000		352,653	352,653	352,653	352,653						352,653				9,165	08/21/2021	1
228027-AA-6	VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36		08/15/2019	Call 100.0000		90,000	90,000	90,000	90,000						90,000				3,089	08/15/2036	1
311995-E2-6	.FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23		09/01/2019	Paydown		204	204	199	202		2		2		204				13	05/01/2023	1
36177N-5L-0	GN 794450 2.710% 12/15/29		09/01/2019	Paydown		1,036,202	1,036,202	1,036,202	1,036,202						1,036,202				18,725	12/15/2029	1
36179A-SR-8	GN AC1428 2.690% 06/15/33		09/01/2019	Paydown		917,995	917,995	884,789	890,055		27,940		27,940		917,995				16,466	06/15/2033	1
36179D-B8-2	GN AC3663 2.490% 06/15/35		09/01/2019	Paydown		1,508,991	1,508,991	1,458,062	1,465,936		43,055		43,055		1,508,991				25,054	06/15/2035	1
3617A0-WA-0	GN A00641 3.130% 07/15/35		09/01/2019	Paydown		1,195,078	1,195,078	1,195,078	1,195,078						1,195,078				24,943	07/15/2035	1
3617BU-DK-2	GN BE1006 3.625% 01/15/43		09/01/2019	Paydown		115,399	115,399	118,284	118,186		(2,787)		(2,787)		115,399				2,790	01/15/2043	1
36180K-2K-6	GN AD7978 3.920% 05/15/33		09/01/2019	Paydown		137,730	137,730	137,445	137,457		273		273		137,730				3,600	05/15/2033	1
36180U-Q4-4	GN AE2275 3.500% 01/15/32		09/01/2019	Paydown		254,681	254,681	245,628	247,764		6,917		6,917		254,681				5,944	01/15/2032	1
36180W-7J-8	GN AE4497 4.450% 06/15/55		09/01/2019	Paydown		30,792	30,792	30,837	30,832		(40)		(40)		30,792				914	06/15/2055	1
36180W-E5-0	GN AE3756 4.900% 07/15/55		09/01/2019	Paydown		12,476	12,476	14,360	14,258		(1,782)		(1,782)		12,476				408	07/15/2055	1
36180W-E6-8	GN AE3757 4.250% 01/15/39		09/01/2019	Paydown		147,647	147,647	148,109	147,996		(349)		(349)		147,647				4,185	01/15/2039	1
36180W-EZ-4	GN AE3752 4.400% 09/15/50		09/01/2019	Paydown		32,433	32,433	33,742	33,693		(1,260)		(1,260)		32,433				952	09/15/2050	1
36181D-XS-0	GN AE9689 4.600% 05/15/55		09/01/2019	Paydown		34,790	34,790	34,790	34,790						34,790				1,067	05/15/2055	1
36181G-WY-1	GN AF1563 3.960% 05/15/30		09/01/2019	Paydown		1,265,860	1,265,860	1,291,177	1,283,837		(17,977)		(17,977)		1,265,860				33,428	05/15/2030	1
36181R-5Z-4	GN AF9864 4.250% 09/15/38		09/01/2019	Paydown		1,762,499	1,762,499	1,762,499	1,762,499						1,762,499				49,953	09/15/2038	1
36181R-6A-8	GN AF9865 4.000% 03/15/34		09/01/2019	Paydown		501,106	501,106	511,128	508,786		(7,681)		(7,681)		501,106				13,367	03/15/2034	1
36181R-6C-4	GN AF9867 4.740% 03/15/41		09/01/2019	Paydown		297,811	297,811	324,566	322,713		(24,901)		(24,901)		297,811				9,414	03/15/2041	1
36181R-6E-0	GN AF9869 4.700% 03/15/41		09/01/2019	Paydown		119,678	119,678	128,140	127,580		(7,902)		(7,902)		119,678				3,751	03/15/2041	1
36189E-PN-0	GN AP6729 4.450% 03/15/41		09/01/2019	Paydown		47,429	47,429	51,226	50,960		(3,530)		(3,530)		47,429				1,408	03/15/2041	1
36194T-4T-0	GN AU6234 4.000% 04/15/37		09/01/2019	Paydown		451,082	451,082	485,689	482,408		(31,326)		(31,326)		451,082				12,032	04/15/2037	1
36195W-XJ-2	GN AW7881 3.970% 02/15/37		09/01/2019	Paydown		767,873	767,873	817,785	813,052		(45,179)		(45,179)		767,873				20,329	02/15/2037	1
36202E-UR-8	G2 4192 4.500% 07/20/38		09/01/2019	Paydown		475,863	475,863	464,189	464,512		11,351		11,351		475,863				15,051	07/20/2038	1
36202E-VP-1	G2 4222 6.000% 08/20/38		08/22/2019	CITIGROUP GLOBAL MARKETS INC		3,735	3,250	3,298	3,267						3,266		469	469	140	08/20/2038	1
36202E-VP-1	G2 4222 6.000% 08/20/38		09/01/2019	Paydown		163	163	165	164		(1)		(1)		163				23	08/20/2038	1
36202F-W3-6	G2 5166 3.000% 09/20/26		09/01/2019	Paydown		1,458	1,458	1,539	1,523		(65)		(65)		1,458				30	09/20/2026	1
3620A2-UH-7	GN 717084 4.500% 05/15/39		09/01/2019	Paydown		365,317	365,317	373,137	372,858		(7,541)		(7,541)		365,317				10,266	05/15/2039	1
3620AN-RW-2	GN 735001 4.000% 01/15/29		09/01/2019	Paydown		255,790	255,790	257,708	256,802		(1,013)		(1,013)		255,790				6,823	01/15/2029	1
3620AS-VD-8	GN 738712 3.000% 09/15/26		09/01/2019	Paydown		16,448	16,448	17,230	17,075		(627)		(627)		16,448				313	09/15/2026	1
3620C1-JZ-0	GN 745580 3.280% 06/15/39		09/01/2019	Paydown		201,722	201,722	184,919	187,062		14,661		14,661		201,722				4,412	06/15/2039	1
36230M-ER-4	GN 752844 4.310% 05/15/29		09/01/2019	Paydown		122,831	122,831	122,831	122,831						122,831				3,531	05/15/2029	1
36230M-ET-0	GN 752846 5.850% 07/15/38		09/01/2019	Paydown		1,603,823	1,603,823	1,603,823	1,603,612		211		211		1,603,823				62,576	07/15/2038	1
36230M-EW-3	GN 752849 5.375% 02/15/37		09/03/2019	Paydown		357,710	357,710	357,710	357,710						357,710				12,823	02/15/2037	1
36230M-FL-6	GN 752871 3.850% 07/15/36		09/01/2019	Paydown		26,811	26,811	26,140	26,255		555		555		26,811				688	07/15/2036	1
36230M-FN-2	GN 752873 4.450% 07/15/38		09/01/2019	Paydown		203,926	203,926	203,926	203,926						203,926				6,052	07/15/2038	1
36241K-AB-4	GN 781802 4.500% 12/15/33		09/01/2019	Paydown		76,609	76,609	74,610	74,716		1,893		1,893		76,609				2,335	12/15/2033	1
36241K-WE-4	G2 782445 4.500% 10/20/38		09/01/2019	Paydown		166,824	166,824	158,170	158,349		8,475		8,475		166,824				5,443	10/20/2038	1
36290W-J6-0	GN 619585 4.500% 09/15/33		09/01/2019	Paydown		72,722	72,722	70,824	70,927		1,795		1,795		72,722				2,178	09/15/2033	1
36290Y-U3-0	GN 621702 4.500% 10/15/33		09/01/2019	Paydown		4,456	4,456	4,340	4,348		108		108		4,456				134	10/15/2033	1
36296A-E2-6	GN 685153 6.050% 11/15/49		09/01/2019	Paydown		38,236	38,236	37,915	37,943		293		293		38,236				1,543	11/15/2049	1
36296A-E4-2	GN 685155 6.350% 11/15/49		09/01/2019	Paydown		18,330	18,330	18,466	18,446		(117)		(117)		18,330				776	11/15/2049	1
36296K-DL-3	GN 693207 6.400% 01/15/37		09/01/2019	Paydown		4,996,697	4,996,697	4,996,697	4,996,697						4,996,697				213,292	01/15/2037	1
367333-AD-3	GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21		09/02/2019	Redemption 100.0000		181,233	181,233	181,233	181,233						181,233				3,584	12/02/2021	1
383739-AP-4	GNR 2000-35 PC PAC-11 7.500% 11/20/30		09/01/2019	Paydown		10,551	10,551	10,589	10,544		6		6		10,551				531	11/20/2030	1
38373A-VC-7	GNR 2009-68 MC PAC-11 5.000% 08/16/39		09/01/2019	Paydown		575,271	575,271	589,832	577,797		(2,526)		(2,526)		575,271				19,419	08/16/2039	1
38373M-MC-1	GNR 2004-78 ZB CSTR DLY Z SEQ 5.563% 09/16/46		09/01/2019	Paydown		56,219	56,219	54,647	55,436		784		784		56,219				2,082	09/16/2046	1
38373M-NF-3	GNR 2005-10 ZB CSTR DLY Z AFC SEQ 5.024% 12/16/44		09/01/2019	Paydown		9,984	9,984	9,685	9,654		330		330		9,984				337	12/16/2044	1
38373M-PD-6	GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46		09/01/2019	Paydown		5,504	5,504	5,504	5,504						5,504				191	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
38373M-PQ-7	GNR 2005-32 F CSTR SEQ 5.358% 04/16/47		09/01/2019	Paydown		50,663	50,663	50,663	50,663						50,663				1,810	04/16/2047	1.
38373M-QF-0	GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46		09/01/2019	Paydown		22,331	22,331	21,654	22,089		242		242		22,331				759	05/16/2046	1.
38373M-UD-0	GNR 2006-19 Z CSTR Z SEQ 3.809% 12/16/47		09/01/2019	Paydown		29,077	29,077	21,320	25,108		3,969		3,969		29,077				739	12/16/2047	1.
38373M-UU-2	GNR 2006-31 Z Z AFC SEQ 5.220% 12/16/45		09/01/2019	Paydown		63,605	63,605	55,972	61,048		2,556		2,556		63,605				2,197	12/16/2045	1.
38373M-VA-5	GNR 2006-32 Z CSTR DLY Z SEQ 5.556% 11/16/45		09/01/2019	Paydown		61,167	61,167	58,959	59,338		1,829		1,829		61,167				2,267	11/16/2045	1.
38373M-VK-3	GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46		09/01/2019	Paydown		39,569	39,569	25,608	33,095		6,474		6,474		39,569				897	05/16/2046	1.
38373M-VR-8	GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46		09/01/2019	Paydown		115,319	115,319	106,551	111,917		3,402		3,402		115,319				3,891	04/16/2046	1.
38373M-WE-6	GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46		09/01/2019	Paydown		88,176	88,176	77,250	81,067		7,109		7,109		88,176				2,730	08/16/2046	1.
38373M-WL-0	GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48		09/01/2019	Paydown		25,485	25,485	23,411	24,622		863		863		25,485				850	02/16/2048	1.
38373Q-FJ-5	GNR 2003-31 YG PAC-11 5.500% 04/16/33		09/01/2019	Paydown		667,490	667,490	664,671	664,712		2,778		2,778		667,490				23,905	04/16/2033	1.
38373Q-GA-3	GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33		09/01/2019	Paydown		696,959	696,959	704,800	696,959						696,959				25,730	04/16/2033	1.
38373Q-LE-9	GNR 2003-39 GH PAC-11 5.500% 05/16/33		09/01/2019	Paydown		153,767	153,767	153,695	153,672		95		95		153,767				5,581	05/16/2033	1.
38373Q-R4-5	GNR 2003-52 PM PAC-1-11 5.000% 06/20/33		09/01/2019	Paydown		391,435	391,435	400,364	393,820		(2,385)		(2,385)		391,435				13,220	06/20/2033	1.
38373Q-X4-8	GNR 2003-51 KE PAC-11 5.000% 06/20/33		09/01/2019	Paydown		765,549	765,549	771,002	765,652		(103)		(103)		765,549				25,717	06/20/2033	1.
38373Q-XD-8	GNR 2003-40 LD PAC-11 5.500% 05/16/33		09/01/2019	Paydown		618,660	618,660	640,700	622,381		(3,721)		(3,721)		618,660				21,975	05/16/2033	1.
38373R-3P-2	GNR 2001-63 PZ Z PAC-11 6.000% 12/20/31		07/01/2019	Paydown		4,152,889	4,152,889	3,732,409	4,061,733		91,157		91,157		4,152,889				145,351	12/20/2031	1.
38373R-KW-8	GNR 2001-30 Z Z SEQ 7.000% 06/20/31		09/01/2019	Paydown		23,130	23,130	21,648	22,789		341		341		23,130				1,075	06/20/2031	1.
38373S-3E-5	GNR 2003-26 PC PAC-11 5.500% 04/16/33		09/01/2019	Paydown		753,623	753,623	764,457	756,117		(2,494)		(2,494)		753,623				27,431	04/16/2033	1.
38373S-A6-4	GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33		09/01/2019	Paydown		448,070	448,070	450,380	448,025		45		45		448,070				15,986	03/16/2033	1.
38373S-BP-1	GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33		09/01/2019	Paydown		359,684	359,684	366,821	361,025		(1,341)		(1,341)		359,684				13,140	02/20/2033	1.
38373S-D3-8	GNR 2003-27 ZD Z SEQ 4.500% 03/20/33		09/01/2019	Paydown		60,266	60,266	52,620	57,332		2,934		2,934		60,266				1,803	03/20/2033	1.
38373S-M6-1	GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33		09/01/2019	Paydown		485,514	485,514	480,356	483,217		2,297		2,297		485,514				17,666	03/20/2033	1.
38373S-U3-9	GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33		09/01/2019	Paydown		703,356	703,356	700,204	700,254		3,102		3,102		703,356				26,527	04/16/2033	1.
38373T-QS-7	GNR 2001-61 YZ SC Z SEQ 6.500% 05/17/31		07/01/2019	Paydown		4,917,273	4,917,273	4,657,771	4,855,132		62,141		62,141		4,917,273				186,447	05/17/2031	1.
38373W-E9-5	GNR 2002-29 BG PAC-11 6.500% 05/16/32		09/01/2019	Paydown		217,389	217,389	215,416	215,474		1,915		1,915		217,389				9,621	05/16/2032	1.
38373W-RT-7	GNR 2002-23 PE PAC-11 6.500% 04/16/32		09/01/2019	Paydown		159,166	159,166	157,316	157,377		1,789		1,789		159,166				7,156	04/16/2032	1.
38373X-BH-8	GNR 2002-39 ZW Z SEQ 6.000% 06/20/32		09/01/2019	Paydown		127,784	127,784	126,746	127,101		683		683		127,784				5,186	06/20/2032	1.
38373X-TL-0	GNR 2002-41 PU EXCH PAC-11 6.500% 06/20/32		09/01/2019	Paydown		1,496,786	1,496,786	1,485,560	1,488,896		7,891		7,891		1,496,786				72,474	06/20/2032	1.
38373Y-J5-4	GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33		09/01/2019	Paydown		1,682,357	1,682,357	1,687,696	1,682,357						1,682,357				62,710	01/16/2033	1.
38373Y-JK-1	GNR 2002-89 C SEQ 5.500% 12/20/32		09/01/2019	Paydown		184,877	184,877	181,286	181,395		3,483		3,483		184,877				7,044	12/20/2032	1.
38373Y-LT-9	GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32		09/01/2019	Paydown		376,506	376,506	373,735	373,806		2,700		2,700		376,506				13,457	12/16/2032	1.
38373Y-UK-8	GNR 2003-5 Z CSTR Z 6.297% 11/16/42		09/01/2019	Paydown		4,469	4,469	4,551	4,497		(28)		(28)		4,469				188	11/16/2042	1.
38373Y-W4-2	GNR 2003-1 PG PAC-11 5.500% 01/16/33		09/01/2019	Paydown		710,330	710,330	701,117	706,868		3,462		3,462		710,330				25,799	01/16/2033	1.
38373Y-XP-4	GNR 2003-6 PG PAC-11 5.500% 01/20/33		09/01/2019	Paydown		132,968	132,968	132,200	132,356		612		612		132,968				4,886	01/20/2033	1.
38373Y-XS-8	GNR 2003-6 AH PAC-11 5.500% 01/16/33		09/01/2019	Paydown		499,667	499,667	502,790	499,750		(83)		(83)		499,667				17,838	01/16/2033	1.
38374B-2Z-5	GNR 2003-68 PH PAC-1-11 5.500% 06/16/33		09/01/2019	Paydown		233,984	233,984	235,812	233,984						233,984				8,342	06/16/2033	1.
38374B-3D-3	GNR 2003-68 MH PAC-11 5.500% 07/16/33		09/01/2019	Paydown		154,065	154,065	154,691	154,065						154,065				5,698	07/16/2033	1.
38374B-BB-8	GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33		09/01/2019	Paydown		741,789	741,789	751,823	742,573		(785)		(785)		741,789				24,903	06/20/2033	1.
38374B-UB-7	GNR 2003-66 EJ PAC-11 5.000% 08/20/33		09/01/2019	Paydown		620,334	620,334	579,237	608,308		12,026		12,026		620,334				20,935	08/20/2033	1.
38374C-3L-3	GNR 2003-85 ZA Z SEQ 4.500% 10/20/33		09/01/2019	Paydown		1,057,375	1,057,375	1,068,279	1,062,221		(4,846)		(4,846)		1,057,375				31,157	10/20/2033	1.
38374C-AL-5	GNR 2003-75 EZ Z SEQ 5.500% 09/20/33		09/01/2019	Paydown		357,099	357,099	290,701	343,617		13,483		13,483		357,099				13,017	09/20/2033	1.
38374C-N5-6	GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33		09/01/2019	Paydown		1,010,406	1,010,406	926,732	985,950		24,456		24,456		1,010,406				34,090	10/20/2033	1.
38374C-N7-2	GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33		09/01/2019	Paydown		396,955	396,955	385,046	392,920		4,035		4,035		396,955				14,701	10/20/2033	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
38374C-NL-1	GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33		09/01/2019	Paydown		676,132	676,132	681,203	675,864		269		269		676,132				24,939	09/20/2033	1
38374C-S9-3	GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33		09/01/2019	Paydown		462,533	462,533	455,371	455,559		6,974		6,974		462,533				16,884	10/20/2033	1
38374C-TB-7	GNR 2003-83 BD PAC-11 5.500% 09/16/33		09/01/2019	Paydown		412,586	412,586	401,627	409,486		3,100		3,100		412,586				14,842	09/16/2033	1
38374C-UX-7	GNR 2003-91 XC PAC-11 5.000% 10/20/33		09/01/2019	Paydown		552,117	552,117	509,328	539,184		12,933		12,933		552,117				18,264	10/20/2033	1
38374C-VX-6	GNR 2003-89 PC PAC-11 5.500% 10/20/33		09/01/2019	Paydown		811,083	811,083	798,314	798,658		12,424		12,424		811,083				29,880	10/20/2033	1
38374D-R4-3	GNR 2008-30 PX PAC-11 6.000% 04/20/38		09/01/2019	Paydown		713,193	713,193	743,950	718,617		(5,424)		(5,424)		713,193				28,391	04/20/2038	1
38374D-V2-2	GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38		09/01/2019	Paydown		141,691	141,691	145,388	142,545		(854)		(854)		141,691				5,121	04/20/2038	1
38374E-BV-8	GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33		09/01/2019	Paydown		699,377	699,377	700,907	699,377						699,377				26,168	11/20/2033	1
38374E-G9-2	GNR 2003-113 ZA Z SEQ 4.500% 12/16/33		09/01/2019	Paydown		901,079	901,079	907,837	904,175		(3,096)		(3,096)		901,079				27,284	12/16/2033	1
38374E-HF-7	GNR 2003-106 Z Z SEQ 5.500% 11/20/33		09/01/2019	Paydown		1,136,333	1,136,333	1,021,013	1,104,500		31,833		31,833		1,136,333				41,504	11/20/2033	1
38374E-JS-7	GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33		09/01/2019	Paydown		460,110	460,110	456,623	456,692		3,418		3,418		460,110				16,946	11/20/2033	1
38374E-KP-1	GNR 2003-100 Z Z SEQ 5.500% 11/20/33		09/01/2019	Paydown		770,543	770,543	706,973	754,300		16,243		16,243		770,543				28,272	11/20/2033	1
38374E-LR-6	GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33		09/01/2019	Paydown		552,289	552,289	546,952	547,087		5,201		5,201		552,289				20,643	11/16/2033	1
38374E-LZ-8	GNR 2003-99 PC PAC-11 5.500% 11/20/33		09/01/2019	Paydown		585,684	585,684	578,385	578,572		7,112		7,112		585,684				21,442	11/20/2033	1
38374E-VB-0	GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33		09/01/2019	Paydown		1,700,358	1,700,358	1,560,078	1,660,938		39,419		39,419		1,700,358				56,047	11/20/2033	1
38374F-2V-5	GNR 2004-25 E AFC SEQ 5.166% 03/16/46		09/01/2019	Paydown		43,968	43,968	43,968	43,968						43,968				1,515	03/16/2046	1
38374F-3P-7	GNR 2004-26 GE PAC-11 5.000% 04/16/34		09/01/2019	Paydown		1,059,453	1,059,453	995,116	1,040,168		19,286		19,286		1,059,453				35,750	04/16/2034	1
38374F-SA-3	GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34		09/01/2019	Paydown		242,530	242,530	247,304	243,533		(1,004)		(1,004)		242,530				8,290	02/16/2034	1
38374F-SR-6	GNR 2004-19 PG PAC-11 5.000% 03/20/34		09/01/2019	Paydown		532,977	532,977	524,925	525,137		7,840		7,840		532,977				17,681	03/20/2034	1
38374G-KE-1	GNR 2004-29 Z Z SEQ 5.000% 04/16/34		09/01/2019	Paydown		542,239	542,239	538,850	540,324		1,915		1,915		542,239				17,978	04/16/2034	1
38374G-PG-1	GNR 2004-35 PM PAC-11 5.500% 05/20/34		09/01/2019	Paydown		402,031	402,031	396,628	399,736		2,294		2,294		402,031				14,762	05/20/2034	1
38374H-3Y-4	GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34		09/01/2019	Paydown		88,737	88,737	89,541	88,845		(108)		(108)		88,737				3,227	09/20/2034	1
38374H-5S-5	GNR 2004-69 EY SEQ 5.500% 09/16/34		09/01/2019	Paydown		338,170	338,170	328,447	335,144		3,025		3,025		338,170				12,275	09/16/2034	1
38374H-J8-4	GNR 2004-72 PN PAC-11 5.500% 09/20/34		09/01/2019	Paydown		291,165	291,165	293,713	291,248		(83)		(83)		291,165				10,700	09/20/2034	1
38374H-YM-6	GNR 2004-59 PE PAC-1-11 5.500% 08/20/34		09/01/2019	Paydown		449,291	449,291	446,223	446,282		3,009		3,009		449,291				16,358	08/20/2034	1
38374J-EE-2	GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34		09/01/2019	Paydown		452,656	452,656	448,979	450,699		1,957		1,957		452,656				16,509	09/20/2034	1
38374J-GH-3	GNR 2004-80 PE SC PAC-11 5.000% 07/20/34		09/01/2019	Paydown		446,667	446,667	416,931	439,341		7,326		7,326		446,667				16,750	07/20/2034	1
38374J-HY-5	GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34		09/01/2019	Paydown		262,504	262,504	255,773	255,936		6,567		6,567		262,504				8,750	10/20/2034	1
38374J-P3-4	GNR 2004-98 GE PAC-11 5.500% 11/20/34		09/01/2019	Paydown		494,960	494,960	494,109	494,071		889		889		494,960				18,048	11/20/2034	1
38374J-PV-2	GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34		09/01/2019	Paydown		248,532	248,532	248,066	248,029		503		503		248,532				9,129	10/20/2034	1
38374K-3N-1	GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35		09/01/2019	Paydown		251,183	251,183	255,108	251,836		(653)		(653)		251,183				9,218	04/16/2035	1
38374K-K9-3	GNR 2005-21 Z Z SEQ 5.000% 03/20/35		09/01/2019	Paydown		1,504,419	1,504,419	1,483,733	1,494,431		9,988		9,988		1,504,419				50,412	03/20/2035	1
38374K-RH-8	GNR 2005-3 ZC Z SEQ 5.000% 01/20/35		09/01/2019	Paydown		470,171	470,171	434,798	460,138		10,033		10,033		470,171				15,961	01/20/2035	1
38374L-EA-5	GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35		09/01/2019	Paydown		300,170	300,170	304,427	300,912		(741)		(741)		300,170				11,070	05/20/2035	1
38374L-RC-7	GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35		09/01/2019	Paydown		732,839	732,839	731,007	731,001		1,838		1,838		732,839				24,572	06/20/2035	1
38374L-W3-1	GNR 2005-69 YG PAC-11 5.500% 09/20/35		09/01/2019	Paydown		225,298	225,298	226,047	225,298						225,298				8,259	09/20/2035	1
38374M-AE-9	GNR 2005-79 E CSTR DLY SEQ 4.599% 12/16/47		09/01/2019	Paydown		67,194	67,194	67,194	67,194						67,194				2,061	12/16/2047	1
38374M-B2-4	GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35		09/01/2019	Paydown		1,197,038	1,197,038	1,175,647	1,187,782		9,255		9,255		1,197,038				39,909	09/20/2035	1
38374M-EH-8	GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45		09/01/2019	Paydown		155,702	155,702	138,561	145,536		10,166		10,166		155,702				4,360	09/16/2045	1
38374N-8A-8	GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40		09/01/2019	Paydown		62,652	62,652	62,538	62,536		116		116		62,652				2,164	04/16/2040	1
38374T-CG-7	GNR 2009-9 PN PAC-1-11 4.500% 02/16/39		09/01/2019	Paydown		73,521	73,521	73,108	73,234		287		287		73,521				2,415	02/16/2039	1
38374T-EA-8	GNR 2009-8 LE PAC-11 5.500% 02/20/39		09/01/2019	Paydown		838,045	838,045	865,281	847,678		(9,634)		(9,634)		838,045				30,552	02/20/2039	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	GNR 2009-11 PB EXCH PAC-1-11 5.000%																				
38374T-JY-1	02/20/39		09/01/2019	Paydown		206,273	206,273	210,366	206,678		(406)		(406)		206,273				6,927	02/20/2039	1
38374T-RD-8	GNR 2009-22 X SEQ 4.500% 04/16/39		09/01/2019	Paydown		1,165,883	1,165,883	1,183,645	1,173,894		(8,010)		(8,010)		1,165,883				36,040	04/16/2039	1
38374T-RQ-9	GNR 2009-22 CX SEQ 4.500% 04/16/39		09/01/2019	Paydown		2,424,752	2,424,752	2,394,443	2,412,250		12,503		12,503		2,424,752				71,646	04/16/2039	1
38374U-NF-4	GNR 2009-29 CB SEQ 4.500% 05/20/39		09/01/2019	Paydown		1,544,276	1,544,276	1,535,107	1,537,189		7,088		7,088		1,544,276				46,526	05/20/2039	1
38374U-PF-2	GNR 2009-29 NB PAC-1-11 4.500% 05/16/39		09/01/2019	Paydown		189,504	189,504	187,402	188,192		1,312		1,312		189,504				5,717	05/16/2039	1
	GNR 2009-46 PJ EXCH PAC-1-11 4.500%																				
38374U-S9-3	06/20/39		09/01/2019	Paydown		764,977	764,977	759,239	759,343		5,634		5,634		764,977				23,069	06/20/2039	1
38374V-AY-5	GNR 2009-40 WC PAC-1-11 4.500% 06/20/39		09/01/2019	Paydown		1,048,451	1,048,451	1,014,131	1,036,490		11,961		11,961		1,048,451				31,617	06/20/2039	1
38374V-BK-4	GNR 2009-40 AB PAC-1-11 4.500% 03/20/39		09/01/2019	Paydown		1,240,151	1,240,151	1,262,628	1,257,668		(17,517)		(17,517)		1,240,151				37,412	03/20/2039	1
38374V-H9-3	GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39		09/01/2019	Paydown		982,689	982,689	969,859	976,907		5,782		5,782		982,689				33,067	07/20/2039	1
38374V-PA-1	GNR 2009-55 PX PAC-1-11 5.000% 07/20/39		09/01/2019	Paydown		1,057,860	1,057,860	1,064,802	1,057,416		444		444		1,057,860				35,525	07/20/2039	1
	GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39																				
38374X-PE-9			09/01/2019	Paydown		1,179,192	1,179,192	1,186,562	1,179,378		(186)		(186)		1,179,192				35,274	03/20/2039	1
38374X-VF-9	GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39		09/01/2019	Paydown		1,538,197	1,538,197	1,527,622	1,529,647		8,550		8,550		1,538,197				44,661	04/16/2039	1
38374X-WK-7	GNR 2009-24 B SEQ 4.500% 04/20/39		09/01/2019	Paydown		1,343,587	1,343,587	1,354,084	1,345,396		(1,810)		(1,810)		1,343,587				40,373	04/20/2039	1
38374X-WM-3	GNR 2009-24 BC SEQ 4.500% 04/16/39		09/01/2019	Paydown		2,249,982	2,249,982	2,244,193	2,244,795		5,187		5,187		2,249,982				66,281	04/16/2039	1
38374Y-F4-0	GNR 2010-87 MD AD PAC-11 4.500% 07/20/40		09/01/2019	Paydown		329,772	329,772	343,582	334,650		(4,877)		(4,877)		329,772				10,006	07/20/2040	1
38374Y-F9-9	GNR 2010-87 YB SEQ 4.500% 07/20/40		09/01/2019	Paydown		2,369,620	2,369,620	2,424,417	2,386,724		(17,104)		(17,104)		2,369,620				71,589	07/20/2040	1
	GNR 2010-85 PE EXCH PAC-1-11 4.500%																				
38374Y-US-0	07/20/40		09/01/2019	Paydown		1,568,537	1,568,537	1,617,553	1,579,540		(11,003)		(11,003)		1,568,537				46,956	07/20/2040	1
	GNR 2010-85 ME EXCH PAC-1-11 4.500%																				
38374Y-VE-0	07/20/40		09/01/2019	Paydown		231,007	231,007	238,911	232,965		(1,958)		(1,958)		231,007				7,796	07/20/2040	1
38374Y-XT-5	GNR 2010-94 PU PAC-1-11 4.500% 07/20/40		09/01/2019	Paydown		2,634,878	2,634,878	2,723,599	2,658,411		(23,533)		(23,533)		2,634,878				79,516	07/20/2040	1
38375D-DG-0	GNR 2008-60 BY SEQ 5.000% 07/16/23		09/01/2019	Paydown		281,314	281,314	287,995	282,509		(1,196)		(1,196)		281,314				9,225	07/16/2023	1
38375D-E9-5	GNR 2008-94 YP AD PAC-11 5.000% 10/20/38		09/01/2019	Paydown		187,225	187,225	186,757	186,748		477		477		187,225				6,116	10/20/2038	1
	GNR 2008-61 NB EXCH PAC-1-11 5.500%																				
38375D-KB-3	07/20/38		09/01/2019	Paydown		263,188	263,188	271,577	264,994		(1,806)		(1,806)		263,188				9,615	07/20/2038	1
38375J-KY-0	GNR 2007-4 D CSTR SEQ 5.270% 08/16/40		09/01/2019	Paydown		101,333	101,333	100,295	100,815		519		519		101,333				3,561	08/16/2040	1
	GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37																				
38375J-R4-9			09/01/2019	Paydown		162,706	162,706	167,803	164,864		(2,159)		(2,159)		162,706				5,238	05/16/2037	1
	GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37																				
38375P-MQ-1			09/01/2019	Paydown		85,843	85,843	85,038	85,254		589		589		85,843				2,463	12/20/2037	1
	GNR 2008-50 NB EXCH PAC-1-11 5.500%																				
38375Q-YH-6	06/16/38		09/01/2019	Paydown		260,117	260,117	270,003	261,553		(1,437)		(1,437)		260,117				9,725	06/16/2038	1
38375X-LQ-5	GNR 2008-71 PC PAC-1-11 6.000% 08/20/38		09/01/2019	Paydown		436,907	436,907	456,499	441,187		(4,280)		(4,280)		436,907				17,544	08/20/2038	1
	GNR 2008-88 GW EXCH PAC-1-11 5.000%																				
38375Y-J2-9	10/20/38		09/01/2019	Paydown		171,887	171,887	171,028	171,070		817		817		171,887				5,739	10/20/2038	1
	GNR 2008-79 DA EXCH PAC-1-11 5.000%																				
38375Y-NV-0	09/20/38		09/01/2019	Paydown		168,489	168,489	167,646	167,658		831		831		168,489				5,648	09/20/2038	1
38375Y-TC-6	GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38		09/01/2019	Paydown		629,112	629,112	648,771	630,151		(1,039)		(1,039)		629,112				20,992	08/20/2038	1
38376C-3B-3	GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39		09/01/2019	Paydown		150,219	150,219	163,992	154,402		(4,183)		(4,183)		150,219				5,055	08/20/2039	1
	GNR 2009-89 PV EXCH PAC-1-11 5.000%																				
38376C-3H-0	10/20/39		09/01/2019	Paydown		950,455	950,455	964,712	952,435		(1,980)		(1,980)		950,455				31,848	10/20/2039	1
38376C-N5-4	GNR 2009-92 BP PAC-1-11 5.000% 06/20/39		09/01/2019	Paydown		1,481,973	1,481,973	1,528,516	1,496,250		(14,277)		(14,277)		1,481,973				49,545	06/20/2039	1
38376C-SP-5	GNR 2009-77 PH PAC-1-11 5.000% 09/20/39		09/01/2019	Paydown		737,546	737,546	741,925	737,299		247		247		737,546				24,820	09/20/2039	1
	GNR 2009-79 ME EXCH PAC-1-11 5.000%																				
38376C-XM-6	09/20/39		09/01/2019	Paydown		418,612	418,612	423,256	419,208		(596)		(596)		418,612				14,027	09/20/2039	1
	GNR 2009-61 PE EXCH PAC-1-11 5.000%																				
38376F-GE-6	08/16/39		09/01/2019	Paydown		708,546	708,546	713,307	708,795		(249)		(249)		708,546				22,692	08/16/2039	1
38376F-JZ-6	GNR 2009-66 CW PAC-1-11 5.000% 08/20/39		09/01/2019	Paydown		1,704,561	1,704,561	1,686,450	1,696,697		7,864		7,864		1,704,561				57,359	08/20/2039	1
38376J-2X-1	GNR 2009-123 WQ SC PT 5.000% 09/20/39		09/01/2019	Paydown		443,162	443,162	446,901	443,640		(478)		(478)		443,162				14,886	09/20/2039	1
38376J-YD-0	GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39		09/01/2019	Paydown		503,497	503,497	498,462	501,016		2,481		2,481		503,497				15,355	11/20/2039	1
	GNR 2009-93 LX EXCH PAC-11 5.000% 10/20/39																				
38376K-EY-3			09/01/2019	Paydown		673,755	673,755	690,415	676,499		(2,744)		(2,744)		673,755				22,546	10/20/2039	1
	GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500%																				
38376K-FJ-5	10/16/39		09/01/2019	Paydown		1,077,960	1,077,960	1,082,651	1,077,405		555		555		1,077,960				39,769	10/16/2039	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	GNR 2009-87 CG EXCH PAC-1-11 5.000%																				
38376K-TZ-4	10/20/39		09/01/2019	Paydown		1,488,130	1,488,130	1,516,265	1,493,346		(5,216)		(5,216)		1,488,130				49,722	10/20/2039	1
38376L-EA-3	GNR 2010-90 AL SEQ 4.500% 07/20/40		09/01/2019	Paydown		1,065,284	1,065,284	1,073,607	1,066,531		(1,247)		(1,247)		1,065,284				32,113	07/20/2040	1
38376P-MV-9	GNR 2009-118 UZ Z SEQ 4.500% 12/20/39		09/01/2019	Paydown		622,151	622,151	567,865	604,278		17,873		17,873		622,151				18,865	12/20/2039	1
	GNR 2010-2 QN EXCH PAC-1-11 4.500% 01/20/40																				
38376T-GV-8			09/01/2019	Paydown		2,014,903	2,014,903	1,957,998	1,994,970		19,933		19,933		2,014,903				61,008	01/20/2040	1
38376T-KQ-4	GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39		09/01/2019	Paydown		1,799,044	1,799,044	1,640,887	1,745,187		53,857		53,857		1,799,044				54,512	12/20/2039	1
	GNR 2010-6 PE EXCH PAC-1-11 5.000% 01/16/40																				
38376T-VP-4			09/01/2019	Paydown		83,011	83,011	83,699	83,096		(85)		(85)		83,011				3,113	01/16/2040	1
38376T-WZ-1	GNR 2010-1 GZ Z SEQ 4.500% 01/20/40		09/01/2019	Paydown		1,366,181	1,366,181	1,253,417	1,329,942		36,239		36,239		1,366,181				41,398	01/20/2040	1
	GNR 2010-19 PB EXCH PAC-1-11 5.000%																				
38376V-3W-5	02/20/40		09/01/2019	Paydown		1,318,021	1,318,021	1,340,314	1,324,438		(6,417)		(6,417)		1,318,021				44,052	02/20/2040	1
38376V-AC-1	GNR 2010-20 JZ Z SEQ 4.000% 02/20/40		09/01/2019	Paydown		1,255,983	1,255,983	1,226,029	1,244,727		11,256		11,256		1,255,983				33,593	02/20/2040	1
	GNR 2010-17 PN EXCH PAC-1-11 4.500%																				
38376V-B7-1	02/16/40		09/01/2019	Paydown		750,640	750,640	719,677	741,459		9,181		9,181		750,640				22,387	02/16/2040	1
38376V-BP-1	GNR 2010-20 PY PAC-1-11 4.500% 02/16/40		09/01/2019	Paydown		898,640	898,640	864,941	887,512		11,128		11,128		898,640				26,665	02/16/2040	1
	GNR 2010-20 NW EXCH AD PAC-1-11 5.000%																				
38376V-FA-0	02/20/40		09/01/2019	Paydown		435,392	435,392	448,726	439,028		(3,636)		(3,636)		435,392				13,927	02/20/2040	1
38376V-P5-0	GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40		09/01/2019	Paydown		737,798	737,798	671,289	714,995		22,803		22,803		737,798				22,257	02/20/2040	1
38376W-3L-7	GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40		09/01/2019	Paydown		646,385	646,385	582,063	622,531		23,854		23,854		646,385				19,479	03/20/2040	1
	GNR 2010-14 DG EXCH PAC-1-11 4.500%																				
38376W-FT-7	02/20/40		09/01/2019	Paydown		1,157,757	1,157,757	1,119,949	1,144,186		13,571		13,571		1,157,757				34,882	02/20/2040	1
38376W-YB-5	GNR 2010-15 ZH Z SEQ 4.500% 02/20/40		09/01/2019	Paydown		2,802,406	2,802,406	2,603,770	2,734,561		67,845		67,845		2,802,406				84,009	02/20/2040	1
38376X-6X-6	GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40		09/01/2019	Paydown		1,282,041	1,282,041	1,281,640	1,280,913		1,128		1,128		1,282,041				38,521	04/16/2040	1
38376X-BP-7	GNR 2010-39 BY SEQ 4.500% 03/20/40		09/01/2019	Paydown		1,779,023	1,779,023	1,684,512	1,744,977		34,046		34,046		1,779,023				53,668	03/20/2040	1
38376X-JS-3	GNR 2010-37 AZ Z SEQ 5.000% 03/20/40		09/01/2019	Paydown		976,212	976,212	949,472	965,787		10,425		10,425		976,212				32,892	03/20/2040	1
	GNR 2010-29 PE EXCH PAC-1-11 4.500%																				
38376X-SE-4	03/20/40		09/01/2019	Paydown		1,378,380	1,378,380	1,317,807	1,359,245		19,134		19,134		1,378,380				41,508	03/20/2040	1
	GNR 2010-30 MU EXCH PAC-1-11 4.500%																				
38376X-XJ-7	03/20/40		09/01/2019	Paydown		826,209	826,209	831,696	826,522		(313)		(313)		826,209				25,121	03/20/2040	1
	GNR 2010-51 BY EXCH SC SEQ PT 4.500%																				
38376X-Y9-8	04/16/40		09/01/2019	Paydown		245,469	245,469	251,835	247,293		(1,824)		(1,824)		245,469				7,137	04/16/2040	1
38376X-Z4-8	GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40		09/01/2019	Paydown		982,507	982,507	977,902	979,713		2,794		2,794		982,507				30,907	04/16/2040	1
38376X-ZA-4	GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40		09/01/2019	Paydown		468,163	468,163	463,189	465,664		2,499		2,499		468,163				14,298	03/20/2040	1
38376Y-HH-7	GNR 2010-50 WD PAC-11 4.500% 04/20/40		09/01/2019	Paydown		525,421	525,421	578,230	540,827		(15,406)		(15,406)		525,421				15,637	04/20/2040	1
	GNR 2010-47 PE EXCH PAC-1-11 4.500%																				
38376Y-S4-4	04/20/40		09/01/2019	Paydown		3,482,952	3,482,952	3,338,192	3,429,028		53,924		53,924		3,482,952				104,528	04/20/2040	1
38376Y-VW-8	GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40		09/01/2019	Paydown		121,962	121,962	118,039	119,404		1,548		1,548		121,962				1,518	04/20/2040	1
38376Y-YK-1	GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40		09/01/2019	Paydown		2,274,488	2,274,488	2,224,734	2,253,253		21,235		21,235		2,274,488				68,476	04/20/2040	1
	GNR 2010-43 PD EXCH PAC-1-11 4.500%																				
38376Y-YL-9	04/20/40		09/01/2019	Paydown		1,699,621	1,699,621	1,643,321	1,678,285		21,336		21,336		1,699,621				51,074	04/20/2040	1
38377E-2Y-9	GNR 2010-64 B SEQ 4.500% 05/16/40		09/01/2019	Paydown		312,212	312,212	323,920	315,539		(3,327)		(3,327)		312,212				9,588	05/16/2040	1
38377E-BE-3	GNR 2010-41 PE PAC-1-11 4.500% 04/20/40		09/01/2019	Paydown		847,462	847,462	806,943	833,634		13,828		13,828		847,462				25,562	04/20/2040	1
	GNR 2010-41 LQ EXCH PAC-1-11 5.000%																				
38377E-DE-1	04/20/40		09/01/2019	Paydown		872,258	872,258	880,571	873,241		(984)		(984)		872,258				29,084	04/20/2040	1
38377E-YG-3	GNR 2010-57 YB PAC-1-11 4.500% 05/20/40		09/01/2019	Paydown		368,729	368,729	360,318	365,119		3,610		3,610		368,729				11,088	05/20/2040	1
	GNR 2010-61 ME EXCH PAC-1-11 4.500%																				
38377F-EE-7	05/20/40		09/01/2019	Paydown		391,008	391,008	414,957	401,083		(10,075)		(10,075)		391,008				13,197	05/20/2040	1
38377F-QB-0	GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40		09/01/2019	Paydown		678,572	678,572	660,759	671,776		6,795		6,795		678,572				20,436	05/20/2040	1
38377F-RQ-6	GNR 2010-55 QM PAC-1-11 4.500% 05/20/40		09/01/2019	Paydown		1,656,723	1,656,723	1,615,305	1,640,768		15,956		15,956		1,656,723				50,001	05/20/2040	1
38377F-Y4-7	GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40		09/01/2019	Paydown		911,355	911,355	963,437	928,995		(17,640)		(17,640)		911,355				27,582	02/20/2040	1
38377F-Y8-8	GNR 2010-73 CZ Z SEQ 4.500% 06/20/40		09/01/2019	Paydown		744,023	744,023	701,486	729,358		14,665		14,665		744,023				22,091	06/20/2040	1
38377G-4F-3	GNR 2010-88 BN SEQ 4.500% 07/20/40		09/01/2019	Paydown		1,210,639	1,210,639	1,224,778	1,213,969		(3,330)		(3,330)		1,210,639				36,676	07/20/2040	1
38377G-KA-6	GNR 2010-70 EG PAC-1-11 4.500% 06/20/40		09/01/2019	Paydown		197,952	197,952	200,984	198,566		(614)		(614)		197,952				6,681	06/20/2040	1
38377G-MY-2	GNR 2010-75 NB SEQ 4.500% 06/20/40		09/01/2019	Paydown		2,115,192	2,115,192	2,086,356	2,100,016		15,176		15,176		2,115,192				63,312	06/20/2040	1
38377G-SJ-9	GNR 2010-68 LB SEQ 4.500% 06/20/40		09/01/2019	Paydown		674,206	674,206	667,253	670,890		3,316		3,316		674,206				20,425	06/20/2040	1
38377J-L3-5	GNR 2010-111 BC SEQ 4.500% 09/16/40		09/01/2019	Paydown		1,203,705	1,203,705	1,227,450	1,211,591		(7,885)		(7,885)		1,203,705				37,071	09/16/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
38377J-NZ-2	GNR 2010-98 HE PAC-1-11 4.500% 08/20/40		09/01/2019	Paydown		2,495,185	2,495,185	2,580,177	2,518,793		(23,609)		(23,609)		2,495,185				74,697	08/20/2040	1
38377J-UR-2	GNR 2010-108 PB PAC-11 4.500% 08/20/40		09/01/2019	Paydown		777,733	777,733	762,665	771,464		6,270		6,270		777,733				23,567	08/20/2040	1
38377L-2C-1	GNR 2010-134 JD EXCH PAC-11 4.000% 10/20/40		09/01/2019	Paydown		592,693	592,693	536,896	574,135		18,557		18,557		592,693				15,875	10/20/2040	1
38377M-GJ-9	GNR 2010-133 QB SEQ 4.000% 10/16/40		09/01/2019	Paydown		3,366,814	3,366,814	3,371,022	3,366,814						3,366,814				89,483	10/16/2040	1
38377N-K3-7	GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40		09/01/2019	Paydown		1,815,372	1,815,372	1,788,141	1,803,467		11,905		11,905		1,815,372				54,661	12/16/2040	1
38377N-NF-7	GNR 2010-145 CY SEQ 4.000% 11/20/40		09/01/2019	Paydown		6,720,448	6,720,448	6,794,602	6,742,990		(22,541)		(22,541)		6,720,448				179,532	11/20/2040	1
38377N-RB-2	GNR 2010-171 PC PAC-1-11 4.000% 12/16/40		09/01/2019	Paydown		665,745	665,745	604,060	647,383		18,362		18,362		665,745				18,160	12/16/2040	1
38377Q-DD-6	GNR 2011-26 LG EXCH PAC-1-11 4.500% 02/20/41		09/01/2019	Paydown		1,199,566	1,199,566	1,172,763	1,187,365		12,201		12,201		1,199,566				35,793	02/20/2041	1
38377Q-GQ-4	GNR 2011-18 MB PAC-1-11 4.500% 02/16/41		09/01/2019	Paydown		1,510,730	1,510,730	1,430,473	1,482,170		28,560		28,560		1,510,730				45,128	02/16/2041	1
38377Q-NP-8	GNR 2011-18 B EXCH SEQ 4.500% 02/20/41		09/01/2019	Paydown		291,132	291,132	276,484	285,970		5,162		5,162		291,132				8,755	02/20/2041	1
38377Q-SX-6	GNR 2011-25 PE PAC-1-11 4.500% 02/16/41		09/01/2019	Paydown		688,048	688,048	665,042	679,175		8,873		8,873		688,048				20,678	02/16/2041	1
38377Q-TQ-0	GNR 2011-25 CZ Z SEQ 4.500% 02/20/41		09/01/2019	Paydown		575,335	575,335	605,979	585,487		(10,152)		(10,152)		575,335				17,290	02/20/2041	1
38377R-4E-2	GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40		09/01/2019	Paydown		1,104,876	1,104,876	1,001,121	1,069,584		35,292		35,292		1,104,876				29,607	12/20/2040	1
38377R-DD-4	GNR 2010-158 EP PAC-11 4.500% 12/16/40		09/01/2019	Paydown		734,990	734,990	717,075	727,961		7,030		7,030		734,990				21,869	12/16/2040	1
38377R-K4-6	GNR 2010-166 KB EXCH AD PAC-11 4.500% 12/16/40		09/01/2019	Paydown		635,184	635,184	619,403	628,104		7,079		7,079		635,184				18,950	12/16/2040	1
38377R-KN-4	GNR 2010-163 LY SEQ 4.000% 12/20/40		09/01/2019	Paydown		567,778	567,778	512,597	548,846		18,932		18,932		567,778				15,009	12/20/2040	1
38377R-VF-9	GNR 2010-166 GB SEQ 4.000% 12/16/40		09/01/2019	Paydown		5,950,866	5,950,866	5,782,291	5,875,696		75,170		75,170		5,950,866				161,487	12/16/2040	1
38377T-A4-3	GNR 2011-19 NX AD PAC-1-11 4.500% 02/20/41		09/01/2019	Paydown		652,323	652,323	629,491	643,389		8,934		8,934		652,323				19,287	02/20/2041	1
38377T-JF-9	GNR 2011-7 VZ Z SEQ 4.500% 01/20/41		09/01/2019	Paydown		934,824	934,824	993,265	953,977		(19,153)		(19,153)		934,824				28,093	01/20/2041	1
38377T-S5-1	GNR 2011-24 LZ Z SEQ 4.500% 02/20/41		09/01/2019	Paydown		670,361	670,361	700,460	678,955		(8,594)		(8,594)		670,361				20,309	02/20/2041	1
38377T-XM-8	GNR 2011-17 EN PAC-11 4.500% 02/16/41		09/01/2019	Paydown		571,918	571,918	538,318	560,240		11,679		11,679		571,918				15,332	02/16/2041	1
38377U-2M-9	GNR 2011-63 AY SEQ 4.500% 04/20/41		09/01/2019	Paydown		1,736,710	1,736,710	1,681,353	1,714,051		22,659		22,659		1,736,710				52,264	04/20/2041	1
38377U-EQ-7	GNR 2011-35 KJ EXCH PAC-1-11 4.500% 03/16/41		09/01/2019	Paydown		7,633	7,633	7,473	7,570		63		63		7,633				258	03/16/2041	1
38377U-N6-1	GNR 2011-62 KB SEQ 4.500% 04/20/41		09/01/2019	Paydown		70,852	70,852	68,549	68,762		2,090		2,090		70,852				2,068	04/20/2041	1
38377U-RL-4	GNR 2011-32 PB PAC-1-11 4.000% 03/16/41		09/01/2019	Paydown		392,322	392,322	371,663	385,359		6,962		6,962		392,322				10,548	03/16/2041	1
38377V-PX-8	GNR 2011-61 CZ Z SEQ 4.500% 04/20/41		09/01/2019	Paydown		1,592,899	1,592,899	1,523,378	1,565,471		27,428		27,428		1,592,899				30,133	04/20/2041	1
38377V-RH-1	GNR 2011-56 ZL Z SEQ 4.500% 04/16/41		09/01/2019	Paydown		1,041,341	1,041,341	947,486	1,006,001		35,340		35,340		1,041,341				27,469	04/16/2041	1
38377V-SE-7	GNR 2011-56 BZ Z SEQ 4.500% 04/16/41		09/01/2019	Paydown		1,890,267	1,890,267	1,716,053	1,823,488		66,778		66,778		1,890,267				55,208	04/16/2041	1
38377V-W7-7	GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41		09/01/2019	Paydown		1,519,585	1,519,585	1,499,641	1,511,562		8,023		8,023		1,519,585				46,192	05/16/2041	1
38377W-BJ-2	GNR 2011-73 BK PAC-11 4.500% 05/16/41		09/01/2019	Paydown		254,778	254,778	281,530	265,581		(10,802)		(10,802)		254,778				8,599	05/16/2041	1
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		09/01/2019	Paydown		10,598	10,598	10,901	10,836		(238)		(238)		10,598				177	09/16/2026	1
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		09/01/2019	Paydown		1,339	1,339	1,425	1,391		(52)		(52)		1,339				31	05/20/2039	1
38378A-4J-7	GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40		09/01/2019	Paydown		364,302	364,302	387,641	372,810		(8,508)		(8,508)		364,302				9,259	07/20/2040	1
38378C-PL-5	GNR 2012-7 JZ Z SEQ 3.500% 01/20/42		09/01/2019	Paydown		562,603	562,603	547,865	555,734		6,868		6,868		562,603				3,995	01/20/2042	1
38378C-ZW-0	GNR 2012-5 Z Z SEQ 3.500% 01/20/42		09/01/2019	Paydown		536,443	536,443	524,963	527,911		5,416		5,416		536,443				4,680	01/20/2042	1
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		09/01/2019	Paydown		3,633	3,633	3,615	3,616		17		17		3,633				36	08/16/2042	1
38378U-SX-6	GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40		09/01/2019	Paydown		498,868	498,868	539,713	522,473		(23,605)		(23,605)		498,868				17,875	05/20/2040	1
3837H0-G5-6	GNR 1997-4 ZA Z 7.500% 03/16/27		09/01/2019	Paydown		44,765	44,765	40,456	44,020		745		745		44,765				2,260	03/16/2027	1
3837H2-VS-5	GNR 1999-27 Z Z SEQ 7.000% 08/20/29		09/01/2019	Paydown		54,433	54,433	49,708	53,392		1,040		1,040		54,433				2,507	08/20/2029	1
3837H4-Z7-3	GNR 2000-31 PD PAC-11 7.500% 10/20/30		09/01/2019	Paydown		38,203	38,203	38,674	38,203						38,203				1,880	10/20/2030	1
38381A-AJ-5	GNR 2018-128 SA SC IO INV NTL PT 8.294% 03/20/41		09/20/2019	Paydown				353,751	342,783		(342,783)		(342,783)						64,807	03/20/2041	1
455780-AE-6	AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23		07/01/2019	Redemption 100.0000		692,062	692,062	681,600	690,002		2,061		2,061		692,062				49,898	07/01/2023	1
49549C-AA-6	KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22		07/15/2019	Redemption 100.0000		55,529	55,529	55,529	55,529						55,529				1,147	10/15/2022	1
690353-XM-4	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30		09/15/2019	Redemption 100.0000		28,571	28,571	28,571	28,571						28,571				769	12/15/2030	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
690353-XN-2	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.540% 06/15/30		09/15/2019	Redemption 100.0000		147,056	147,056	147,056	147,056						147,056				3,904	06/15/2030	1.
690353-XR-3	OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.938% 12/20/32		09/25/2019	Redemption 0.0000															7,283	12/20/2032	1.
746388-AA-5	PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23		08/01/2019	Redemption 100.0000		110,603	110,603	110,603	110,603						110,603				2,269	08/01/2023	1.
797224-AA-0	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21		08/27/2019	Redemption 100.0000		118,890	118,890	118,890	118,890						118,890				2,131	08/27/2021	1.
797224-AB-8	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22		09/07/2019	Redemption 100.0000		189,049	189,049	189,049	189,049						189,049				4,750	06/07/2022	1.
797224-AC-6	SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22		08/22/2019	Redemption 100.0000		91,296	91,296	91,296	91,296						91,296				2,075	11/22/2022	1.
805649-AA-8	SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21		07/29/2019	Redemption 100.0000		125,053	125,053	125,053	125,053						125,053				2,602	10/29/2021	1.
876780-AA-5	TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22		08/15/2019	Redemption 100.0000		118,660	118,660	118,660	118,660						118,660				3,229	02/15/2022	1.
89609G-AA-0	TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21		08/19/2019	Redemption 100.0000		117,012	117,012	117,012	117,012						117,012				3,074	11/19/2021	1.
89609G-AB-8	TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22		08/26/2019	Redemption 100.0000		87,814	87,814	87,814	87,814						87,814				1,644	02/26/2022	1.
912810-ED-6	US TREASURY N/B United States Treasury No 8.12 8.125% 08/15/19		08/15/2019	Maturity		125,000	125,000	127,813	125,148		(148)		(148)		125,000				10,156	08/15/2019	1.
ZZ2660-77-2	FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23		09/13/2019	Paydown		82,968	82,968	82,968	82,968						82,968				3,876	01/25/2023	1.
0599999. Subtotal - Bonds - U.S. Governments						196,704,488	196,704,003	193,967,309	195,881,856		818,031		818,031		196,704,019		469	469	6,264,210	XXX	XXX
669827-DG-9	NOVA SCOTIA PROVINCE SR UNSEC 8.875% 07/01/19	A.	07/01/2019	Maturity		2,500,000	2,500,000	2,591,300	2,504,208		(4,208)		(4,208)		2,500,000				221,875	07/01/2019	1FE
040114-HQ-6	REPUBLIC OF ARGENTINA SR UNSEC 5.875% 01/11/28	D.	08/16/2019	Various		1,580,000	3,075,000	3,046,403	3,048,503		1,438		1,438		3,049,942		(1,469,942)	(1,469,942)	199,970	01/11/2028	4FE
12689#-AA-7	GEORGE'S BAY LTD SUB-UNSEC 5.240% 02/15/21	D.	09/23/2019	Call 104.0000		88,400,000	85,000,000	85,000,000	85,000,000						85,000,000				6,813,458	02/15/2021	1.
401494-AR-0	REPUBLIC OF GUATEMALA SR UNSEC 6.125% 06/01/50	D.	08/15/2019	JEFFERIES & CO. INC.		8,867,750	7,900,000	7,766,964			(601)		(601)		7,766,363		1,101,387	1,101,387	106,184	06/01/2050	3FE
731011-AR-3	REPUBLIC OF POLAND SR UNSEC 6.375% 07/15/19	D.	07/15/2019	Maturity		41,258,000	41,258,000	41,341,768	41,263,700		(5,700)		(5,700)		41,258,000				2,630,198	07/15/2019	1FE
900123-BH-2	REPUBLIC OF TURKEY SR UNSEC 5.625% 03/30/21	D.	07/15/2019	HSBC SECURITIES USA INC		11,088,000	11,000,000	11,240,300	11,067,904		(15,684)		(15,684)		11,052,219		35,781	35,781	493,281	03/30/2021	4FE
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D.	07/28/2019	Redemption 100.0000		762,825	762,825	763,076	762,890		(65)		(65)		762,825				29,941	07/28/2020	1FE
X74344-DM-5	RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30	D.	09/30/2019	Redemption 100.0000		3,080,000	3,080,000	2,181,946	2,745,427		334,573		334,573		3,080,000				231,000	03/30/2030	2FE
1099999. Subtotal - Bonds - All Other Governments						157,536,575	154,575,825	153,931,757	146,392,632		309,753		309,753		154,469,349		(332,774)	(332,774)	10,725,907	XXX	XXX
686053-HD-4	OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28		07/01/2019	Redemption 100.0000		2,004,855	2,004,855	1,959,034	1,976,806		28,050		28,050		2,004,855				56,306	06/30/2028	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,004,855	2,004,855	1,959,034	1,976,806		28,050		28,050		2,004,855				56,306	XXX	XXX
36860P-AA-5	CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21		08/06/2019	Redemption 100.0000		271,381	271,381	271,381	271,381						271,381				5,468	02/06/2021	1.
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						271,381	271,381	271,381	271,381						271,381				5,468	XXX	XXX
024838-AH-7	AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23		09/03/2019	Call 100.0000		2,495,000	2,495,000	2,495,000	2,495,000						2,495,000				193,612	09/01/2023	2FE
31283Y-X5-2	FG W20026 5.300% 11/01/22		09/01/2019	Paydown		97,259	97,259	97,685	97,213		46		46		97,259				3,438	11/01/2022	1.
3128JD-AA-5	FH 138788 7.078% 11/01/31		09/01/2019	Paydown		4,718	4,718	4,831	4,791		(74)		(74)		4,718				223	11/01/2031	1.
3128JR-RX-6	FH 847702 4.820% 09/01/36		09/03/2019	Paydown		484	484	487	484						484				16	09/01/2036	1.
3128JR-SP-2	FH 847726 4.730% 03/01/37		09/03/2019	Paydown		2,814	2,814	2,892	2,879		(64)		(64)		2,814				76	03/01/2037	1.
3128M1-UH-0	FG G12484 4.500% 06/01/21		09/01/2019	Paydown		536	536	526	530		6		6		536				16	06/01/2021	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31280G-KU-5	FH 1N0307 3.944% 09/01/36		09/03/2019	Paydown		47	47	48	47						47				1	09/01/2036	1
31280L-RD-5	FH 1H2584 4.835% 02/01/36		09/03/2019	Paydown		173	173	172	172		1		1		173				5	02/01/2036	1
31280L-SL-6	FH 1H2623 4.250% 07/01/36		09/03/2019	Paydown		2,598	2,598	2,624	2,598						2,598				104	07/01/2036	1
31284S-ER-4	FH 100144 4.388% 09/01/36		09/03/2019	Paydown		2,475	2,475	2,503	2,475						2,475				76	09/01/2036	1
312903-6K-8	FHR 175 H PAC 9.500% 08/15/21		09/15/2019	Paydown		539	539	553	539						539				33	08/15/2021	1
312903-8H-3	FHR 179 D SUP 9.300% 07/15/21		09/15/2019	Paydown		498	498	478	493		5		5		498				31	07/15/2021	1
312903-E7-8	FHR 154 G TAC 9.500% 05/15/21		09/15/2019	Paydown		1,298	1,298	1,251	1,270		28		28		1,298				82	05/15/2021	1
312904-KT-1	FHR 1002 D SEQ 9.000% 10/15/20		09/01/2019	Paydown		267	267	240	265		2		2		267				16	10/15/2020	1
312904-KW-4	FHR 1001 G Z TAC-11 9.500% 10/15/20		09/01/2019	Paydown		12,521	12,521	11,450	12,415		105		105		12,521				784	10/15/2020	1
312904-N2-7	FHR 1030 F PAC-11 9.000% 12/15/20		09/01/2019	Paydown		1,755	1,755	1,675	1,743		12		12		1,755				105	12/15/2020	1FE
312905-WS-7	FHR 1074 H PAC 8.500% 05/15/21		09/01/2019	Paydown		1,163	1,163	1,098	1,157		6		6		1,163				66	05/15/2021	1
312906-4J-6	FHR 1137 L Z PAC-1-11 7.000% 09/15/21		09/01/2019	Paydown		2,975	2,975	1,878	2,875		101		101		2,975				135	09/15/2021	1
312906-C3-2	FHR 1116 H PAC-1-11 9.000% 08/15/21		09/01/2019	Paydown		8,090	8,090	7,763	8,027		63		63		8,090				484	08/15/2021	1
312906-QS-2	FHR 1117 N PAC-11 8.500% 08/15/21		09/01/2019	Paydown		6,207	6,207	5,760	6,132		75		75		6,207				351	08/15/2021	1
312906-VW-7	FHR 1122 HD IO PAC-1-11 933.000% 08/15/21		09/01/2019	Paydown		29	29				29		29		29				178	08/15/2021	1
312906-ZJ-2	FHR 1124 L IO PAC-1-11 1108% 08/15/21		09/01/2019	Paydown		2	2				2		2		2				16	08/15/2021	1
312907-2C-1	FHR 1163 J PAC-1-11 7.500% 11/15/21		09/01/2019	Paydown		8,442	8,442	8,273	8,324		119		119		8,442				428	11/15/2021	1
312907-5G-9	FHR 1190 I PAC-1-11 7.000% 01/15/22		09/01/2019	Paydown		8,848	8,848	8,599	8,650		198		198		8,848				409	01/15/2022	1
312907-AS-7	FHR 1140 N IO PAC-1-11 1142% 09/15/21		09/01/2019	Paydown		17	17				17		17		17				126	09/15/2021	1
312907-FU-7	FHR 1142 I PAC 9.000% 10/15/21		09/01/2019	Paydown		8,664	8,664	8,634	8,634		30		30		8,664				514	10/15/2021	1
312907-FW-3	FHR 1142 IB IO PAC 1022% 10/15/21		09/01/2019	Paydown		82	82				82		82		82				555	10/15/2021	1
312907-MT-2	FHR 1152 L PAC 7.000% 10/15/21		09/01/2019	Paydown		5,889	5,889	5,713	5,756		133		133		5,889				273	10/15/2021	1
312907-WC-8	FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21		09/01/2019	Paydown		9,654	9,654	6,370	9,414		240		240		9,654				447	11/15/2021	1
312908-DY-9	FHR 1186 I PAC-1-11 7.000% 12/15/21		09/01/2019	Paydown		13,450	13,450	13,039	13,135		315		315		13,450				628	12/15/2021	1
312908-EA-0	FHR 1186 JB IO PAC-1-11 966.743% 12/15/21		09/01/2019	Paydown		32	32				32		32		32				203	12/15/2021	1
312908-QE-9	FHR 1210 J PAC-1-11 7.500% 01/15/22		09/01/2019	Paydown		8,458	8,458	8,401	8,408		50		50		8,458				432	01/15/2022	1
312909-HG-2	FHR 1239 J PAC-1-11 8.000% 04/15/22		09/01/2019	Paydown		11,179	11,179	11,136	11,138		41		41		11,179				600	04/15/2022	1
312909-UC-6	FHR 1252 J PAC-1-11 8.000% 05/15/22		09/01/2019	Paydown		13,336	13,336	13,164	13,194		142		142		13,336				713	05/15/2022	1
312910-5D-0	FHR 1326 J PAC-1-11 7.000% 07/15/22		09/01/2019	Paydown		10,809	10,809	10,556	10,606		203		203		10,809				504	07/15/2022	1
312910-B6-8	FHR 1312 I PAC-1-11 8.000% 07/15/22		09/01/2019	Paydown		13,173	13,173	13,032	13,055		117		117		13,173				704	07/15/2022	1
312910-HQ-8	FHR 1289 PW IO PAC-1-11 926.144% 06/15/22		09/01/2019	Paydown		37	37				37		37		37				227	06/15/2022	1
312910-HS-4	FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22		09/01/2019	Paydown		26,476	26,476	20,784	25,913		563		563		26,476				1,303	06/15/2022	1
312911-HW-3	FHR 1336 N IO NTL 8.000% 08/15/22		09/01/2019	Paydown															83	08/15/2022	1
312911-J8-4	FHR 1365 PP PAC-1-11 7.500% 09/15/22		09/01/2019	Paydown		33,122	33,122	32,620	32,698		424		424		33,122				1,680	09/15/2022	1
312911-JE-1	FHR 1336 Z Z PAC-1-11 7.500% 08/15/22		09/01/2019	Paydown		24,916	24,916	20,786	24,485		431		431		24,916				1,245	08/15/2022	1
312911-S5-0	FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22		09/01/2019	Paydown		19,936	19,936	15,077	19,413		524		524		19,936				947	09/15/2022	1
312911-XQ-8	FHR 1350 L Z PAC-1-11 7.500% 08/15/22		09/01/2019	Paydown		16,426	16,426	13,474	16,109		317		317		16,426				815	08/15/2022	1
312912-AR-9	FHR 1367 LA IO PAC-1-11 1103% 09/15/22		09/01/2019	Paydown		76	76				76		76		76				570	09/15/2022	1
312912-HV-3	FHR 1379 H PAC-1-11 7.000% 10/15/22		09/01/2019	Paydown		29,307	29,307	28,708	28,815		492		492		29,307				1,380	10/15/2022	1
312912-QJ-0	FHR 1390 I PAC-1-11 7.500% 10/15/22		09/01/2019	Paydown		44,470	44,470	44,051	44,112		357		357		44,470				2,141	10/15/2022	1
312912-S6-6	FHR 1408 K PAC-1-11 7.500% 11/15/22		09/01/2019	Paydown		18,606	18,606	18,259	18,319		287		287		18,606				931	11/15/2022	1
312913-AW-6	FHR 1412 K PAC-1-11 7.000% 11/15/22		09/01/2019	Paydown		20,242	20,242	19,758	19,850		392		392		20,242				945	11/15/2022	1
312913-B8-8	FHR 1430 M PAC-1-11 7.500% 12/15/22		09/01/2019	Paydown		35,116	35,116	34,491	34,585		531		531		35,116				1,760	12/15/2022	1
312913-SY-3	FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22		09/01/2019	Paydown		26,403	26,403	20,268	25,690		713		713		26,403				1,232	12/15/2022	1
312914-AR-5	FHR 1446 L PAC-1-11 7.500% 12/15/22		09/01/2019	Paydown		31,415	31,415	30,859	30,943		472		472		31,415				1,568	12/15/2022	1
312914-D3-5	FHR 1479 Z Z PAC-1-11 7.500% 03/15/23		09/01/2019	Paydown		37,013	37,013	33,335	36,485		528		528		37,013				1,824	03/15/2023	1
312914-DS-0	FHR 1459 M PAC-1-11 7.500% 01/15/23		09/01/2019	Paydown		24,772	24,772	24,469	24,514		258		258		24,772				1,245	01/15/2023	1
312914-Q2-3	FHR 1477 Z Z PAC-1-11 7.000% 03/15/23		09/01/2019	Paydown		42,010	42,010	34,235	41,013		997		997		42,010				1,966	03/15/2023	1
312914-SF-2	FHG 5 HA PAC-1-11 7.500% 02/25/23		09/01/2019	Paydown		49,900	49,900	49,495	49,529		371		371		49,900				2,442	02/25/2023	1
312914-X6-6	FHR 1482 PI PAC-1-11 7.000% 03/15/23		09/01/2019	Paydown		13,934	13,934	13,736	13,766		168		168		13,934				641	03/15/2023	1
312915-LK-5	FHR 1497 K Z PAC-1-11 7.000% 04/15/23		09/01/2019	Paydown		42,324	42,324	39,706	41,598		726		726		42,324				1,947	04/15/2023	1
312915-MN-8	FHR 1501 K PAC-1-11 7.000% 04/15/23		09/01/2019	Paydown		37,044	37,044	36,486	36,745		300		300		37,044				1,723	04/15/2023	1
312915-QG-9	FHR 1491 I PAC-1-11 7.500% 04/15/23		09/01/2019	Paydown		74,351	74,351	74,351	74,351						74,351				3,689	04/15/2023	1
312915-YZ-8	FHR 1518 H IO NTL SEQ 7.000% 05/15/23		09/01/2019	Paydown															844	05/15/2023	1
312916-AM-1	FHR 1508 IA PAC-1-11 7.350% 05/15/23		09/01/2019	Paydown		45,952	45,952	45,952	45,952						45,952				2,245	05/15/2023	1
312916-FL-8	FHR 1526 L PAC-1-11 6.500% 06/15/23		09/01/2019	Paydown		14,965	14,965	14,744	14,777		188		188		14,965				647	06/15/2023	1
312916-LR-8	FHR 1523 PL PAC-11 6.500% 06/15/23		09/01/2019	Paydown		39,493	39,493	38,745	38,854		639		639		39,493				1,714	06/15/2023	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
312916-WG-0	FHR 1542 L PAC-1-11 7.000% 07/15/23		09/01/2019	Paydown		60,351	60,351	59,495	59,615		736		736		60,351				2,864	07/15/2023	1
31292H-YA-6	FG C01605 4.500% 07/01/33		09/01/2019	Paydown		316	316	302	302		14		14		316				9	07/01/2033	1
3132H7-EZ-3	FG U99151 4.000% 12/01/46		09/01/2019	Paydown		1,950,152	1,950,152	2,014,750	2,013,444		(63,292)		(63,292)		1,950,152				53,411	12/01/2046	1
3132XC-R8-0	FG G67711 4.000% 03/01/48		09/01/2019	Paydown		792,965	792,965	812,665	812,298		(19,333)		(19,333)		792,965				21,279	03/01/2048	1
313398-4L-0	FHR 2338 ZC Z SEQ 6.500% 07/15/31		09/01/2019	Paydown		30,255	30,255	28,535	29,731		524		524		30,255				1,341	07/15/2031	1
313398-B2-4	FHR 2341 GZ Z SEQ 7.000% 07/15/31		09/01/2019	Paydown		32,420	32,420	30,383	31,896		523		523		32,420				1,476	07/15/2031	1
313398-E3-9	FHR 2340 ZB Z SEQ 7.000% 07/15/31		09/01/2019	Paydown		44,263	44,263	42,214	43,686		578		578		44,263				2,034	07/15/2031	1
313398-SL-4	FHR 2335 DZ Z SEQ 6.500% 07/15/31		09/01/2019	Paydown		10,245	10,245	9,589	10,045		200		200		10,245				437	07/15/2031	1
313398-VZ-9	FHR 2352 Z Z SEQ 6.500% 08/15/31		09/01/2019	Paydown		42,666	42,666	39,426	41,810		856		856		42,666				1,856	08/15/2031	1
313399-C5-4	FHR 2344 ZE Z SEQ 6.500% 08/15/31		09/01/2019	Paydown		12,828	12,828	11,854	12,539		289		289		12,828				560	08/15/2031	1
313399-LK-1	FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31		09/01/2019	Paydown		54,237	54,237	50,643	53,342		894		894		54,237				2,359	08/15/2031	1
313399-U4-7	FHR 2345 TZ SC Z SEQ 7.000% 02/15/31		09/01/2019	Paydown		51,611	51,611	50,579	51,260		351		351		51,611				2,537	02/15/2031	1
313399-YJ-0	FHR 2360 GZ Z SEQ 6.500% 09/15/31		09/01/2019	Paydown		5,620	5,620	5,248	5,516		104		104		5,620				238	09/15/2031	1
313399-ZL-4	FHR 2360 ZB Z PAC-11 6.500% 09/15/31		09/01/2019	Paydown		16,289	16,289	15,141	16,006		283		283		16,289				707	09/15/2031	1
31339D-U8-9	FHR 2412 PH EXCH PAC-11 6.500% 02/15/32		09/01/2019	Paydown		47,991	47,991	47,736	47,770		221		221		47,991				2,139	02/15/2032	1
31339D-YH-5	FHR 2412 ZK Z SEQ 6.000% 02/15/32		09/01/2019	Paydown		110,967	110,967	109,996	110,374		594		594		110,967				4,465	02/15/2032	1
31339D-YJ-1	FHR 2412 ZC Z SEQ 6.500% 02/15/32		09/01/2019	Paydown		25,107	25,107	23,745	24,688		418		418		25,107				1,089	02/15/2032	1
31339G-AJ-0	FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31		09/01/2019	Paydown		7,203	7,203	6,447	6,929		275		275		7,203				288	10/15/2031	1
31339G-CX-7	FHR 2366 PZ Z PAC-11 6.000% 10/15/31		09/01/2019	Paydown		69,670	69,670	61,941	67,578		2,092		2,092		69,670				2,840	10/15/2031	1
31339G-E5-6	FHR 2366 ZB Z SEQ 6.000% 10/15/31		09/01/2019	Paydown		63,924	63,924	57,132	62,022		1,902		1,902		63,924				2,562	10/15/2031	1
31339G-HF-1	FHR 2367 KZ Z SEQ 7.000% 10/15/31		09/01/2019	Paydown		40,119	40,119	39,818	39,945		173		173		40,119				1,876	10/15/2031	1
31339G-HU-8	FHR 2367 PZ Z PAC-11 6.000% 10/15/31		09/01/2019	Paydown		64,285	64,285	56,852	62,482		1,803		1,803		64,285				2,580	10/15/2031	1
31339G-LN-9	FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31		09/01/2019	Paydown		69,998	69,998	61,872	67,793		2,204		2,204		69,998				2,800	10/15/2031	1
31339G-NA-5	FHR 2370 GE EXCH PAC 6.000% 10/15/31		09/01/2019	Paydown		20,519	20,519	20,419	20,443		76		76		20,519				820	10/15/2031	1
31339G-PU-9	FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31		09/01/2019	Paydown		28,821	28,821	25,790	27,920		901		901		28,821				1,169	10/15/2031	1
31339G-RA-1	FHR 2368 PR EXCH PAC 6.500% 10/15/31		09/01/2019	Paydown		56,561	56,561	55,876	55,899		661		661		56,561				2,448	10/15/2031	1
31339L-3A-6	FHR 2382 NE PAC-11 6.000% 11/15/31		09/01/2019	Paydown		33,533	33,533	33,333	33,393		140		140		33,533				1,338	11/15/2031	1
31339L-HK-9	FHR 2392 PZ Z PAC-11 6.000% 12/15/31		09/01/2019	Paydown		42,668	42,668	38,774	41,698		969		969		42,668				1,688	12/15/2031	1
31339L-RN-2	FHR 2390 NB SEQ 6.000% 12/15/31		09/01/2019	Paydown		20,790	20,790	20,595	20,671		119		119		20,790				800	12/15/2031	1
31339L-YU-8	FHR 2391 Z Z SEQ 6.000% 12/15/31		09/01/2019	Paydown		344,304	344,304	301,535	333,382		10,922		10,922		344,304				13,970	12/15/2031	1
31339M-SA-7	FHR 2409 PN EXCH PAC-1 6.500% 01/15/32		09/01/2019	Paydown		62,193	62,193	61,503	61,523		671		671		62,193				2,698	01/15/2032	1
31339M-YU-6	FHR 2398 GC SEQ 7.000% 01/15/32		09/01/2019	Paydown		15,728	15,728	15,681	15,681		46		46		15,728				705	01/15/2032	1
31339N-F2-7	FHR 2413 MH PAC-1-11 6.500% 02/15/32		09/01/2019	Paydown		10,740	10,740	10,693	10,699		41		41		10,740				459	02/15/2032	1
31339N-QJ-8	FHR 2431 TE PAC-11 6.500% 03/15/32		09/01/2019	Paydown		35,372	35,372	35,538	35,372						35,372				1,540	03/15/2032	1
31339N-WM-4	FHR 2430 TF PAC-1-11 6.500% 03/15/32		09/01/2019	Paydown		14,095	14,095	13,937	13,943		153		153		14,095				610	03/15/2032	1
31339N-ZP-4	FHR 2427 PR PAC-11 6.500% 03/15/32		09/01/2019	Paydown		22,790	22,790	22,602	22,658		132		132		22,790				987	03/15/2032	1
31339W-2H-8	FHR 2427 ZM Z SEQ 6.500% 03/15/32		09/01/2019	Paydown		108,101	108,101	100,703	105,857		2,244		2,244		108,101				4,529	03/15/2032	1
31339W-DR-4	FHR 2424 QH EXCH PAC-11 6.500% 03/15/32		09/01/2019	Paydown		108,242	108,242	107,605	107,619		623		623		108,242				4,715	03/15/2032	1
31339W-S3-1	FHR 2435 GJ PAC-1-11 6.500% 04/15/32		09/01/2019	Paydown		76,070	76,070	75,531	75,546		524		524		76,070				3,404	04/15/2032	1
31339W-WL-6	FHR 2437 PE PAC-11 6.500% 04/15/32		09/01/2019	Paydown		52,804	52,804	52,501	52,507		297		297		52,804				2,315	04/15/2032	1
3133T0-AU-8	FHR 1541 HA PAC-11 7.000% 07/15/23		09/01/2019	Paydown		42,607	42,607	42,176	42,231		376		376		42,607				1,989	07/15/2023	1
3133T0-GD-0	FHR 1559 VJ PAC-1-11 7.000% 08/15/23		09/01/2019	Paydown		125,666	125,666	124,770	124,863		802		802		125,666				5,780	08/15/2023	1
3133T0-MC-5	FHG 16 PK PAC-1-11 7.000% 08/25/23		09/01/2019	Paydown		132,954	132,954	131,342	132,003		952		952		132,954				6,298	08/25/2023	1
3133T0-U2-8	FHR 1585 K PAC-1-11 6.500% 09/15/23		09/01/2019	Paydown		62,368	62,368	61,489	61,606		762		762		62,368				2,696	09/15/2023	1
3133T0-YE-8	FHR 1552 IB PAC-1-11 7.000% 08/15/23		09/01/2019	Paydown		327,252	327,252	324,882	325,143		2,109		2,109		327,252				15,374	08/15/2023	1
3133T1-JF-0	FHR 1593 Z Z SEQ 7.000% 10/15/23		09/01/2019	Paydown		43,859	43,859	42,283	43,557		301		301		43,859				2,094	10/15/2023	1
3133T1-MB-5	FHR 1590 I PAC-1-11 6.500% 10/15/23		09/01/2019	Paydown		142,474	142,474	140,223	140,535		1,939		1,939		142,474				6,111	10/15/2023	1FE
3133T1-TW-2	FHR 1592 L PAC-1-11 6.500% 10/15/23		09/01/2019	Paydown		138,862	138,862	137,671	138,010		852		852		138,862				6,028	10/15/2023	1
3133T2-6L-9	FHR 1634 PK PAC-1-11 6.500% 12/15/23		09/01/2019	Paydown		230,192	230,192	227,576	227,885		2,307		2,307		230,192				10,116	12/15/2023	1
3133T2-BR-0	FHR 1617 PM PAC-11 6.500% 11/15/23		09/01/2019	Paydown		128,672	128,672	124,856	125,397		3,275		3,275		128,672				5,561	11/15/2023	1
3133T2-E7-1	FHR 1646 K PAC-1-11 6.500% 12/15/23		09/01/2019	Paydown		53,965	53,965	53,219	53,300		665		665		53,965				2,372	12/15/2023	1
3133T2-NA-4	FHR 1610 Z Z PAC-11 6.500% 11/15/23		09/01/2019	Paydown		153,906	153,906	143,084	152,048		1,857		1,857		153,906				6,650	11/15/2023	1
3133T2-T6-7	FHR 1633 Z Z PAC-11 6.500% 12/15/23		09/01/2019	Paydown		189,919	189,919	158,701	184,976		4,942		4,942		189,919				8,345	12/15/2023	1
3133T2-U8-1	FHG 26 Z Z SEQ 6.500% 12/25/23		09/01/2019	Paydown		220,767	220,767	192,104	215,946		4,821		4,821		220,767				9,587	12/25/2023	1
3133T3-4F-2	FHR 1669 I PAC-1-11 6.500% 02/15/24		09/01/2019	Paydown		348,287	348,287	342,348	343,133		5,155		5,155		348,287				14,963	02/15/2024	1
3133T3-5W-4	FHR 1671 I PAC-1-11 7.000% 02/15/24		09/01/2019	Paydown		277,517	277,517	276,289	276,362		1,155		1,155		277,517				12,965	02/15/2024	1
3133T3-A4-0	FHR 1663 Z Z PAC-1-11 7.000% 01/15/24		09/01/2019	Paydown		156,617	156,617	148,419	155,154		1,463		1,463		156,617				7,204	01/15/2024	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3133T3-U2-2	FHR 1672 E PAC-11 7.000% 02/15/24		09/01/2019	Paydown		106,878	106,878	106,092	106,409		469		469		106,878				5,081	02/15/2024	1
3133T3-WY-0	FHR 1650 K PAC-1-11 6.500% 01/15/24		09/01/2019	Paydown		104,447	104,447	102,645	102,876		1,571		1,571		104,447				4,544	01/15/2024	1
3133T4-3T-1	FHR 1717 I PAC-1-11 6.500% 04/15/24		09/01/2019	Paydown		71,614	71,614	69,510	69,801		1,813		1,813		71,614				3,214	04/15/2024	1
3133T4-NE-2	FHR 1694 PK PAC-11 6.500% 03/15/24		09/01/2019	Paydown		23,773	23,773	23,290	23,355		418		418		23,773				1,028	03/15/2024	1
3133T4-P4-2	FHR 1684 I PAC-1-11 6.500% 03/15/24		09/01/2019	Paydown		235,076	235,076	230,861	231,603		3,473		3,473		235,076				10,199	03/15/2024	1
3133T4-YM-2	FHR 1689 K PAC-11 6.000% 03/15/24		09/01/2019	Paydown		116,647	116,647	113,473	113,895		2,752		2,752		116,647				4,649	03/15/2024	1
3133T5-2K-8	FHG 37 J PAC-11 6.000% 07/17/24		09/01/2019	Paydown		188,081	188,081	173,418	175,499		12,583		12,583		188,081				7,445	07/17/2024	1
3133T5-BP-7	FHR 1714 K PAC-1-11 7.000% 04/15/24		09/01/2019	Paydown		85,197	85,197	84,000	84,145		1,052		1,052		85,197				3,978	04/15/2024	1
3133T5-FM-0	FHG 29 L PAC-1-11 7.500% 04/25/24		09/01/2019	Paydown		210,213	210,213	206,332	206,769		3,444		3,444		210,213				10,612	04/25/2024	1
3133T5-LL-5	FHR 1727 I PAC-1-11 6.500% 05/15/24		09/01/2019	Paydown		117,961	117,961	112,660	113,395		4,565		4,565		117,961				5,171	05/15/2024	1
3133T5-W5-8	FHR 1761 K PAC-11 8.500% 11/15/24		09/01/2019	Paydown		26,184	26,184	26,208	26,184						26,184				1,412	11/15/2024	1FE
3133T5-ZM-8	FHR 1773 G SEQ 8.500% 02/15/25		09/01/2019	Paydown		11,470	11,470	11,406	11,410		61		61		11,470				650	02/15/2025	1
3133T6-4V-0	FHR 1830 C SEQ 7.000% 03/15/26		09/01/2019	Paydown		31,170	31,170	30,684	30,737		433		433		31,170				1,457	03/15/2026	1
3133T6-5G-2	FHR 1824 E SEQ 7.000% 03/15/26		09/01/2019	Paydown		19,341	19,341	19,084	19,109		232		232		19,341				908	03/15/2026	1
3133T6-AR-2	FHR 1774 D SEQ 8.500% 03/15/25		09/01/2019	Paydown		4,497	4,497	4,471	4,472		25		25		4,497				254	03/15/2025	1
3133T6-EX-5	FHR 1784 PI PAC-11 8.000% 05/15/25		09/01/2019	Paydown		14,702	14,702	14,702	14,702						14,702				781	05/15/2025	1
3133T7-LK-3	FHR 1881 I SEQ 7.500% 08/15/26		09/01/2019	Paydown		15,369	15,369	15,232	15,243		127		127		15,369				777	08/15/2026	1
3133T7-PN-3	FHR 1871 Z Z SEQ 7.000% 08/15/26		09/01/2019	Paydown		49,983	49,983	45,266	49,110		874		874		49,983				2,441	08/15/2026	1
3133T8-2P-1	FHR 1896 E SEQ 8.000% 09/15/26		09/01/2019	Paydown		11,142	11,142	11,107	11,107		35		35		11,142				604	09/15/2026	1
3133T8-5Z-6	FHR 1899 C SEQ 8.000% 09/15/26		09/01/2019	Paydown		8,242	8,242	8,209	8,209		32		32		8,242				451	09/15/2026	1
3133T8-AX-5	FSPC T-4 A4 PT AS 7.625% 09/25/26		09/25/2019	Paydown		130,287	130,287	127,926	129,831		456		456		130,287				7,216	09/25/2026	1
3133T8-CK-1	FHR 1905 J SEQ 7.500% 10/15/26		09/01/2019	Paydown		6,391	6,391	6,284	6,294		97		97		6,391				319	10/15/2026	1
3133T8-XD-4	FHR 1931 Z Z SEQ 8.000% 02/15/27		09/01/2019	Paydown		32,926	32,926	32,006	32,692		234		234		32,926				1,688	02/15/2027	1
3133T8-XJ-1	FHR 1941 E SEQ 7.500% 02/15/27		09/01/2019	Paydown		2,264	2,264	2,184	2,240		24		24		2,264				113	02/15/2027	1
3133T8-ZU-4	FHR 1935 Z Z SEQ 8.000% 02/15/27		09/01/2019	Paydown		41,529	41,529	40,459	41,255		275		275		41,529				2,111	02/15/2027	1
3133T9-3W-3	FHR 1932 C SEQ 7.000% 02/15/27		09/01/2019	Paydown		12,133	12,133	11,997	12,008		125		125		12,133				565	02/15/2027	1
3133T9-5Y-7	FHR 1934 KZ Z SEQ 7.500% 02/17/27		09/01/2019	Paydown		26,741	26,741	24,859	26,376		365		365		26,741				1,346	02/17/2027	1
3133T9-AQ-8	FHR 1929 NZ Z 7.500% 02/15/27		09/01/2019	Paydown		13,870	13,870	12,344	13,614		256		256		13,870				691	02/15/2027	1
3133T9-D6-9	FHR 1930 Z Z SEQ 7.500% 02/15/27		09/01/2019	Paydown		22,611	22,611	20,353	22,241		370		370		22,611				1,153	02/15/2027	1
3133T9-D7-7	FHR 1930 ZA Z SEQ 8.000% 02/15/27		09/01/2019	Paydown		14,801	14,801	14,010	14,648		154		154		14,801				787	02/15/2027	1
3133T9-GB-5	FHR 1933 ZA Z SEQ 8.000% 02/15/27		09/01/2019	Paydown		54,394	54,394	52,507	53,961		432		432		54,394				2,854	02/15/2027	1
3133T9-HC-2	FHR 1943 Z Z SEQ 7.500% 03/15/27		09/01/2019	Paydown		14,611	14,611	13,438	14,407		204		204		14,611				740	03/15/2027	1
3133T9-LW-3	FHR 1944 HZ Z SEQ 7.500% 03/15/27		09/01/2019	Paydown		14,202	14,202	13,157	13,979		223		223		14,202				704	03/15/2027	1
3133T9-RG-2	FHR 1951 K SC SEQ 7.500% 12/15/26		09/01/2019	Paydown		10,212	10,212	10,051	10,060		151		151		10,212				494	12/15/2026	1
3133TA-DV-1	FHR 1967 Z Z SEQ 7.750% 06/17/27		09/01/2019	Paydown		39,621	39,621	37,155	39,130		491		491		39,621				2,089	06/17/2027	1
3133TA-FM-9	FHR 1971 ZA Z SEQ 7.500% 07/20/27		09/01/2019	Paydown		32,979	32,979	32,777	32,823		156		156		32,979				1,581	07/20/2027	1
3133TA-KM-3	FHR 1975 E SEQ 7.500% 07/15/27		09/01/2019	Paydown		5,450	5,450	5,412	5,413		37		37		5,450				274	07/15/2027	1
3133TA-XX-5	FHR 1978 AE SEQ 7.000% 08/15/27		09/01/2019	Paydown		5,083	5,083	5,037	5,040		43		43		5,083				238	08/15/2027	1
3133TA-Y5-5	FHR 1978 BE SEQ 6.500% 08/15/27		09/01/2019	Paydown		9,861	9,861	9,664	9,791		70		70		9,861				427	08/15/2027	1
3133TB-3P-3	FHR 1990 G SEQ 6.500% 09/15/27		09/01/2019	Paydown		37,899	37,899	37,068	37,140		759		759		37,899				1,613	09/15/2027	1
3133TB-BE-9	FHR 1988 GD SEQ 6.500% 09/15/27		09/01/2019	Paydown		13,815	13,815	13,586	13,606		209		209		13,815				606	09/15/2027	1
3133TB-GP-9	FHR 2004 E SEQ 6.500% 10/15/27		09/01/2019	Paydown		14,361	14,361	14,097	14,122		239		239		14,361				620	10/15/2027	1
3133TB-LE-8	FHR 1998 T SEQ 6.500% 10/15/27		09/01/2019	Paydown		11,838	11,838	11,647	11,660		178		178		11,838				499	10/15/2027	1
3133TB-SF-8	FHR 1999 AC SEQ 6.500% 10/15/27		09/01/2019	Paydown		54,472	54,472	53,227	53,645		827		827		54,472				2,243	10/15/2027	1
3133TC-2T-4	FHR 2012 H SEQ 6.500% 11/15/27		09/01/2019	Paydown		21,091	21,091	20,623	20,848		243		243		21,091				915	11/15/2027	1
3133TC-6E-3	FHR 2008 E SEQ 6.500% 11/15/27		09/01/2019	Paydown		77,612	77,612	76,194	76,319		1,293		1,293		77,612				3,566	11/15/2027	1
3133TC-BX-5	FHR 2016 V SEQ 6.500% 12/15/27		09/01/2019	Paydown		36,749	36,749	36,159	36,337		412		412		36,749				1,613	12/15/2027	1
3133TC-CF-3	FHR 2014 Z SC Z PT 7.000% 11/15/22		09/01/2019	Paydown		31,333	31,333	31,401	31,333						31,333				1,459	11/15/2022	1
3133TC-CL-0	FHR 2017 E SEQ 6.500% 12/15/27		09/01/2019	Paydown		14,206	14,206	14,041	14,051		155		155		14,206				606	12/15/2027	1
3133TC-D9-6	FHR 2015 BD SEQ 6.500% 12/15/27		09/01/2019	Paydown		14,017	14,017	13,540	13,858		159		159		14,017				608	12/15/2027	1
3133TC-FZ-6	FHR 2024 ZB Z SEQ 7.000% 01/20/28		09/01/2019	Paydown		90,403	90,403	90,386	90,331		72		72		90,403				4,206	01/20/2028	1
3133TC-JL-3	FHR 2026 F FLT DLY SEQ 2.900% 01/15/28		09/01/2019	Paydown		14,832	14,832	14,834	14,832						14,832				324	01/15/2028	1
3133TC-JP-4	FHR 2026 S INV DLY SEQ 86.959% 01/15/28		09/01/2019	Paydown		938	938	575	730		208		208		938				302	01/15/2028	1
3133TC-JQ-2	FHR 2026 SA INV DLY SEQ 9.000% 01/15/28		09/01/2019	Paydown		3,626	3,626	3,750	3,723		(98)		(98)		3,626				219	01/15/2028	1
3133TD-JY-3	FHR 2050 Z Z SEQ 6.500% 04/15/28		09/01/2019	Paydown		31,515	31,515	29,333	31,007		508		508		31,515				1,398	04/15/2028	1
3133TD-PJ-9	FHR 2043 ZC Z SEQ 7.000% 04/15/28		09/01/2019	Paydown		34,945	34,945	34,918	34,906		39		39		34,945				1,630	04/15/2028	1
3133TD-PX-8	FSPC T-11 A8 SEQ PT 6.500% 01/25/28		09/01/2019	Paydown		228,954	218,550	212,887	218,550						218,550		10,405	10,405	11,740	01/25/2028	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3133TD-TP-1	FHR 2058 H SEQ 7.000% 05/15/28		09/01/2019	Paydown		14,940	14,940	15,216	14,972		(32)		(32)		14,940				706	05/15/2028	1.
3133TE-WH-3	FHR 2083 ZC Z SEQ 6.500% 08/15/28		09/01/2019	Paydown		4,716	4,716	4,403	4,615		101		101		4,716				201	08/15/2028	1.
3133TG-3U-1	FHR 2080 Z Z SEQ 6.500% 08/15/28		09/01/2019	Paydown		42,243	42,243	41,820	42,032		211		211		42,243				1,852	08/15/2028	1.
3133TG-5S-4	FHR 2084 ZA Z SEQ 6.500% 08/15/28		09/01/2019	Paydown		11,972	11,972	10,404	11,635		336		336		11,972				493	08/15/2028	1.
3133TH-6A-0	FHR 2105 ZA Z SEQ 6.500% 12/15/28		09/01/2019	Paydown		15,828	15,828	14,957	15,537		291		291		15,828				682	12/15/2028	1.
3133TJ-GW-7	FHR 2129 ZA Z SEQ 6.000% 02/15/29		09/01/2019	Paydown		30,505	30,505	27,006	29,424		1,081		1,081		30,505				1,219	02/15/2029	1.
3133TJ-QG-1	FHR 2137 CZ Z SEQ 6.500% 03/15/29		09/01/2019	Paydown		24,965	24,965	22,807	24,389		576		576		24,965				1,108	03/15/2029	1.
3133TJ-UD-3	FHR 2138 Z Z SEQ 6.500% 03/15/29		09/01/2019	Paydown		61,500	61,500	58,002	60,356		1,144		1,144		61,500				2,502	03/15/2029	1.
3133TJ-V8-3	FHR 2132 LZ Z SEQ 6.500% 03/15/29		09/01/2019	Paydown		19,186	19,186	17,384	18,759		427		427		19,186				828	03/15/2029	1.
3133TJ-VY-6	FHR 2132 ZL Z SEQ 6.500% 03/15/29		09/01/2019	Paydown		20,502	20,502	19,128	20,092		410		410		20,502				889	03/15/2029	1.
3133TK-2E-9	FHR 2134 ZC Z SEQ 6.500% 03/15/29		09/01/2019	Paydown		144,099	144,099	130,815	140,842		3,257		3,257		144,099				6,263	03/15/2029	1.
3133TK-VG-2	FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29		09/01/2019	Paydown		26,275	26,275	25,287	26,028		248		248		26,275				1,221	05/15/2029	1.
3133TL-MK-1	FHR 2174 HZ Z SEQ 7.000% 07/15/29		09/01/2019	Paydown		18,215	18,215	16,379	17,777		437		437		18,215				808	07/15/2029	1.
3133TL-T8-1	FHR 2180 ZB Z SEQ 7.000% 08/15/29		09/01/2019	Paydown		31,994	31,994	28,868	31,264		730		730		31,994				1,478	08/15/2029	1.
3133TL-XU-7	FHR 2186 ZB Z SEQ 8.000% 09/15/29		09/01/2019	Paydown		112,726	112,726	111,678	112,196		529		529		112,726				6,117	09/15/2029	1.
3133TM-7F-7	FHR 2182 ZB Z SEQ 8.000% 09/15/29		09/01/2019	Paydown		185,025	185,025	179,739	183,528		1,498		1,498		185,025				10,186	09/15/2029	1.
3133TM-AQ-9	FHR 2193 ZC Z SEQ 8.000% 10/15/29		09/01/2019	Paydown		93,403	93,403	94,724	93,403						93,403				4,986	10/15/2029	1.
3133TM-DT-0	FHR 2190 Z Z SEQ 7.500% 10/20/29		09/01/2019	Paydown		29,742	29,742	28,545	29,423		318		318		29,742				1,476	10/20/2029	1.
3133TM-DV-5	FHR 2190 ZC Z SEQ 8.000% 10/17/29		09/01/2019	Paydown		115,451	115,451	116,064	115,451						115,451				6,284	10/17/2029	1.
3133TM-FT-8	FHR 2191 Z Z TAC-22 7.500% 10/15/29		09/01/2019	Paydown		80,427	80,427	72,761	78,703		1,723		1,723		80,427				4,068	10/15/2029	1.
3133TM-N9-3	FHR 2200 ZC Z SEQ 8.000% 11/20/29		09/01/2019	Paydown		47,565	47,565	48,052	47,565						47,565				2,474	11/20/2029	1.
3133TN-7H-1	FHR 2213 Z Z SEQ 8.000% 01/15/30		09/01/2019	Paydown		16,005	16,005	15,432	15,862		143		143		16,005				851	01/15/2030	1.
3133TN-CN-2	FHR 2209 Z Z SEQ 8.000% 01/20/30		09/01/2019	Paydown		14,879	14,879	14,240	14,713		166		166		14,879				794	01/20/2030	1.
3133TN-EP-5	FHR 2211 Z Z SEQ 8.000% 01/15/30		09/01/2019	Paydown		19,942	19,942	19,360	19,786		156		156		19,942				1,050	01/15/2030	1.
3133TN-MJ-0	FHR 2219 PC PAC-11 7.500% 03/15/30		09/01/2019	Paydown		17,784	17,784	17,870	17,784						17,784				896	03/15/2030	1.
3133TN-R2-2	FHR 2220 ZN Z SEQ 8.000% 03/15/30		09/01/2019	Paydown		15,641	15,641	15,053	15,495		146		146		15,641				823	03/15/2030	1.
3133TN-Z4-9	FHR 2231 ZP Z SEQ 8.350% 05/15/30		09/01/2019	Paydown		43,890	43,890	43,863	43,847		43		43		43,890				2,488	05/15/2030	1.
3133TP-J2-6	FHR 2250 Z Z SEQ 7.000% 08/15/30		09/01/2019	Paydown		7,006	7,006	6,714	6,936		69		69		7,006				326	08/15/2030	1.
3133TP-MR-7	FHR 2258 Z Z SEQ 7.000% 09/15/30		09/01/2019	Paydown		5,686	5,686	5,473	5,639		47		47		5,686				264	09/15/2030	1.
3133TP-SZ-3	FHR 2256 ZY Z SEQ 7.000% 09/15/30		09/01/2019	Paydown		9,895	9,895	9,528	9,801		93		93		9,895				458	09/15/2030	1.
3133TP-TN-9	FHR 2254 PE PAC-1-11 7.500% 09/15/30		09/01/2019	Paydown		9,197	9,197	9,243	9,197						9,197				459	09/15/2030	1.
3133TP-ZS-1	FHR 2265 PC PAC-1-11 7.500% 10/15/30		09/01/2019	Paydown		24,608	24,608	24,846	24,608						24,608				1,198	10/15/2030	1.
3133TQ-2R-7	FHR 2265 Z Z SEQ 7.000% 10/15/30		09/01/2019	Paydown		31,806	31,806	30,842	31,541		265		265		31,806				1,472	10/15/2030	1.
3133TQ-4L-8	FHR 2261 Z Z SEQ 7.000% 10/15/30		09/01/2019	Paydown		28,716	28,716	27,644	28,419		297		297		28,716				1,291	10/15/2030	1.
3133TR-FW-0	FHR 2289 Z Z SEQ 6.500% 02/15/31		09/01/2019	Paydown		33,513	33,513	31,460	32,920		592		592		33,513				1,442	02/15/2031	1.
3133TR-KF-1	FHR 2283 Z Z SEQ 7.000% 02/15/31		09/01/2019	Paydown		10,963	10,963	10,523	10,837		125		125		10,963				513	02/15/2031	1.
3133TR-P3-3	FHR 2300 PD PAC-1-11 6.500% 03/15/31		09/01/2019	Paydown		27,008	27,008	27,312	27,028		(20)		(20)		27,008				1,254	03/15/2031	1.
3133TR-QZ-1	FHR 2295 EZ Z SEQ 6.500% 03/15/31		09/01/2019	Paydown		5,844	5,844	5,387	5,752		91		91		5,844				259	03/15/2031	1.
3133TT-2S-9	FHR 2320 Z Z SEQ 7.000% 05/15/31		09/01/2019	Paydown		31,508	31,508	29,775	31,062		446		446		31,508				1,456	05/15/2031	1.
3133TT-LA-7	FHR 2313 ZG Z SEQ 7.000% 05/15/31		09/01/2019	Paydown		20,792	20,792	19,376	20,382		410		410		20,792				918	05/15/2031	1.
3133TT-N3-1	FHR 2312 KZ SC Z SEQ 6.500% 04/15/31		09/01/2019	Paydown		104,647	104,647	100,984	103,467		1,180		1,180		104,647				4,531	04/15/2031	1.
3133TT-RS-2	FHR 2331 Z Z SEQ 6.500% 06/15/31		09/01/2019	Paydown		11,060	11,060	10,161	10,787		273		273		11,060				479	06/15/2031	1.
3133TT-UJ-8	FHR 2328 JZ Z SEQ 7.000% 06/15/31		09/01/2019	Paydown		19,786	19,786	18,932	19,548		237		237		19,786				879	06/15/2031	1.
3133TT-ZB-0	FHR 2327 B SEQ 7.000% 06/15/31		09/01/2019	Paydown		6,871	6,871	6,878	6,871						6,871				315	06/15/2031	1.
3133TU-AK-4	FHR 2325 ZA Z SEQ 7.000% 06/15/31		09/01/2019	Paydown		44,684	44,684	44,097	44,439		245		245		44,684				1,985	06/15/2031	1.
3133TU-AN-8	FHR 2325 Z Z 7.000% 06/15/31		09/01/2019	Paydown		12,472	12,472	11,747	12,291		181		181		12,472				554	06/15/2031	1.
3133TU-BK-3	FHR 2325 ZP SC Z SEQ 7.000% 03/15/31		09/01/2019	Paydown		40,540	40,540	38,108	39,878		662		662		40,540				1,950	03/15/2031	1.
3133TU-LT-3	FHR 2358 Z Z SEQ 6.500% 09/15/31		09/01/2019	Paydown		38,537	38,537	35,405	37,761		775		775		38,537				1,666	09/15/2031	1.
3133TU-UT-3	FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31		09/01/2019	Paydown		65,603	65,603	61,934	64,463		1,141		1,141		65,603				2,639	09/15/2031	1.
3133TU-X3-7	FHR 2357 GC SEQ 6.000% 09/15/31		09/01/2019	Paydown		8,856	8,856	8,689	8,783		73		73		8,856				355	09/15/2031	1.
3133TV-GD-2	FHR 2355 WD PAC-11 6.500% 09/15/31		09/01/2019	Paydown		11,862	11,862	11,753	11,756		106		106		11,862				535	09/15/2031	1.
3133TV-H8-2	FHR 2441 JZ Z SEQ 6.000% 04/15/32		09/01/2019	Paydown		55,839	55,839	50,046	54,406		1,433		1,433		55,839				2,256	04/15/2032	1.
3133TV-HQ-2	FHR 2441 HF PAC-11 6.500% 04/15/32		09/01/2019	Paydown		61,477	61,477	61,093	61,217		260		260		61,477				2,716	04/15/2032	1.
3133TV-KM-7	FHR 2441 MD PAC-1-11 6.500% 04/15/32		09/01/2019	Paydown		114,950	114,950	114,257	114,273		677		677		114,950				5,052	04/15/2032	1.
3133TV-PF-7	FHR 2433 PE PAC-11 6.500% 04/15/32		09/01/2019	Paydown		42,325	42,325	42,577	42,325						42,325				1,879	04/15/2032	1.
3133TV-PV-2	FHR 2433 ZB Z SEQ 6.500% 04/15/32		09/01/2019	Paydown		229,043	229,043	214,155	224,432		4,610		4,610		229,043				10,321	04/15/2032	1.
3133TV-UP-9	FHR 2434 ZC Z SEQ 6.500% 04/15/32		09/01/2019	Paydown		34,976	34,976	32,757	34,321		654		654		34,976				1,520	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3133TV-VB-9	FHR 2434 PR EXCH PAC-11 6.500% 04/15/32		09/01/2019	Paydown		45,060	45,060	46,355	45,398		(339)		(339)		45,060				2,020	04/15/2032	1.
31340Y-D3-0	FHR 71 F PAC-11 9.300% 12/15/20		08/15/2019	Paydown		716	716	721	716						716				39	12/15/2020	1.
31340Y-S4-2	FHR 81 A XAC PAC 8.125% 11/15/20		08/15/2019	Paydown		20	20	20	20						20				1	11/15/2020	1.
31340Y-T7-4	FHR 83 Z Z 9.000% 10/15/20		09/15/2019	Paydown		538	538	465	533		5		5		538				31	10/15/2020	1.
31358E-8R-6	FNR 1990-113 Z Z 9.500% 09/25/20		09/01/2019	Paydown		4,914	4,914	4,356	4,859		55		55		4,914				311	09/25/2020	1.
31358E-DE-9	FNR 1990-46 E SEQ 9.500% 05/25/20		09/01/2019	Paydown		4,150	4,150	4,024	4,113		36		36		4,150				262	05/25/2020	1.
31358E-J3-7	FNR 1990-97 G PAC 7.000% 08/25/20		09/01/2019	Paydown		2,027	2,027	1,906	2,010		17		17		2,027				94	08/25/2020	1.
31358E-MS-8	FNR 1990-65 X Z PAC-11 9.500% 06/25/20		09/01/2019	Paydown		1,140	1,140	989	1,125		15		15		1,140				71	06/25/2020	1.
31358F-B4-0	FNR 1991-8 G PAC-11 6.500% 02/25/21		09/01/2019	Paydown		3,159	3,159	2,882	3,121		38		38		3,159				139	02/25/2021	1.
31358F-HX-0	FNR 1990-129 J PAC 9.500% 11/25/20		09/01/2019	Paydown		1,710	1,710	1,754	1,710						1,710				111	11/25/2020	1.
31358F-SW-0	FNR 1990-142 Z Z SEQ 9.500% 12/25/20		09/01/2019	Paydown		2,804	2,804	2,595	2,773		31		31		2,804				178	12/25/2020	1.
31358G-5K-9	FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21		09/01/2019	Paydown		18	18								18				122	06/25/2021	1.
31358G-TS-6	FNR 1991-44 G PAC 8.500% 05/25/21		09/01/2019	Paydown		659	659	618	651		8		8		659				37	05/25/2021	1.
31358H-C4-5	FNR G-24 O SEQ 8.250% 08/25/21		09/01/2019	Paydown		2,657	2,657	2,592	2,612		45		45		2,657				140	08/25/2021	1.
31358H-CH-6	FNR 1991-69 K PAC 9.500% 06/25/21		09/01/2019	Paydown		5,303	5,303	5,316	5,288		15		15		5,303				325	06/25/2021	1.
31358H-QA-6	FNR G-21 M IO PAC 1196% 07/25/21		09/01/2019	Paydown		3	3				3		3		3				22	07/25/2021	1.
31358H-RE-7	FNR 1991-82 PZ Z PAC 8.000% 08/25/21		09/01/2019	Paydown		25,551	25,551	20,376	25,097		454		454		25,551				1,362	08/25/2021	1.
31358H-VB-8	FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21		09/01/2019	Paydown		31	31				31		31		31				154	07/25/2021	1.
31358H-WJ-0	FNR 1991-89 G TAC 8.400% 08/25/21		09/01/2019	Paydown		12,269	12,269	12,035	12,108		161		161		12,269				687	08/25/2021	1.
31358H-YH-2	FNR 1991-93 M PAC-11 7.500% 08/25/21		09/01/2019	Paydown		5,410	5,410	5,243	5,281		129		129		5,410				270	08/25/2021	1.
31358J-2J-9	FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21		09/01/2019	Paydown		12	12				12		12		12				82	10/25/2021	1.
31358J-5L-1	FNR G-32 N SEQ 8.100% 10/25/21		09/01/2019	Paydown		2,409	2,409	2,246	2,373		36		36		2,409				129	10/25/2021	1.
31358J-BJ-9	FNR 1991-119 Z Z 8.500% 09/25/21		09/01/2019	Paydown		3,742	3,742	3,188	3,683		60		60		3,742				212	09/25/2021	1.
31358J-C2-5	FNR 1991-132 K IO PZ PAC 994.051% 10/25/21		09/01/2019	Paydown		8	8				8		8		8				51	10/25/2021	1.
31358J-LQ-2	FNR 1991-108 K IO PAC 846.856% 09/25/21		09/01/2019	Paydown		62	62				62		62		62				348	09/25/2021	1.
31358J-LS-8	FNR 1991-108 JC PAC 9.000% 09/25/21		09/01/2019	Paydown		10,787	10,787	10,692	10,700		87		87		10,787				647	09/25/2021	1.
31358J-RQ-6	FNR 1991-116 E PAC-11 8.500% 09/25/21		09/01/2019	Paydown		8,487	8,487	8,350	8,377		110		110		8,487				482	09/25/2021	1.
31358J-Y5-4	FNR G-35 O IO TAC-11 1070% 10/25/21		09/01/2019	Paydown		40	40				40		40		40				282	10/25/2021	1.
31358K-4X-3	FNR 1991-168 PX Z PAC-11 7.000% 12/25/21		09/01/2019	Paydown		12,553	12,553	9,126	12,215		337		337		12,553				585	12/25/2021	1.
31358K-7A-0	FNR 1991-164 PX Z PAC-11 7.500% 12/25/21		09/01/2019	Paydown		5,548	5,548	4,175	5,391		157		157		5,548				282	12/25/2021	1.
31358K-C3-0	FNR 1991-163 L PAC-11 8.500% 12/25/21		09/01/2019	Paydown		5,328	5,328	5,180	5,328						5,328				302	12/25/2021	1.
31358K-CD-8	FNR 1991-152 Z Z 8.000% 11/25/21		09/01/2019	Paydown		6,260	6,260	4,896	6,126		134		134		6,260				335	11/25/2021	1.
31358L-JC-1	FNR G92-7 K SEQ 7.000% 01/25/22		09/01/2019	Paydown		8,278	8,278	7,968	8,057		221		221		8,278				378	01/25/2022	1.
31358L-YC-4	FNR G92-11 K PAC-11 7.000% 02/25/22		09/01/2019	Paydown		30,156	30,156	29,254	29,462		695		695		30,156				1,408	02/25/2022	1.
31358L-ZW-9	FNR 1992-16 Z Z PAC-11 7.000% 02/25/22		09/01/2019	Paydown		65,933	65,933	48,575	64,103		1,830		1,830		65,933				3,019	02/25/2022	1.
31358M-ZV-9	FNR G92-22 J PAC-11 7.500% 04/25/22		09/01/2019	Paydown		10,039	10,039	9,808	9,860		179		179		10,039				502	04/25/2022	1.
31358N-6K-3	FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22		09/01/2019	Paydown		26,437	26,437	22,612	25,987		450		450		26,437				1,385	07/25/2022	1.
31358N-LQ-3	FNR 1992-100 ZB Z 8.500% 06/25/22		09/01/2019	Paydown		20,555	20,555	19,461	20,274		281		281		20,555				1,184	06/25/2022	1.
31358N-M5-8	FNR 1992-119 Z Z 8.000% 07/25/22		09/01/2019	Paydown		25,896	25,896	22,038	25,432		465		465		25,896				1,380	07/25/2022	1.
31358N-P4-8	FNR 1992-112 G PAC-11 8.000% 07/25/22		09/01/2019	Paydown		15,389	15,389	15,152	15,185		204		204		15,389				809	07/25/2022	1.
31358N-YB-2	FNR 1992-79 NB IO PAC-11 1004% 06/25/22		09/01/2019	Paydown		14	14				14		14		14				96	06/25/2022	1.
31358P-BG-1	FNR 1992-134 L PAC-11 6.000% 07/25/22		09/01/2019	Paydown		6,276	6,276	5,903	6,066		210		210		6,276				251	07/25/2022	1.
31358P-C9-6	FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22		09/01/2019	Paydown		38,659	38,659	31,604	37,888		771		771		38,659				1,905	08/25/2022	1.
31358P-EN-3	FNR 1992-117 NB IO PAC-11 1175% 07/25/22		09/01/2019	Paydown		13	13				13		13		13				98	07/25/2022	1.
31358P-G2-7	FNR G92-41 M PAC-11 5.875% 08/25/22		09/01/2019	Paydown		16,461	16,461	15,683	15,849		613		613		16,461				661	08/25/2022	1.
31358P-ST-5	FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22		09/01/2019	Paydown		23,912	23,912	20,520	23,467		445		445		23,912				1,285	08/25/2022	1.
31358Q-2R-5	FNR 1992-168 KB PAC-11 7.000% 10/25/22		09/01/2019	Paydown		6,341	6,341	6,261	6,299		42		42		6,341				296	10/25/2022	1.
31358Q-EU-5	FNR 1992-162 D PAC-11 7.000% 09/25/22		09/01/2019	Paydown		5,306	5,306	4,963	5,231		74		74		5,306				242	09/25/2022	1.
31358Q-L2-9	FNR 1992-182 PM IO NTL 7.500% 10/25/22		09/01/2019	Paydown															108	10/25/2022	1.
31358Q-L8-6	FNR 1992-182 Z Z PAC-11 7.000% 10/25/22		09/01/2019	Paydown		10,850	10,850	8,551	10,558		292		292		10,850				504	10/25/2022	1.
31358Q-LN-3	FNR 1992-163 P IO NTL 8.000% 09/25/22		09/01/2019	Paydown															100	09/25/2022	1.
31358Q-Q6-5	FNR 1992-181 PN PAC-11 7.000% 10/25/22		09/01/2019	Paydown		25,394	25,394	24,732	24,830		564		564		25,394				1,183	10/25/2022	1.
31358Q-QR-9	FNR 1992-143 NA IO PAC-11 1184% 09/25/22		09/01/2019	Paydown		16	16				16		16		16				127	09/25/2022	1.
31358Q-VP-7	FNR 1992-150 M PAC-11 8.000% 09/25/22		09/01/2019	Paydown		27,318	27,318	27,027	27,054		264		264		27,318				1,447	09/25/2022	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31358Q-VR-3	FNR 1992-150 NC IO PAC-11 945.367% 09/25/22		09/01/2019	Paydown		82	82		82				82		82				513	09/25/2022	1
31358R-4X-8	FNR 1993-4 L PAC-11 7.500% 01/25/23		09/01/2019	Paydown		48,585	48,585	47,978	48,045		540		540		48,585				2,385	01/25/2023	1
31358R-4Z-3	FNR 1993-4 LB PAC-11 7.000% 01/25/23		09/01/2019	Paydown		9,885	9,885	9,664	9,696		189		189		9,885				453	01/25/2023	1
31358R-KL-6	FNR 1992-201 D TAC-11 7.000% 11/25/22		09/01/2019	Paydown		19,064	19,064	18,535	18,621		443		443		19,064				900	11/25/2022	1
31358R-R9-6	FNR 1992-215 PT PAC-11 7.500% 12/25/22		09/01/2019	Paydown		24,864	24,864	24,397	24,462		402		402		24,864				1,194	12/25/2022	1
31358T-5U-9	FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23		09/01/2019	Paydown		46,776	46,776	43,574	46,191		584		584		46,776				2,350	03/25/2023	1
31358T-KQ-1	FNR G93-3 K PAC-11 7.000% 02/25/23		09/01/2019	Paydown		21,730	21,730	21,296	21,359		371		371		21,730				1,029	02/25/2023	1
31358T-TW-9	FNR G93-8 PZ Z PAC-11 7.250% 02/25/23		09/01/2019	Paydown		49,659	49,659	42,722	48,730		929		929		49,659				2,388	02/25/2023	1
31358T-XV-6	FNR 1993-20 J PAC-11 7.000% 03/25/23		09/01/2019	Paydown		46,650	46,650	45,372	45,730		921		921		46,650				2,198	03/25/2023	1
31358T-ZB-8	FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23		09/01/2019	Paydown		16,881	16,881	14,096	16,517		364		364		16,881				792	03/25/2023	1
31358U-AX-4	FNR 1993-29 J PAC-22 7.500% 03/25/23		09/01/2019	Paydown		54,013	54,013	53,648	53,666		347		347		54,013				2,685	03/25/2023	1
31358U-G5-9	FNR 1993-61 KC PAC-11 7.000% 05/25/23		09/01/2019	Paydown		13,068	13,068	12,871	12,896		172		172		13,068				619	05/25/2023	1
31358U-GD-2	FNR 1993-38 M PAC-11 6.750% 03/25/23		09/01/2019	Paydown		80,797	80,797	79,130	79,379		1,418		1,418		80,797				3,634	03/25/2023	1
31358U-HV-1	FNR G93-16 K PAC-11 5.000% 04/25/23		09/01/2019	Paydown		28,635	28,635	26,494	26,843		1,792		1,792		28,635				969	04/25/2023	1
31358U-T8-9	FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23		09/01/2019	Paydown		45	45				45		45		45				271	05/25/2023	1
31359A-AM-1	FNR 1993-73 L PAC-11 7.500% 05/25/23		09/01/2019	Paydown		40,975	40,975	41,116	40,975						40,975				2,070	05/25/2023	1
31359A-K8-1	FNR 1993-98 L PAC-11 7.000% 06/25/23		09/01/2019	Paydown		81,348	81,348	80,141	80,750		598		598		81,348				3,631	06/25/2023	1
31359A-VP-1	FNR 1993-77 L PAC-1-11 7.000% 06/25/23		09/01/2019	Paydown		35,778	35,778	35,253	35,498		280		280		35,778				1,669	06/25/2023	1
31359B-BU-0	FNR 1993-103 PL PAC-1-11 7.000% 07/25/23		09/01/2019	Paydown		36,580	36,580	35,903	35,983		597		597		36,580				1,707	07/25/2023	1
31359B-GB-7	FNR G93-25 L PAC-1-11 7.000% 07/25/23		09/01/2019	Paydown		126,171	126,171	124,307	124,541		1,630		1,630		126,171				5,944	07/25/2023	1
31359B-JQ-1	FNR 1993-120 L PAC-1-11 7.000% 07/25/23		09/01/2019	Paydown		70,504	70,504	69,581	69,682		822		822		70,504				3,260	07/25/2023	1
31359B-LJ-4	FNR G93-26 PZ Z PAC-11 7.000% 07/25/23		09/01/2019	Paydown		119,579	119,579	109,769	117,748		1,830		1,830		119,579				5,590	07/25/2023	1
31359B-SU-2	FNR 1993-136 K IO NTL AD 7.000% 07/25/23		09/01/2019	Paydown															100	07/25/2023	1
31359B-YJ-0	FNR 1993-142 G PAC-11 7.000% 08/25/23		09/01/2019	Paydown		27,159	27,159	26,679	26,942		217		217		27,159				1,269	08/25/2023	1
31359D-2W-2	FNR 1993-163 Z Z PAC-11 7.000% 09/25/23		09/01/2019	Paydown		120,795	120,795	115,322	119,544		1,251		1,251		120,795				5,717	09/25/2023	1
31359D-K6-9	FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23		09/01/2019	Paydown		127,321	127,321	118,389	125,663		1,658		1,658		127,321				5,827	09/25/2023	1
31359D-KV-4	FNR G93-33 K PAC-1-11 7.000% 09/25/23		09/01/2019	Paydown		32,432	32,432	32,432	32,432						32,432				1,521	09/25/2023	1
31359E-5P-2	FNR 1993-210 PM PAC-1-11 6.500% 11/25/23		09/01/2019	Paydown		176,804	176,804	175,207	175,343		1,460		1,460		176,804				7,627	11/25/2023	1
31359E-RZ-6	FNR 1993-201 L PAC-1-11 6.500% 10/25/23		09/01/2019	Paydown		73,980	73,980	73,308	73,361		619		619		73,980				3,147	10/25/2023	1
31359E-V4-0	FNR 1993-206 L PAC-11 6.500% 11/25/23		09/01/2019	Paydown		105,075	105,075	103,959	104,217		858		858		105,075				4,524	11/25/2023	1
31359F-K7-2	FNR G93-41 Z Z SEQ 7.000% 12/25/23		09/01/2019	Paydown		113,635	113,635	106,870	112,634		1,001		1,001		113,635				5,333	12/25/2023	1
31359F-Z7-6	FNR 1993-252 K PAC-1-11 6.500% 12/25/23		09/01/2019	Paydown		197,138	197,138	193,193	193,668		3,470		3,470		197,138				8,703	12/25/2023	1
31359G-2Q-8	FNR 1994-39 PL PAC-1-11 6.500% 03/25/24		09/01/2019	Paydown		131,896	131,896	129,173	129,497		2,399		2,399		131,896				5,843	03/25/2024	1
31359G-B8-8	FNR 1994-30 K PAC-1-11 6.500% 02/25/24		09/01/2019	Paydown		104,387	104,387	102,668	102,855		1,532		1,532		104,387				4,509	02/25/2024	1
31359G-BX-3	FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23		09/01/2019	Paydown		119,536	119,536	118,326	118,434		1,102		1,102		119,536				5,155	12/25/2023	1
31359G-E9-3	FNR 1994-28 L PAC-11 6.500% 03/25/24		09/01/2019	Paydown		132,583	132,583	130,008	130,309		2,274		2,274		132,583				5,637	03/25/2024	1
31359G-ER-3	FNR 1993-225 OK PAC-1-11 6.500% 12/25/23		09/01/2019	Paydown		168,967	168,967	165,965	166,319		2,648		2,648		168,967				7,286	12/25/2023	1
31359G-L4-6	FNR 1994-44 K PAC-1-11 6.500% 03/25/24		09/01/2019	Paydown		63,028	63,028	61,796	61,938		1,090		1,090		63,028				2,780	03/25/2024	1
31359G-LE-4	FNR G94-1 PK PAC-1-11 7.000% 01/25/24		09/01/2019	Paydown		145,173	145,173	145,037	144,869		304		304		145,173				6,862	01/25/2024	1
31359G-R7-3	FNR G94-2 E TAC-11 7.000% 03/25/24		09/01/2019	Paydown		238,506	238,506	236,891	236,969		1,537		1,537		238,506				11,091	03/25/2024	1
31359H-CY-8	FNR 1994-56 K PAC-1-11 6.500% 03/25/24		09/01/2019	Paydown		44,307	44,307	42,841	43,019		1,288		1,288		44,307				1,912	03/25/2024	1
31359H-EE-0	FNR 1994-41 PL PAC-1-11 6.500% 03/25/24		09/01/2019	Paydown		67,577	67,577	65,804	66,026		1,551		1,551		67,577				2,939	03/25/2024	1
31359H-GM-0	FNR 1994-36 K PAC-1-11 6.500% 03/25/24		09/01/2019	Paydown		251,451	251,451	246,024	246,675		4,776		4,776		251,451				10,953	03/25/2024	1
31359H-JN-5	FNR 1994-55 N W CPT 6.175% 12/25/23		09/01/2019	Paydown		5,919	5,919	5,882	5,919						5,919				248	12/25/2023	1
31359H-MK-7	FNR 1994-38 PM PAC-1-11 6.950% 03/25/24		09/01/2019	Paydown		50,557	50,557	49,690	49,792		765		765		50,557				2,372	03/25/2024	1
31359H-X6-6	FNR G94-5 PK PAC-1-11 7.500% 06/17/24		09/01/2019	Paydown		104,850	104,850	102,057	102,410		2,440		2,440		104,850				5,342	06/17/2024	1
31359K-EN-3	FNR 1996-23 G SEQ 6.500% 07/25/26		09/01/2019	Paydown		42,970	42,970	41,984	42,104		867		867		42,970				1,846	07/25/2026	1
31359K-F8-5	FNR 1996-46 ZA Z SEQ 7.500% 11/25/26		09/01/2019	Paydown		26,693	26,693	25,247	26,354		339		339		26,693				1,355	11/25/2026	1
31359K-K4-8	FNR 1996-57 Z Z SEQ 7.000% 12/25/26		09/01/2019	Paydown		7,398	7,398	7,222	7,330		67		67		7,398				342	12/25/2026	1
31359K-MA-2	FNR G96-2 H PAC-11 7.500% 07/22/26		09/01/2019	Paydown		26,576	26,576	26,074	26,375		201		201		26,576				1,291	07/22/2026	1
31359K-P5-0	FNR 1996-51 Z Z 8.000% 12/18/26		09/01/2019	Paydown		26,656	26,656	25,684	26,428		228		228		26,656				1,448	12/18/2026	1
31359L-F3-4	FNR 1995-24 H SC PT 6.500% 09/25/23		09/01/2019	Paydown		11,460	11,460	11,273	11,296		164		164		11,460				497	09/25/2023	1FE
31359L-JB-2	FNR 1994-108 A SC PT 7.500% 10/25/22		09/01/2019	Paydown		8,067	8,067	8,062	8,048		19		19		8,067				403	10/25/2022	1
31359L-ZB-4	FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23		09/01/2019	Paydown		75,162	75,162	62,796	73,907		1,256		1,256		75,162				3,240	11/25/2023	1
31359N-2A-8	FNR 1997-25 Z Z 7.000% 03/18/27		09/01/2019	Paydown		37,488	37,488	36,886	37,275		214		214		37,488				1,816	03/18/2027	1
31359N-3L-3	FNR 1997-19 ZA Z SEQ 7.000% 04/18/27		09/01/2019	Paydown		17,256	17,256	17,223	17,218		38		38		17,256				809	04/18/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31359N-M8-1	FNR 1997-15 Z Z SEQ 7.500% 04/18/27		09/01/2019	Paydown		23,346	23,346	21,380	22,950		396		396		23,346				1,169	04/18/2027	1.
31359N-NJ-1	FNR G97-1 Z Z SEQ 7.500% 01/20/27		09/01/2019	Paydown		28,017	28,017	24,168	27,319		698		698		28,017				1,414	01/20/2027	1.
31359N-TJ-0	FNR 1997-11 E SEQ 7.000% 03/18/27		09/01/2019	Paydown		12,759	12,759	12,599	12,612		148		148		12,759				612	03/18/2027	1.
31359N-UB-5	FNR 1997-11 Z Z SEQ 7.500% 03/18/27		09/01/2019	Paydown		17,707	17,707	16,296	17,423		284		284		17,707				884	03/18/2027	1.
31359P-6D-3	FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27		09/01/2019	Paydown		129,953	129,953	122,877	127,980		1,974		1,974		129,953				6,896	06/17/2027	1.
31359P-6E-1	FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27		09/01/2019	Paydown		7,484	7,484	7,076	7,370		114		114		7,484				397	06/17/2027	1.
31359P-7K-6	FNR 1997-64 C SEQ 6.500% 09/18/27		09/01/2019	Paydown		35,239	35,239	34,699	34,739		499		499		35,239				1,607	09/18/2027	1.
31359P-7M-2	FNGT 1998-T3 B PT 8.958% 09/25/23		09/03/2019	Paydown		36,377	36,377	38,961	36,473		(97)		(97)		36,377				1,879	09/25/2023	1.
31359P-FS-0	FNR 1997-29 Z Z SEQ 6.500% 05/18/27		09/01/2019	Paydown		8,765	8,765	8,215	8,649		116		116		8,765				379	05/18/2027	1.
31359P-LK-0	FNR 1997-26 Z Z SEQ 6.600% 05/18/27		09/01/2019	Paydown		44,650	44,650	42,831	44,217		433		433		44,650				1,948	05/18/2027	1.
31359P-ME-3	FNR 1997-26 GZ Z SEQ 7.000% 04/17/27		09/01/2019	Paydown		72,378	72,378	65,025	71,093		1,285		1,285		72,378				3,308	04/17/2027	1.
31359P-SY-3	FNR 1997-35 Z Z SEQ 8.000% 06/18/27		09/01/2019	Paydown		24,417	24,417	23,944	24,259		159		159		24,417				1,257	06/18/2027	1.
31359P-WD-4	FNR 1997-34 ZA Z SEQ 8.000% 06/18/27		09/01/2019	Paydown		25,034	25,034	23,677	24,719		315		315		25,034				1,290	06/18/2027	1.
31359P-WN-2	FNR 1997-34 PK PAC-11 7.000% 06/18/27		09/01/2019	Paydown		23,888	23,888	23,702	23,718		170		170		23,888				1,136	06/18/2027	1.
31359P-X8-4	FNR 1997-42 ZC Z SEQ 6.500% 07/18/27		09/01/2019	Paydown		19,994	19,994	18,694	19,699		294		294		19,994				866	07/18/2027	1.
31359P-Y8-3	FNR 1997-43 Z Z SEQ 7.500% 07/18/27		09/01/2019	Paydown		16,572	16,572	14,919	16,267		304		304		16,572				832	07/18/2027	1.
31359Q-CD-4	FNR 1997-52 Z Z SEQ 7.920% 07/20/27		09/01/2019	Paydown		19,967	19,967	19,889	19,888		79		79		19,967				1,090	07/20/2027	1.
31359Q-LE-2	FNR 1997-63 B SCH 7.000% 09/18/27		09/01/2019	Paydown		28,877	28,877	28,649	28,665		212		212		28,877				1,359	09/18/2027	1.
31359Q-QZ-0	FNR 1997-59 Y SEQ 6.500% 09/18/27		09/01/2019	Paydown		6,998	6,998	6,862	6,875		123		123		6,998				304	09/18/2027	1.
31359Q-W2-6	FNR 1997-74 J SEQ 6.500% 11/18/27		09/01/2019	Paydown		44,008	44,008	43,120	43,394		614		614		44,008				1,932	11/18/2027	1.
31359Q-W8-3	FNR 1997-74 NC SEQ NAS 6.500% 11/18/27		09/01/2019	Paydown		6,428	6,428	6,260	6,270		157		157		6,428				279	11/18/2027	1.
31359Q-Z7-2	FNR 1997-77 Z Z SEQ 7.000% 11/18/27		09/01/2019	Paydown		15,671	15,671	15,523	15,590		81		81		15,671				708	11/18/2027	1.
31359R-QC-9	FNR 1997-92 C SEQ 6.500% 01/18/28		09/01/2019	Paydown		32,369	32,369	31,914	31,952		417		417		32,369				1,462	01/18/2028	1.
31359R-RN-4	FNR 1997-94 H SEQ 6.500% 01/18/28		09/01/2019	Paydown		23,761	23,761	22,970	23,488		274		274		23,761				1,029	01/18/2028	1.
31359R-VN-9	FNR 1998-5 C SEQ 6.500% 02/18/28		09/01/2019	Paydown		29,353	29,353	28,917	29,172		180		180		29,353				1,275	02/18/2028	1.
31359R-XA-5	FNR 1998-1 D SEQ 7.000% 01/20/28		09/01/2019	Paydown		56,528	56,528	56,531	56,528						56,528				2,630	01/20/2028	1.
31359S-D6-4	FNR 2001-12 ZA Z SEQ 7.000% 05/25/31		09/01/2019	Paydown		45,395	45,395	45,055	45,116		279		279		45,395				2,140	05/25/2031	1.
31359S-QD-5	FNR 2001-10 PY PAC-11 6.000% 04/25/31		09/01/2019	Paydown		45,849	45,849	45,677	45,676		174		174		45,849				1,882	04/25/2031	1.
31359S-QS-2	FNR 2001-10 LZ Z SEQ 7.000% 04/25/31		09/01/2019	Paydown		7,760	7,760	7,580	7,676		84		84		7,760				377	04/25/2031	1.
31359T-HN-1	FNR 1998-29 Z Z SEQ 7.000% 04/20/28		09/01/2019	Paydown		66,391	66,391	66,253	66,234		156		156		66,391				3,145	04/20/2028	1.
31359U-PG-4	FNW 1998-W2 B1 SUB 6.500% 06/25/28		09/01/2019	Paydown		150,588	150,588	145,454	146,133		4,454		4,454		150,588				6,531	06/25/2028	2FE
31359U-PH-2	FNW 1998-W2 B2 SUB 6.500% 06/25/28		09/01/2019	Paydown		133,772	133,772	127,645	128,521		5,251		5,251		133,772				5,802	06/25/2028	4FE
31359U-PJ-8	FNW 1998-W2 B3 SUB 6.500% 06/25/28		09/01/2019	Paydown		75,672	75,672	68,923	69,485		6,187		6,187		75,672				3,282	06/25/2028	5FE
31359V-6Y-4	FNR 1999-37 ZA Z SEQ 7.000% 08/25/29		09/01/2019	Paydown		48,504	48,504	44,525	47,478		1,026		1,026		48,504				2,318	08/25/2029	1.
31359V-YL-1	FNR 1999-24 ZE Z SEQ 6.500% 05/25/29		09/01/2019	Paydown		12,911	12,911	12,040	12,688		223		223		12,911				574	05/25/2029	1.
31359W-2W-0	FNR 1999-51 C SEQ 7.500% 10/25/29		09/01/2019	Paydown		27,907	27,907	27,162	27,612		295		295		27,907				1,373	10/25/2029	1.
31359W-3F-6	FNR 1999-51 BC SEQ 7.500% 10/25/29		09/01/2019	Paydown		6,368	6,368	6,209	6,292		76		76		6,368				320	10/25/2029	1.
31359X-MB-2	FNA 1999-M6 Z Z SEQ 6.700% 11/17/39		09/01/2019	Paydown		10,080	10,080	10,097	10,080						10,080				450	11/17/2039	1.
313602-VN-1	FNR 1989-35 G SEQ 9.500% 07/25/19		07/01/2019	Paydown		10	10	9	10						10				1	07/25/2019	1.
313603-5T-5	FNR 1990-42 G SEQ 9.800% 04/25/20		09/01/2019	Paydown		136	136	134	135		1		1		136				9	04/25/2020	1.
313603-JT-0	FNR 1989-91 Z Z 9.150% 12/25/19		09/01/2019	Paydown		282	282	234	278		4		4		282				17	12/25/2019	1.
313637-FB-1	FN 109162 6.640% 03/01/28		09/01/2019	Paydown		1,246	1,246	1,246	1,246						1,246				55	03/01/2028	1.
313637-FH-8	FN 109168 6.640% 07/01/28		09/01/2019	Paydown		1,395	1,395	1,395	1,395						1,395				62	07/01/2028	1.
313637-LM-0	FN 109332 6.240% 07/01/29		09/01/2019	Paydown		962	962	962	962						962				40	07/01/2029	1.
31363C-BZ-1	FN 84656 9.500% 10/01/19		07/01/2019	Paydown		63	63	63	63						63				4	10/01/2019	1.
3136A0-X6-9	FNR 2011-89 HZ Z SEQ 4.000% 09/25/41		09/01/2019	Paydown		917,306	917,306	886,570	904,618		12,689		12,689		917,306				24,796	09/25/2041	1.
3136A1-JZ-9	FNR 2011-99 AZ Z SEQ 4.000% 10/25/41		09/01/2019	Paydown		911,338	911,338	906,272	907,822		3,516		3,516		911,338				15,535	10/25/2041	1.
3136AS-QR-0	FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43		09/01/2019	Paydown		230,365	230,365	243,970	239,733		(9,368)		(9,368)		230,365				5,318	08/25/2043	1.
3136B1-U9-3	FNR 2018-40 PS INV PAC 4.878% 06/25/48		09/25/2019	Paydown		1,193,357	1,193,357	1,188,509	1,188,437		4,920		4,920		1,193,357				34,993	06/25/2048	1.
31371L-JL-4	FN 255067 5.000% 01/01/24		09/01/2019	Paydown		1,804	1,804	1,783	1,787		17		17		1,804				60	01/01/2024	1.
3137AD-6J-1	FHR 3893 MZ Z SEQ 4.000% 07/15/41		09/01/2019	Paydown		807,879	807,879	789,919	800,544		7,335		7,335		807,879				21,523	07/15/2041	1.
3137AE-CA-1	FHR 3912 GZ Z SEQ 4.000% 08/15/41		09/01/2019	Paydown		96,991	96,991	91,444	95,513		1,477		1,477		96,991				2,594	08/15/2041	1.
3137AE-WJ-0	FHR 3928 DZ Z SEQ 4.000% 09/15/41		09/01/2019	Paydown		16,954	16,954	16,512	16,686		268		268		16,954				452	09/15/2041	1.
3137F3-MM-3	FHR 4763 SA SC IO INV NTL PT 4.223% 09/15/38		09/15/2019	Paydown				406,738	363,478		(363,478)		(363,478)						68,667	09/15/2038	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3137F3-MP-6	FHR 4763 SE SC IO INV NTL PT 4.223% 03/15/37		09/15/2019	Paydown				403,322	362,846		(362,846)		(362,846)						71,446	03/15/2037	1
3137FG-AS-4	FHR 4806 SJ SC IO INV NTL PT 4.223% 10/15/34		09/15/2019	Paydown				335,165	319,361		(319,361)		(319,361)						62,981	10/15/2034	1
3137FH-3A-9	FHR 4822 SA SC IO INV NTL PT 0.000% 05/15/35		09/15/2019	Paydown				411,140	396,245		(24,777)		(24,777)		371,467		(371,467)	(371,467)	77,584	05/15/2035	1
3137FJ-CM-9	FHR 4829 SA SC IO INV NTL PT 7.778% 07/15/37		09/15/2019	Paydown				386,615	374,261		(374,261)		(374,261)						83,441	07/15/2037	1
3137FJ-E5-4	FHR 4835 AS INV PT 11.868% 10/15/48		09/15/2019	Paydown		1,353,675	1,353,675	1,419,455	1,418,977		(65,302)		(65,302)		1,353,675				54,109	10/15/2048	1
3138EP-AQ-7	FN AL6314 4.000% 02/01/45		09/01/2019	Paydown		730,959	730,959	781,669	779,919		(48,960)		(48,960)		730,959				20,594	02/01/2045	1
3138ER-2H-2	FN AL9775 3.500% 01/01/47		09/01/2019	Paydown		1,669,746	1,669,746	1,720,882	1,718,683		(48,937)		(48,937)		1,669,746				39,112	01/01/2047	1
3138ER-QZ-6	FN AL9471 4.000% 12/01/46		09/01/2019	Paydown		1,905,140	1,905,140	2,037,309	2,033,252		(128,112)		(128,112)		1,905,140				50,815	12/01/2046	1
3138ER-YV-6	FN AL9723 3.500% 02/01/47		09/01/2019	Paydown		5,984,419	5,984,419	6,147,120	6,140,112		(155,693)		(155,693)		5,984,419				138,298	02/01/2047	1
3138MB-LL-8	FN AP7530 2.500% 09/01/27		09/01/2019	Paydown		3,510	3,510	3,684	3,652		(142)		(142)		3,510				58	09/01/2027	1
3138WG-5D-4	FN AR8943 2.500% 03/01/23		09/01/2019	Paydown		1,148	1,148	1,198	1,181		(34)		(34)		1,148				19	03/01/2023	1
3138WD-4Z-1	FN AS4439 4.000% 02/01/45		09/01/2019	Paydown		31,398	31,398	33,576	33,511		(2,113)		(2,113)		31,398				837	02/01/2045	1
3138WH-YT-3	FN AS7921 3.500% 09/01/46		09/01/2019	Paydown		3,658,683	3,658,683	3,743,862	3,740,035		(81,352)		(81,352)		3,658,683				85,291	09/01/2046	1
3138WJ-LS-5	FN AS8436 3.500% 12/01/46		09/01/2019	Paydown		2,627,011	2,627,011	2,691,845	2,688,985		(61,974)		(61,974)		2,627,011				62,090	12/01/2046	1
313920-A2-6	FNR 2001-42 ZG Z SEQ 6.500% 09/25/31		09/01/2019	Paydown		41,870	41,870	39,057	40,966		904		904		41,870				1,869	09/25/2031	1
313920-C7-3	FNR 2001-42 ZL Z SEQ 6.500% 09/25/31		09/01/2019	Paydown		17,373	17,373	16,038	17,003		371		371		17,373				757	09/25/2031	1
313920-LC-2	FNR 2001-36 Z Z SEQ 7.000% 08/25/31		09/01/2019	Paydown		19,150	19,150	18,417	18,909		241		241		19,150				900	08/25/2031	1
313921-7E-2	FNR 2001-78 D SEQ 6.000% 12/25/31		09/01/2019	Paydown		39,135	39,135	38,473	38,682		453		453		39,135				1,571	12/25/2031	1
313921-E5-3	FNR 2001-59 TE AD PAC-11 6.000% 11/25/31		09/01/2019	Paydown		9,686	9,686	9,622	9,624		62		62		9,686				387	11/25/2031	1
313921-ED-6	FNR 2001-54 PK PAC-11 6.500% 10/25/31		09/01/2019	Paydown		57,719	57,719	57,108	57,125		593		593		57,719				2,509	10/25/2031	1
313921-LF-3	FNR 2001-52 ZM Z SEQ 6.500% 10/25/31		09/01/2019	Paydown		20,705	20,705	18,942	20,239		466		466		20,705				896	10/25/2031	1
313921-MX-3	FNR 2001-52 HD AD PAC-11 6.500% 10/25/31		09/01/2019	Paydown		3,622	3,622	3,673	3,622						3,622				157	10/25/2031	1
313921-P7-7	FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31		09/01/2019	Paydown		26,208	26,208	25,245	25,883		325		325		26,208				1,075	11/25/2031	1
313921-W9-5	FNR 2001-60 ZA Z SEQ 7.000% 11/25/31		09/01/2019	Paydown		309,110	309,110	306,888	307,226		1,884		1,884		309,110				14,367	11/25/2031	1
31392A-4Q-8	FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31		09/01/2019	Paydown		66,418	66,418	65,883	65,996		422		422		66,418				2,559	12/25/2031	1
31392A-6Q-6	FNR 2001-82 Z Z 6.500% 01/25/32		09/01/2019	Paydown		52,338	52,338	48,740	51,318		1,020		1,020		52,338				2,294	01/25/2032	1
31392A-F3-7	FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2019	Paydown		98,765	98,765	90,308	96,565		2,200		2,200		98,765				3,917	12/25/2031	1
31392A-FF-0	FNR 2001-64 ZG Z SEQ 6.000% 11/25/31		09/01/2019	Paydown		30,257	30,257	26,815	29,144		1,113		1,113		30,257				1,205	11/25/2031	1
31392A-G2-8	FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31		09/01/2019	Paydown		247,704	247,704	218,909	240,809		6,896		6,896		247,704				9,824	12/25/2031	1
31392A-HX-9	FNR 2001-64 QH EXCH PAC 6.000% 11/25/31		09/01/2019	Paydown		82,793	82,793	81,688	81,720		1,073		1,073		82,793				3,189	11/25/2031	1
31392A-LS-5	FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31		09/01/2019	Paydown		61,099	61,099	54,455	59,540		1,560		1,560		61,099				2,443	11/25/2031	1
31392A-MP-0	FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31		09/01/2019	Paydown		43,908	43,908	42,069	43,313		595		595		43,908				1,986	11/25/2031	1
31392A-PU-6	FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31		09/01/2019	Paydown		290,974	290,974	264,847	284,490		6,485		6,485		290,974				11,720	12/25/2031	1
31392A-SN-9	FNR 2001-74 QE EXCH PAC 6.000% 12/25/31		09/01/2019	Paydown		28,121	28,121	27,813	27,913		208		208		28,121				1,133	12/25/2031	1
31392A-UP-1	FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31		09/01/2019	Paydown		99,974	99,974	89,274	97,525		2,450		2,450		99,974				4,069	12/25/2031	1
31392A-WX-2	FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31		09/01/2019	Paydown		141,005	141,005	130,253	137,953		3,052		3,052		141,005				5,966	12/25/2031	1
31392B-CT-1	FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31		09/01/2019	Paydown		557,808	557,808	506,385	545,349		12,459		12,459		557,808				21,825	12/25/2031	1
31392B-EG-7	FNR 2001-70 PL EXCH PAC 6.000% 12/25/31		09/01/2019	Paydown		224,669	224,669	222,947	222,985		1,684		1,684		224,669				8,793	12/25/2031	1
31392B-FH-4	FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31		09/01/2019	Paydown		78,187	78,187	77,268	77,308		879		879		78,187				3,237	12/25/2031	1
31392C-X7-4	FNR 2002-27 Z Z SEQ 6.000% 05/25/32		09/01/2019	Paydown		41,536	41,536	35,955	39,894		1,642		1,642		41,536				1,675	05/25/2032	1
31392C-YS-7	FNR 2002-32 QH PAC-11 6.500% 05/25/32		09/01/2019	Paydown		64,633	64,633	64,795	64,633						64,633				2,839	05/25/2032	1
31392D-EP-3	FNR 2002-35 BH PAC-11 6.500% 06/25/32		09/01/2019	Paydown		59,238	59,238	59,442	59,238						59,238				2,460	06/25/2032	1
31392E-2X-7	FNR 2002-62 QD PAC-11 5.500% 11/25/32		09/01/2019	Paydown		163,596	163,596	162,193	162,224		1,371		1,371		163,596				5,957	11/25/2032	1
31392E-EQ-9	FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32		09/01/2019	Paydown		67,126	67,126	63,141	65,504		1,622		1,622		67,126				2,543	09/25/2032	1
31392E-FR-6	FNR 2002-55 OP EXCH PAC 6.000% 09/25/32		09/01/2019	Paydown		111,563	111,563	111,302	111,286		277		277		111,563				4,438	09/25/2032	1
31392E-N9-7	FNR 2002-64 Z Z SEQ 5.500% 10/25/32		09/01/2019	Paydown		45,472	45,472	42,204	44,190		1,282		1,282		45,472				1,706	10/25/2032	1
31392E-PC-8	FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32		09/01/2019	Paydown		83,896	83,896	83,896	83,896						83,896				3,438	09/25/2032	1
31392E-QH-6	FNR 2002-56 KZ Z SEQ 6.000% 09/25/32		09/01/2019	Paydown		116,450	116,450	105,533	113,433		3,017		3,017		116,450				4,367	09/25/2032	1
31392E-QW-3	FNR 2002-56 VZ Z SEQ 6.000% 09/25/32		09/01/2019	Paydown		74,707	74,707	69,898	73,003		1,704		1,704		74,707				3,064	09/25/2032	1
31392E-ZQ-6	FNR 2002-63 BE PAC-11 6.000% 10/25/32		09/01/2019	Paydown		99,708	99,708	100,690	99,730		(22)		(22)		99,708				4,256	10/25/2032	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31392F-F6-9	FNR 2002-84 PD PAC-11 5.500% 12/25/32		09/01/2019	Paydown		462,062	462,062	457,310	457,395		4,667		4,667		462,062				16,918	12/25/2032	1
31392F-JS-7	FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32		09/01/2019	Paydown		98,022	98,022	96,070	96,122		1,900		1,900		98,022				3,809	11/25/2032	1
31392F-QA-8	FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31		09/01/2019	Paydown		145,921	145,921	142,593	144,394		1,527		1,527		145,921				5,808	11/25/2031	1
31392F-VG-9	FNR 2002-86 JD PAC-11 5.500% 12/25/32		09/01/2019	Paydown		214,320	214,320	210,915	211,001		3,319		3,319		214,320				7,895	12/25/2032	1
31392F-W5-2	FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32		09/01/2019	Paydown		64,066	64,066	63,061	63,093		973		973		64,066				2,369	12/25/2032	1
31392F-WZ-6	FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32		09/01/2019	Paydown		56,094	56,094	55,009	55,036		1,058		1,058		56,094				2,057	12/25/2032	1
31392F-X9-3	FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32		09/01/2019	Paydown		234,288	234,288	230,494	230,616		3,672		3,672		234,288				8,550	12/25/2032	1
31392G-AS-4	FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32		09/01/2019	Paydown		411,777	411,777	417,953	411,777						411,777				15,248	12/25/2032	1
31392G-LG-8	FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32		09/01/2019	Paydown		62,980	62,980	61,964	61,989		991		991		62,980				2,332	12/25/2032	1
31392G-SE-6	FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33		09/01/2019	Paydown		772,756	772,756	763,090	763,295		9,461		9,461		772,756				29,216	01/25/2033	1
31392H-DA-8	FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33		09/01/2019	Paydown		460,474	460,474	456,113	456,227		4,248		4,248		460,474				16,848	01/25/2033	1
31392H-DT-7	FNR 2002-97 PH PAC-11 5.500% 01/25/33		09/01/2019	Paydown		482,986	482,986	478,473	478,563		4,423		4,423		482,986				17,709	01/25/2033	1
31392H-ER-0	FNR 2002-97 CG PAC-11 5.500% 01/25/33		09/01/2019	Paydown		223,865	223,865	222,536	222,573		1,293		1,293		223,865				8,565	01/25/2033	1
31392H-JB-0	FNR 2002-95 MJ PAC-11 5.500% 01/25/33		09/01/2019	Paydown		355,505	355,505	350,159	350,294		5,211		5,211		355,505				13,137	01/25/2033	1
31392H-PZ-0	FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33		09/01/2019	Paydown		123,756	123,756	121,862	121,910		1,847		1,847		123,756				4,301	02/25/2033	1
31392H-QW-6	FNR 2003-4 B SEQ 5.500% 02/25/33		09/01/2019	Paydown		994,825	994,825	979,853	980,235		14,590		14,590		994,825				37,309	02/25/2033	1
31392H-SL-8	FNR 2003-1 B SEQ 5.500% 02/25/33		09/01/2019	Paydown		323,921	323,921	319,495	319,603		4,317		4,317		323,921				12,207	02/25/2033	1
31392H-U7-6	FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33		09/01/2019	Paydown		322,872	322,872	319,579	319,811		3,061		3,061		322,872				12,450	02/25/2033	1
31392H-V6-7	FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33		09/01/2019	Paydown		272,287	272,287	269,333	269,390		2,897		2,897		272,287				10,546	02/25/2033	1
31392H-V9-1	FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33		09/01/2019	Paydown		372,510	372,510	369,125	369,185		3,325		3,325		372,510				14,349	02/25/2033	1
31392J-LN-7	FNR 2003-15 PG PAC-11 5.500% 03/25/33		09/01/2019	Paydown		98,556	98,556	96,399	96,448		2,108		2,108		98,556				3,775	03/25/2033	1
31392K-KC-9	FHR 2453 ZN Z SEQ 6.500% 05/15/32		09/01/2019	Paydown		13,821	13,821	12,775	13,513		308		308		13,821				599	05/15/2032	1
31392K-KG-0	FHR 2453 ZL Z SEQ 6.500% 05/15/32		09/01/2019	Paydown		40,781	40,781	38,347	40,078		704		704		40,781				1,780	05/15/2032	1
31392K-S2-3	FHR 2449 ZA Z SEQ 6.500% 05/15/32		09/01/2019	Paydown		193,201	193,201	181,307	189,057		4,143		4,143		193,201				8,472	05/15/2032	1
31392K-UP-9	FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32		09/01/2019	Paydown		77,914	77,914	77,527	77,507		407		407		77,914				3,267	05/15/2032	1
31392K-VN-3	FHR 2444 AZ Z SEQ 6.500% 05/15/32		09/01/2019	Paydown		26,911	26,911	25,330	26,472		439		439		26,911				1,168	05/15/2032	1
31392M-4X-7	FHR 2448 QN EXCH PAC-11 6.500% 05/15/32		09/01/2019	Paydown		36,336	36,336	36,648	36,357		(20)		(20)		36,336				1,574	05/15/2032	1
31392M-AF-9	FHR 2448 ZE Z SEQ 6.500% 05/15/32		09/01/2019	Paydown		297,328	297,328	277,444	291,755		5,573		5,573		297,328				13,128	05/15/2032	1
31392M-PM-8	FHR 2466 ZH Z SEQ 6.000% 06/15/32		09/01/2019	Paydown		46,333	46,333	45,667	46,040		294		294		46,333				1,956	06/15/2032	1
31392M-PN-6	FHR 2466 ZE Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		31,779	31,779	29,763	31,177		602		602		31,779				1,375	06/15/2032	1
31392M-WE-8	FHR 2464 Z Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		67,695	67,695	63,248	66,408		1,287		1,287		67,695				2,940	06/15/2032	1
31392P-4B-8	FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32		09/01/2019	Paydown		13,197	13,197	13,279	13,196		1		1		13,197				583	06/15/2032	1
31392P-AD-7	FHR 2458 ZD Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		64,661	64,661	60,155	63,321		1,340		1,340		64,661				2,777	06/15/2032	1
31392P-AF-2	FHR 2458 ZK Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		36,413	36,413	33,933	35,500		913		913		36,413				1,579	06/15/2032	1
31392P-ED-3	FHR 2456 QZ Z SEQ 6.000% 06/15/32		09/01/2019	Paydown		91,359	91,359	82,851	88,719		2,640		2,640		91,359				3,547	06/15/2032	1
31392P-GS-8	FHR 2459 DZ Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		79,198	79,198	74,124	77,871		1,326		1,326		79,198				3,560	06/15/2032	1
31392P-H7-3	FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32		09/01/2019	Paydown		164,372	164,372	165,515	164,372						164,372				7,654	06/15/2032	1
31392P-HM-0	FHR 2459 LZ Z SEQ 6.500% 06/15/32		09/01/2019	Paydown		18,219	18,219	17,098	17,875		344		344		18,219				787	06/15/2032	1
31392P-QK-4	FHR 2486 AL EXCH SEQ 6.000% 07/15/32		09/01/2019	Paydown		31,883	31,883	31,573	31,585		298		298		31,883				1,283	07/15/2032	1
31392P-SN-6	FHR 2484 NZ Z SEQ 6.500% 07/15/32		09/01/2019	Paydown		181,451	181,451	173,315	178,491		2,961		2,961		181,451				7,858	07/15/2032	1
31392P-ST-3	FHR 2476 GD SEQ 6.000% 07/15/32		09/01/2019	Paydown		3,305	3,305	3,299	3,298		6		6		3,305				132	07/15/2032	1
31392P-V2-8	FHR 2473 JZ Z SEQ 6.500% 07/15/32		09/01/2019	Paydown		87,206	87,206	82,764	85,777		1,430		1,430		87,206				3,775	07/15/2032	1
31392R-3H-2	FHR 2484 LZ Z SEQ 6.500% 07/15/32		09/01/2019	Paydown		391,965	391,965	374,327	385,734		6,231		6,231		391,965				17,439	07/15/2032	1
31392R-E3-1	FHR 2469 Z Z SEQ 6.000% 07/15/32		09/01/2019	Paydown		60,718	60,718	61,040	60,753		(35)		(35)		60,718				2,435	07/15/2032	1
31392R-TJ-0	FHR 2490 PR PAC-1-11 6.000% 08/15/32		09/01/2019	Paydown		114,607	114,607	113,923	113,938		669		669		114,607				4,678	08/15/2032	1
31392R-TQ-4	FHR 2490 Z Z SEQ 6.000% 08/15/32		09/01/2019	Paydown		122,499	122,499	110,861	119,018		3,481		3,481		122,499				5,004	08/15/2032	1
31392R-X7-1	FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2019	Paydown		121,671	121,671	106,652	117,877		3,794		3,794		121,671				5,003	08/15/2032	1
31392R-Y8-8	FHR 2489 Z Z SEQ 6.000% 08/15/32		09/01/2019	Paydown		233,003	233,003	215,819	227,732		5,271		5,271		233,003				10,269	08/15/2032	1
31392T-7D-3	FHR 2485 BC EXCH SEQ 6.000% 08/15/32		09/01/2019	Paydown		27,439	27,439	27,135	27,278		161		161		27,439				1,105	08/15/2032	1
31392T-EQ-6	FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32		09/01/2019	Paydown		143,075	143,075	121,078	138,284		4,792		4,792		143,075				5,718	08/15/2032	1
31392T-JG-3	FHR 2488 PR PAC-11 6.000% 08/15/32		09/01/2019	Paydown		52,431	52,431	52,321	52,320		112		112		52,431				2,089	08/15/2032	1
31392T-NU-7	FHR 2481 PG EXCH PAC-11 6.000% 08/15/32		09/01/2019	Paydown		93,453	93,453	92,824	92,841		611		611		93,453				3,691	08/15/2032	1
31392T-P2-7	FHR 2481 ZC Z SEQ 6.000% 08/15/32		09/01/2019	Paydown		132,863	132,863	123,894	129,774		3,089		3,089		132,863				5,286	08/15/2032	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31392U-3A-0	FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32		09/01/2019	Paydown		167,515	167,515	166,192	166,224		1,291		1,291		167,515				6,602	08/15/2032	1
31392U-BC-7	FHR 2511 Z Z SEQ 5.500% 09/15/32		09/01/2019	Paydown		112,594	112,594	102,601	108,917		3,677		3,677		112,594				4,347	09/15/2032	1
31392U-P6-5	FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32		09/01/2019	Paydown		525,021	525,021	480,395	514,371		10,650		10,650		525,021				18,247	09/15/2032	1
31392U-W6-7	FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32		09/01/2019	Paydown		195,140	195,140	197,320	195,467		(328)		(328)		195,140				7,654	09/15/2032	1
31392U-YW-8	FHR 2500 KC SEQ 6.000% 09/15/32		09/01/2019	Paydown		21,503	21,503	21,402	21,415		88		88		21,503				897	09/15/2032	1
31392V-3P-5	FHR 2494 HJ PAC-11 6.000% 09/15/32		09/01/2019	Paydown		381,593	381,593	388,748	383,262		(1,670)		(1,670)		381,593				15,812	09/15/2032	1
31392V-GQ-9	FHR 2497 JH EXCH PAC-11 6.000% 09/15/32		09/01/2019	Paydown		48,248	48,248	48,293	48,248						48,248				1,971	09/15/2032	1
31392W-JR-2	FHR 2509 ZG Z SEQ 5.500% 10/15/32		09/01/2019	Paydown		263,271	263,271	242,539	256,359		6,912		6,912		263,271				9,689	10/15/2032	1
31392W-JS-0	FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32		09/01/2019	Paydown		231,194	231,194	207,641	225,425		5,769		5,769		231,194				8,622	10/15/2032	1
31392W-JU-5	FHR 2509 ZQ Z SEQ 5.500% 10/15/32		09/01/2019	Paydown		302,182	302,182	277,536	288,712		13,471		13,471		302,182				11,022	10/15/2032	1
31392W-JV-3	FHR 2509 ZE Z SEQ 6.000% 10/15/32		09/01/2019	Paydown		330,778	330,778	327,031	329,114		1,664		1,664		330,778				13,649	10/15/2032	1
31392W-LD-0	FHR 2509 QG PAC-1-11 5.500% 10/15/32		09/01/2019	Paydown		124,940	124,940	123,847	124,089		851		851		124,940				4,908	10/15/2032	1
31392W-MN-7	FHR 2515 BD SEQ 5.500% 10/15/32		09/01/2019	Paydown		81,346	81,346	80,224	80,253		1,093		1,093		81,346				3,049	10/15/2032	1
31392W-MT-4	FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32		09/01/2019	Paydown		252,640	252,640	246,974	247,119		5,522		5,522		252,640				9,732	10/15/2032	1
31392W-Q3-7	FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32		09/01/2019	Paydown		194,317	194,317	192,709	192,754		1,563		1,563		194,317				7,156	10/15/2032	1
31392W-QU-7	FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32		09/01/2019	Paydown		388,634	388,634	350,135	379,904		8,730		8,730		388,634				14,312	10/15/2032	1
31392W-TB-6	FHR 2510 PQ PAC-11 5.500% 10/15/32		09/01/2019	Paydown		240,711	240,711	239,177	239,214		1,497		1,497		240,711				8,749	10/15/2032	1
31392W-VR-8	FHR 2510 NZ Z SEQ 6.000% 10/15/32		09/01/2019	Paydown		152,295	152,295	150,819	151,498		797		797		152,295				6,070	10/15/2032	1
31392X-2H-0	FHR 2517 ZD Z SEQ 5.500% 10/15/32		09/01/2019	Paydown		85,183	85,183	79,353	83,266		1,917		1,917		85,183				3,289	10/15/2032	1
31392X-2K-3	FHR 2517 ZH Z SEQ 6.000% 10/15/32		09/01/2019	Paydown		78,425	78,425	77,665	78,007		418		418		78,425				3,150	10/15/2032	1
31392X-B7-2	FHR 2513 PZ Z PAC-11 6.000% 02/15/32		09/01/2019	Paydown		168,601	168,601	168,284	168,279		322		322		168,601				6,790	02/15/2032	1
31392X-CX-4	FHR 2513 GJ PAC-11 5.500% 10/15/32		09/01/2019	Paydown		51,864	51,864	51,217	51,236		628		628		51,864				1,902	10/15/2032	1
31392X-EX-2	FHR 2513 ZC Z SEQ 5.500% 10/15/32		09/01/2019	Paydown		74,778	74,778	68,901	72,964		1,813		1,813		74,778				2,735	10/15/2032	1
31392X-NF-1	FHR 2523 PH PAC-11 5.500% 11/15/32		09/01/2019	Paydown		49,122	49,122	48,656	48,669		453		453		49,122				1,779	11/15/2032	1
31392X-R5-9	FHR 2525 HC SEQ 5.500% 11/15/32		09/01/2019	Paydown		211,712	211,712	206,950	207,117		4,596		4,596		211,712				7,469	11/15/2032	1
31392X-RA-8	FHR 2525 BH PAC-1-11 5.500% 11/15/32		09/01/2019	Paydown		229,465	229,465	225,082	225,226		4,239		4,239		229,465				8,321	11/15/2032	1
31393A-E4-5	FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33		09/01/2019	Paydown		253,129	253,129	208,436	237,480		15,649		15,649		253,129				8,939	04/25/2033	1
31393A-JG-3	FNR 2003-26 PD PAC-11 5.500% 04/25/33		09/01/2019	Paydown		162,653	162,653	168,422	163,638		(985)		(985)		162,653				5,878	04/25/2033	1
31393A-N4-5	FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33		09/01/2019	Paydown		348,791	348,791	347,810	347,799		992		992		348,791				12,172	04/25/2033	1
31393A-QQ-3	FNR 2003-25 B SEQ 5.500% 04/25/33		09/01/2019	Paydown		405,299	405,299	401,750	402,012		3,286		3,286		405,299				14,098	04/25/2033	1
31393A-UD-7	FNR 2003-27 EK SEQ 5.000% 04/25/33		09/01/2019	Paydown		68,903	68,903	66,021	66,113		2,790		2,790		68,903				2,228	04/25/2033	1
31393A-VZ-7	FNR 2003-30 JE PAC-11 5.500% 04/25/33		09/01/2019	Paydown		136,870	136,870	136,742	136,713		157		157		136,870				4,967	04/25/2033	1
31393B-2B-0	FNR 2003-56 DA SEQ 5.500% 06/25/33		09/01/2019	Paydown		428,834	428,834	429,906	428,834						428,834				15,155	06/25/2033	1
31393B-3F-0	FNR 2003-51 PJ PAC-11 5.500% 06/25/33		09/01/2019	Paydown		123,746	123,746	120,657	120,735		3,011		3,011		123,746				4,284	06/25/2033	1
31393B-4S-1	FNR 2003-50 PH PAC-11 5.500% 06/25/33		09/01/2019	Paydown		520,469	520,469	507,454	507,754		12,715		12,715		520,469				19,713	06/25/2033	1
31393B-C5-2	FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33		09/01/2019	Paydown		86,510	86,510	86,510	86,510						86,510				3,208	05/25/2033	1
31393B-PH-2	FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33		09/01/2019	Paydown		714,330	714,330	713,437	713,279		1,051		1,051		714,330				28,552	05/25/2033	1
31393B-SY-2	FNR 2003-42 PF PAC-11 5.500% 05/25/33		09/01/2019	Paydown		92,681	92,681	95,114	93,480		(799)		(799)		92,681				3,479	05/25/2033	1
31393C-BM-4	FNR 2003-34 EW PAC-11 5.500% 05/25/33		09/01/2019	Paydown		144,852	144,852	143,856	143,990		862		862		144,852				5,037	05/25/2033	1
31393C-JB-0	FNR 2003-54 VZ Z SEQ 5.500% 06/25/33		09/01/2019	Paydown		587,344	587,344	530,996	577,810		9,534		9,534		587,344				21,808	06/25/2033	1
31393C-JJ-3	FNR 2003-54 Z Z SEQ 5.500% 06/25/33		09/01/2019	Paydown		670,419	670,419	558,543	651,447		18,973		18,973		670,419				24,275	06/25/2033	1
31393C-KE-2	FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33		09/01/2019	Paydown		96,440	96,440	91,919	92,056		4,384		4,384		96,440				3,292	06/25/2033	1
31393C-KP-7	FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33		09/01/2019	Paydown		156,900	156,900	152,404	152,534		4,365		4,365		156,900				5,303	06/25/2033	1
31393C-PX-5	FNR 2003-55 UE PAC-11 5.500% 06/25/33		09/01/2019	Paydown		86,075	86,075	84,902	84,927		1,148		1,148		86,075				3,084	06/25/2033	1
31393C-WJ-8	FNR 2003-46 PJ PAC-11 5.500% 06/25/33		09/01/2019	Paydown		613,762	613,762	620,859	614,029		(267)		(267)		613,762				22,723	06/25/2033	1
31393C-ZD-8	FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33		09/01/2019	Paydown		378,941	378,941	389,954	380,326		(1,385)		(1,385)		378,941				15,327	06/25/2033	1
31393D-AN-1	FNR 2003-70 BJ PAC-11 5.000% 07/25/33		09/01/2019	Paydown		398,679	398,679	403,018	399,396		(718)		(718)		398,679				13,015	07/25/2033	1
31393D-D6-5	FNR 2003-59 LB PAC-11 5.000% 08/25/33		09/01/2019	Paydown		95,175	95,175	94,387	94,403		772		772		95,175				3,140	08/25/2033	1
31393D-FC-0	FNR 2003-65 PE PAC-11 5.000% 07/25/33		09/01/2019	Paydown		321,051	321,051	328,726	323,547		(2,496)		(2,496)		321,051				10,883	07/25/2033	1
31393D-JH-5	FNR 2003-64 Z Z SEQ 5.500% 07/25/33		09/01/2019	Paydown		1,067,700	1,067,700	1,074,374	1,067,700						1,067,700				40,783	07/25/2033	1
31393D-KE-0	FNR 2003-64 ZC Z SEQ 5.000% 07/25/33		09/01/2019	Paydown		1,601,719	1,601,719	1,500,421	1,579,251		22,468		22,468		1,601,719				52,669	07/25/2033	1
31393D-M7-3	FNR 2003-80 ZC Z SEQ 5.000% 08/25/33		09/01/2019	Paydown		565,950	565,950	500,512	553,293		12,656		12,656		565,950				19,099	08/25/2033	1
31393D-SU-6	FNR 2003-63 QE PAC-11 5.000% 07/25/33		09/01/2019	Paydown		287,460	287,460	293,389	289,302		(1,842)		(1,842)		287,460				9,798	07/25/2033	1
31393D-UU-3	FNW 2003-W10 3A5 SEQ 4.299% 06/25/43		09/01/2019	Paydown		450,178	450,178	450,144	449,992		186		186		450,178				13,039	06/25/2043	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31393D-ZK-0	FNR 2003-73 GC SEQ 5.000% 08/25/33		09/01/2019	Paydown		453,838	453,838	449,923	450,171		3,668		3,668		453,838				15,354	08/25/2033	1
31393E-BJ-7	FNR 2003-74 ZG Z SEQ 5.500% 08/25/33		09/01/2019	Paydown		688,178	688,178	624,951	676,958		11,220		11,220		688,178				26,164	08/25/2033	1
31393E-JK-6	FNR 2003-71 AC SEQ 5.000% 08/25/33		09/01/2019	Paydown		239,411	239,411	223,799	224,255		15,156		15,156		239,411				8,792	08/25/2033	1
31393E-RA-9	FNR 2003-91 BY SEQ 5.000% 09/25/33		09/01/2019	Paydown		542,967	542,967	517,578	518,165		24,802		24,802		542,967				17,584	09/25/2033	1
31393E-RJ-0	FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33		09/01/2019	Paydown		358,964	358,964	349,449	349,663		9,301		9,301		358,964				13,112	09/25/2033	1
31393E-SV-2	FNR 2003-83 Z Z SEQ 5.500% 09/25/33		09/01/2019	Paydown		210,895	210,895	171,879	198,193		12,702		12,702		210,895				7,673	09/25/2033	1
31393E-X8-7	FNR 2003-85 QD PAC-11 5.500% 09/25/33		09/01/2019	Paydown		328,296	328,296	309,316	322,343		5,953		5,953		328,296				12,148	09/25/2033	1
31393E-ZY-8	FNR 2003-94 PH PAC-11 5.500% 10/25/33		09/01/2019	Paydown		646,958	646,958	630,342	630,717		16,241		16,241		646,958				23,755	10/25/2033	1
31393F-5J-1	FHR 2522 B EXCH SEQ 5.500% 11/15/32		09/01/2019	Paydown		99,347	99,347	98,629	98,647		700		700		99,347				3,740	11/15/2032	1
31393F-B4-7	FHR 2519 BN EXCH SEQ 5.500% 11/15/32		09/01/2019	Paydown		66,202	66,202	65,519	65,775		427		427		66,202				2,506	11/15/2032	1
31393F-BW-5	FHR 2519 LE EXCH SEQ 5.500% 11/15/32		09/01/2019	Paydown		93,994	93,994	92,767	92,800		1,194		1,194		93,994				3,518	11/15/2032	1
31393F-FJ-0	FHR 2526 Z Z SEQ 5.500% 11/15/32		09/01/2019	Paydown		46,217	46,217	43,430	45,119		1,099		1,099		46,217				1,784	11/15/2032	1
31393F-H9-0	FHR 2527 ZW Z SEQ 5.500% 11/15/32		09/01/2019	Paydown		64,292	64,292	60,817	63,098		1,195		1,195		64,292				2,376	11/15/2032	1
31393F-NN-2	FHR 2532 C SEQ 5.500% 12/15/32		09/01/2019	Paydown		23,413	23,413	22,923	22,936		477		477		23,413				867	12/15/2032	1
31393F-PY-6	FHR 2544 TJ EXCH SEQ 5.500% 12/15/32		09/01/2019	Paydown		87,944	87,944	86,826	86,852		1,092		1,092		87,944				3,225	12/15/2032	1
31393F-RP-3	FHR 2544 PE PAC-11 5.500% 12/15/32		09/01/2019	Paydown		333,456	333,456	329,129	329,224		4,232		4,232		333,456				11,731	12/15/2032	1
31393F-VK-9	FHR 2534 BG PAC-11 5.500% 12/15/32		09/01/2019	Paydown		64,624	64,624	64,171	64,182		442		442		64,624				2,366	12/15/2032	1
31393G-3L-6	FHR 2531 Z Z SEQ 5.500% 12/15/32		09/01/2019	Paydown		812,018	812,018	779,030	801,673		10,345		10,345		812,018				29,170	12/15/2032	1
31393G-6C-3	FHR 2538 PG PAC-11 5.500% 12/15/32		09/01/2019	Paydown		256,233	256,233	253,048	253,133		3,100		3,100		256,233				9,483	12/15/2032	1
31393G-CB-8	FHR 2545 GD SEQ 5.500% 12/15/32		09/01/2019	Paydown		133,554	133,554	130,482	130,569		2,984		2,984		133,554				4,907	12/15/2032	1
31393G-DM-3	FHR 2545 BZ Z SEQ 5.500% 12/15/32		09/01/2019	Paydown		121,477	121,477	116,428	119,721		1,756		1,756		121,477				4,437	12/15/2032	1
31393G-E7-5	FHR 2545 DG PAC-11 5.500% 12/15/32		09/01/2019	Paydown		196,718	196,718	204,188	198,056		(1,337)		(1,337)		196,718				7,306	12/15/2032	1
31393G-JF-2	FHR 2542 PH PAC-11 5.500% 12/15/32		09/01/2019	Paydown		66,327	66,327	65,751	65,765		561		561		66,327				2,431	12/15/2032	1
31393G-UM-4	FHR 2545 PG EXCH PAC-11 5.500% 12/15/32		09/01/2019	Paydown		158,878	158,878	161,373	159,703		(826)		(826)		158,878				5,629	12/15/2032	1
31393G-VD-3	FHR 2533 GB EXCH SEQ 5.500% 12/15/32		09/01/2019	Paydown		220,678	220,678	217,166	217,277		3,401		3,401		220,678				8,282	12/15/2032	1
31393H-AQ-5	FHR 2543 TG EXCH PAC 5.500% 12/15/32		09/01/2019	Paydown		374,552	374,552	373,706	373,588		964		964		374,552				13,865	12/15/2032	1
31393H-EU-2	FHR 2543 PG EXCH PAC-11 5.500% 12/15/32		09/01/2019	Paydown		65,551	65,551	65,142	65,257		294		294		65,551				2,389	12/15/2032	1
31393H-GW-6	FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32		09/01/2019	Paydown		34,710	34,710	33,997	34,015		695		695		34,710				1,506	12/15/2032	1
31393H-KG-6	FHR 2563 PC PAC-1-11 5.500% 01/15/33		09/01/2019	Paydown		112,802	112,802	115,094	113,494		(692)		(692)		112,802				3,969	01/15/2033	1
31393H-TL-6	FHR 2548 OB SEQ 5.500% 01/15/33		09/01/2019	Paydown		124,788	124,788	123,049	123,100		1,687		1,687		124,788				4,685	01/15/2033	1
31393H-U8-3	FHR 2548 OM EXCH SEQ 5.500% 01/15/33		09/01/2019	Paydown		222,199	222,199	218,550	218,661		3,537		3,537		222,199				8,342	01/15/2033	1
31393H-XU-1	FHR 2550 AB EXCH SEQ 5.500% 01/15/33		09/01/2019	Paydown		178,001	178,001	175,739	175,822		2,179		2,179		178,001				6,533	01/15/2033	1
31393H-Z6-2	FHR 2550 PH PAC-11 5.500% 01/15/33		09/01/2019	Paydown		605,476	605,476	606,990	605,476						605,476				21,352	01/15/2033	1
31393J-4A-3	FHR 2554 JZ Z SEQ 5.500% 01/15/33		09/01/2019	Paydown		73,516	73,516	67,807	71,340		2,175		2,175		73,516				2,679	01/15/2033	1
31393J-6C-7	FHR 2556 KZ Z SEQ 5.500% 01/15/33		09/01/2019	Paydown		1,158,648	1,158,648	1,135,656	1,150,812		7,836		7,836		1,158,648				43,078	01/15/2033	1
31393J-7D-4	FHR 2549 PE EXCH PAC-11 5.500% 01/15/33		09/01/2019	Paydown		190,698	190,698	193,245	191,540		(843)		(843)		190,698				7,002	01/15/2033	1
31393J-CC-0	FHR 2551 TG PAC-1-11 5.500% 01/15/33		09/01/2019	Paydown		234,956	234,956	237,856	235,731		(775)		(775)		234,956				8,637	01/15/2033	1
31393J-LB-2	FHR 2557 ZA Z SEQ 5.500% 01/15/33		09/01/2019	Paydown		222,650	222,650	202,716	216,241		6,408		6,408		222,650				7,745	01/15/2033	1
31393J-X9-4	FHR 2561 PH EXCH PAC-11 5.500% 02/15/33		09/01/2019	Paydown		100,810	100,810	101,424	100,948		(138)		(138)		100,810				3,695	02/15/2033	1
31393K-7J-8	FHR 2567 PH PAC-1-11 5.500% 02/15/33		09/01/2019	Paydown		70,152	70,152	71,029	70,407		(255)		(255)		70,152				2,592	02/15/2033	1
31393K-AT-2	FHR 2576 CE PAC-1-11 5.500% 02/15/33		09/01/2019	Paydown		135,643	135,643	138,356	136,541		(898)		(898)		135,643				4,793	02/15/2033	1
31393K-BQ-7	FHR 2576 JZ Z SEQ 5.500% 02/15/33		09/01/2019	Paydown		35,555	35,555	34,166	35,018		538		538		35,555				1,217	02/15/2033	1
31393K-CJ-2	FHR 2576 PF PAC-1-11 5.500% 02/15/33		09/01/2019	Paydown		191,412	191,412	194,964	192,762		(1,350)		(1,350)		191,412				6,828	02/15/2033	1
31393K-DQ-5	FHR 2569 LB SEQ 5.500% 02/15/33		09/01/2019	Paydown		113,640	113,640	112,307	112,346		1,295		1,295		113,640				3,984	02/15/2033	1
31393K-MG-7	FHR 2570 LG EXCH SEQ 5.500% 02/15/33		09/01/2019	Paydown		460,057	460,057	456,551	456,644		3,413		3,413		460,057				16,463	02/15/2033	1
31393K-PB-5	FHR 2575 AY SEQ 5.500% 02/15/33		09/01/2019	Paydown		100,019	100,019	99,085	99,108		911		911		100,019				3,670	02/15/2033	1
31393K-ZK-4	FHR 2574 MD EXCH PAC-11 5.500% 02/15/33		09/01/2019	Paydown		1,036,464	1,036,464	1,053,185	1,039,891		(3,427)		(3,427)		1,036,464				39,169	02/15/2033	1
31393L-2Q-5	FHR 2574 PE EXCH PAC-11 5.500% 02/15/33		09/01/2019	Paydown		200,627	200,627	204,765	202,304		(1,677)		(1,677)		200,627				7,488	02/15/2033	1
31393L-AH-6	FHR 2571 NB EXCH SEQ 5.500% 02/15/33		09/01/2019	Paydown		75,762	75,762	74,971	74,989		772		772		75,762				2,812	02/15/2033	1
31393L-AM-5	FHR 2571 OK EXCH SEQ 5.500% 02/15/33		09/01/2019	Paydown		70,901	70,901	70,115	70,134		767		767		70,901				2,596	02/15/2033	1
31393L-DF-7	FHR 2577 PG PAC-11 5.500% 02/15/33		09/01/2019	Paydown		411,542	411,542	419,837	413,111		(1,569)		(1,569)		411,542				14,627	02/15/2033	1
31393L-JK-0	FHR 2564 GU EXCH SEQ 5.500% 02/15/33		09/01/2019	Paydown		169,038	169,038	166,941	166,995		2,043		2,043		169,038				6,382	02/15/2033	1
31393L-NP-4	FHR 2564 PT EXCH PAC-11 5.500% 02/15/33		09/01/2019	Paydown		138,955	138,955	139,325	138,955						138,955				5,247	02/15/2033	1
31393L-QD-8	FHR 2564 Z Z SEQ 5.500% 02/15/33		09/01/2019	Paydown		142,101	142,101	130,644	138,201		3,899		3,899		142,101				5,365	02/15/2033	1
31393L-Z9-7	FHR 2581 PH PAC-11 5.500% 03/15/33		09/01/2019	Paydown		417,617	417,617	414,683	414,858		2,759		2,759		417,617				15,542	03/15/2033	1
31393M-2W-0	FHR 2588 DE PAC-11 5.500% 03/15/33		09/01/2019	Paydown		65,951	65,951	67,157	66,328		(376)		(376)		65,951				2,323	03/15/2033	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 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 DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31393M-B3-4	FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33		09/01/2019	Paydown		177,415	177,415	163,887	170,903		6,512		6,512		177,415				6,520	03/15/2033	1
31393M-EG-2	FHR 2591 PD PAC-1-11 5.500% 03/15/33		09/01/2019	Paydown		366,049	366,049	366,735	366,049						366,049				13,159	03/15/2033	1
31393M-FM-8	FHR 2591 WD PAC-1-11 5.500% 03/15/33		09/01/2019	Paydown		328,769	328,769	325,789	327,555		1,214		1,214		328,769				11,891	03/15/2033	1
31393M-J8-5	FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33		09/01/2019	Paydown		177,606	177,606	175,247	175,313		2,293		2,293		177,606				6,191	03/15/2033	1
31393M-KB-6	FHR 2580 Z Z SEQ 5.500% 03/15/33		09/01/2019	Paydown		241,236	241,236	223,859	235,237		5,998		5,998		241,236				8,770	03/15/2033	1
31393M-NJ-6	FHR 2582 PG PAC-1-11 5.500% 03/15/33		09/01/2019	Paydown		284,843	284,843	286,834	285,160		(317)		(317)		284,843				10,313	03/15/2033	1
31393M-UB-5	FHR 2586 PH EXCH PAC-11 5.500% 03/15/33		09/01/2019	Paydown		232,517	232,517	232,444	232,414		103		103		232,517				7,892	03/15/2033	1
31393M-ZT-1	FHR 2583 PW PAC-11 5.500% 03/15/33		09/01/2019	Paydown		390,874	390,874	395,760	392,228		(1,354)		(1,354)		390,874				13,988	03/15/2033	1
31393N-5E-5	FHR 2589 Z Z SEQ 5.500% 03/15/33		09/01/2019	Paydown		307,770	307,770	262,037	293,239		14,532		14,532		307,770				11,301	03/15/2033	1
31393N-AH-2	FHR 2587 KG EXCH PAC-11 5.000% 03/15/33		09/01/2019	Paydown		94,491	94,491	91,849	91,911		2,580		2,580		94,491				3,119	03/15/2033	1
31393N-KJ-7	FHR 2590 PG EXCH PAC-11 5.500% 03/15/33		09/01/2019	Paydown		481,969	481,969	478,440	478,517		3,452		3,452		481,969				17,492	03/15/2033	1
31393N-LZ-0	FHR 2590 TG EXCH PAC-11 5.500% 03/15/33		09/01/2019	Paydown		326,134	326,134	328,903	327,036		(901)		(901)		326,134				12,037	03/15/2033	1
31393N-Y9-4	FHR 2596 ZL Z SEQ 5.000% 04/15/33		09/01/2019	Paydown		54,000	54,000	46,878	51,817		2,183		2,183		54,000				1,850	04/15/2033	1
31393P-2G-8	FHR 2608 PH PAC-11 5.500% 04/15/33		09/01/2019	Paydown		270,007	270,007	270,260	270,007						270,007				9,289	04/15/2033	1
31393P-AY-0	FHR 2604 YD PAC-11 5.500% 04/15/33		09/01/2019	Paydown		511,455	511,455	512,094	511,455						511,455				18,846	04/15/2033	1
31393P-EZ-3	FHR 2595 PH PAC-11 5.500% 04/15/33		09/01/2019	Paydown		111,140	111,140	110,307	110,324		816		816		111,140				4,003	04/15/2033	1
31393P-L3-6	FHR 2602 UE EXCH PAC-11 5.500% 04/15/33		09/01/2019	Paydown		326,797	326,797	336,950	330,816		(4,019)		(4,019)		326,797				11,728	04/15/2033	1
31393P-NF-7	FHR 2600 ME EXCH PAC-11 5.500% 04/15/33		09/01/2019	Paydown		533,197	533,197	533,530	533,197						533,197				20,574	04/15/2033	1
31393Q-2G-6	FHR 2594 QG EXCH PAC-11 5.000% 04/15/33		09/01/2019	Paydown		276,183	276,183	276,939	276,183						276,183				9,355	04/15/2033	1
31393Q-3H-3	FHR 2594 TZ Z PAC-11 5.500% 04/15/33		09/01/2019	Paydown		533,245	533,245	510,730	526,652		6,593		6,593		533,245				19,353	04/15/2033	1
31393Q-4E-9	FHR 2594 VZ Z SEQ 5.500% 04/15/33		09/01/2019	Paydown		584,897	584,897	480,529	563,492		21,405		21,405		584,897				20,404	04/15/2033	1
31393Q-QD-7	FHR 2614 ZN Z PAC-11 5.500% 05/15/33		09/01/2019	Paydown		391,574	391,574	394,021	391,574						391,574				14,521	05/15/2033	1
31393Q-VP-4	FHR 2618 PE PAC-11 5.500% 05/15/33		09/01/2019	Paydown		385,638	385,638	394,904	389,800		(4,162)		(4,162)		385,638				14,854	05/15/2033	1
31393Q-WE-8	FHR 2618 Z Z SEQ 5.500% 05/15/33		09/01/2019	Paydown		118,767	118,767	99,616	112,726		6,041		6,041		118,767				4,339	05/15/2033	1
31393R-EJ-5	FHR 2613 GP PAC-11 5.500% 05/15/33		09/01/2019	Paydown		176,214	176,214	178,692	177,211		(997)		(997)		176,214				6,346	05/15/2033	1
31393T-DE-3	FNR 2003-89 DE PAC-11 5.000% 09/25/33		09/01/2019	Paydown		584,549	584,549	522,258	568,274		16,275		16,275		584,549				19,571	09/25/2033	1
31393T-PN-0	FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33		09/01/2019	Paydown		144,419	144,419	146,450	144,891		(473)		(473)		144,419				5,311	10/25/2033	1
31393U-CY-7	FNR 2003-121 ZA Z SEQ 6.000% 12/25/33		09/01/2019	Paydown		243,776	243,776	235,168	239,902		3,874		3,874		243,776				10,167	12/25/2033	1
31393V-5Q-0	FHR 2627 UE PAC-11 5.000% 06/15/33		09/01/2019	Paydown		373,876	373,876	377,601	375,087		(1,211)		(1,211)		373,876				12,435	06/15/2033	1
31393V-DY-4	FHR 2632 PE PAC-11 5.000% 06/15/33		09/01/2019	Paydown		248,836	248,836	250,624	249,361		(526)		(526)		248,836				8,413	06/15/2033	1
31393V-HY-0	FHR 2626 PE PAC-11 5.000% 06/15/33		09/01/2019	Paydown		179,535	179,535	169,676	169,977		9,558		9,558		179,535				5,544	06/15/2033	1
31393W-2U-2	FHR 2650 BM PAC-11 5.000% 07/15/33		09/01/2019	Paydown		306,060	306,060	290,278	302,629		3,430		3,430		306,060				9,963	07/15/2033	1
31393W-2V-0	FHR 2650 BN PAC-11 5.000% 07/15/33		09/01/2019	Paydown		234,010	234,010	220,993	230,883		3,127		3,127		234,010				7,680	07/15/2033	1
31393W-U7-2	FHR 2645 Z Z SEQ 5.000% 07/15/33		09/01/2019	Paydown		199,973	199,973	169,852	188,693		11,280		11,280		199,973				6,772	07/15/2033	1
31393W-W2-1	FHR 2641 UE PAC-11 5.000% 07/15/33		09/01/2019	Paydown		341,924	341,924	336,547	336,695		5,229		5,229		341,924				11,925	07/15/2033	1
31393X-KQ-9	FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34		09/01/2019	Paydown		296,262	296,262	282,546	282,958		13,304		13,304		296,262				9,762	04/25/2034	1
31393Y-6D-2	FNR 2004-49 QE PAC-11 5.500% 07/25/34		09/01/2019	Paydown		279,593	279,593	277,258	277,298		2,295		2,295		279,593				10,211	07/25/2034	1
31393Y-7F-6	FNR 2004-58 Z Z SEQ 7.500% 07/25/34		09/01/2019	Paydown		82,156	82,156	92,322	84,256		(2,101)		(2,101)		82,156				4,130	07/25/2034	1
31393Y-Y4-1	FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34		09/01/2019	Paydown		87,528	112,073	39,741	31,592	(14,725)	79,365		64,640		96,232		(8,703)	(8,703)	4,937	07/25/2034	6*
31394A-XL-5	FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34		09/01/2019	Paydown		387,402	387,402	371,158	371,948		15,454		15,454		387,402				12,225	08/25/2034	1
31394B-3L-6	FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35		09/01/2019	Paydown		464,503	464,503	470,745	465,171		(667)		(667)		464,503				17,122	02/25/2035	1
31394B-GT-5	FNR 2004-79 B EXCH SEQ 5.000% 11/25/34		09/01/2019	Paydown		624,929	624,929	603,170	603,815		21,115		21,115		624,929				21,582	11/25/2034	1
31394B-L4-4	FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35		09/01/2019	Paydown		388,100	388,100	378,900	379,134		8,966		8,966		388,100				12,395	01/25/2035	1
31394B-RU-0	FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34		09/01/2019	Paydown		114,489	114,489	109,955	110,080		4,408		4,408		114,489				3,831	12/25/2034	1
31394B-V9-2	FNR 2004-95 LZ Z SEQ 5.000% 01/25/35		09/01/2019	Paydown		393,881	393,881	327,413	379,853		14,028		14,028		393,881				13,216	01/25/2035	1
31394D-YS-3	FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35		09/01/2019	Paydown		1,949,520	1,949,520	1,971,757	1,954,511		(4,991)		(4,991)		1,949,520				70,002	05/25/2035	1
31394D-ZS-2	FNR 2005-48 OE PAC-11 5.500% 06/25/35		09/01/2019	Paydown		553,848	553,848	560,468	554,241		(394)		(394)		553,848				20,147	06/25/2035	1
31394E-CV-8	FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35		09/01/2019	Paydown		569,318	569,318	541,936	559,245		10,073		10,073		569,318				21,204	07/25/2035	1
31394E-R2-6	FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35		09/01/2019	Paydown		632,339	632,339	638,039	632,434		(95)		(95)		632,339				22,973	08/25/2035	1
31394E-UP-1	FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35		09/01/2019	Paydown		1,124,496	1,124,496	1,143,384	1,126,768		(2,271)		(2,271)		1,124,496				41,489	07/25/2035	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31394F-YG-4	FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35		09/01/2019	Paydown		349,920	349,920	337,254	337,562		12,359		12,359		349,920				12,619	10/25/2035	1
31394G-HV-8	FHR 2649 OE EXCH PAC-11 5.000% 07/15/33		09/01/2019	Paydown		405,992	405,992	394,257	394,589		11,403		11,403		405,992				13,851	07/15/2033	1
31394H-4G-3	FHR 2662 PJ PAC-11 5.500% 08/15/33		09/01/2019	Paydown		94,981	94,981	93,738	93,773		1,208		1,208		94,981				3,451	08/15/2033	1
31394J-A9-8	FHR 2678 ZD Z SEQ 5.500% 09/15/33		09/01/2019	Paydown		438,729	438,729	397,873	426,381		12,348		12,348		438,729				15,790	09/15/2033	1
31394J-C2-1	FHR 2670 QH PAC-11 5.500% 09/15/33		09/01/2019	Paydown		190,597	190,597	189,412	189,434		1,163		1,163		190,597				6,995	09/15/2033	1
31394J-KA-4	FHR 2673 PE EXCH PAC-11 5.500% 09/15/33		09/01/2019	Paydown		565,597	565,597	560,704	560,822		4,774		4,774		565,597				20,261	09/15/2033	1
31394J-N3-7	FHR 2676 LH PAC-11 5.000% 09/15/33		09/01/2019	Paydown		86,805	86,805	83,422	83,520		3,285		3,285		86,805				2,898	09/15/2033	1
31394J-U6-2	FHR 2677 MG EXCH PAC-11 5.000% 09/15/33		09/01/2019	Paydown		84,064	84,064	79,412	79,517		4,547		4,547		84,064				2,869	09/15/2033	1
31394K-AQ-7	FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33		09/01/2019	Paydown		636,668	636,668	574,195	624,270		12,398		12,398		636,668				23,604	10/15/2033	1
31394K-MX-9	FHR 2686 JL PAC-11 5.500% 10/15/33		09/01/2019	Paydown		470,857	470,857	464,493	464,649		6,208		6,208		470,857				17,437	10/15/2033	1
31394K-Q2-3	FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33		09/01/2019	Paydown		606,413	606,413	548,803	592,681		13,732		13,732		606,413				22,013	10/15/2033	1
31394K-YL-2	FHR 2692 PE EXCH PAC-11 5.500% 10/15/33		09/01/2019	Paydown		446,966	446,966	439,013	439,218		7,748		7,748		446,966				16,534	10/15/2033	1
31394L-6Z-0	FHR 2695 BH PAC-11 4.500% 10/15/33		09/01/2019	Paydown		1,463,815	1,463,815	1,254,992	1,408,273		55,542		55,542		1,463,815				43,607	10/15/2033	1
31394L-DW-9	FHR 2691 LG EXCH PAC-11 5.500% 10/15/33		09/01/2019	Paydown		228,992	228,992	224,258	224,380		4,612		4,612		228,992				8,461	10/15/2033	1
31394L-JA-1	FHR 2691 ZJ Z SEQ 5.000% 10/15/33		09/01/2019	Paydown		255,155	255,155	207,632	236,336		18,819		18,819		255,155				8,729	10/15/2033	1
31394L-LH-3	FHR 2694 PG PAC-1-11 5.500% 10/15/33		09/01/2019	Paydown		360,227	360,227	353,737	353,901		6,326		6,326		360,227				13,135	10/15/2033	1
31394L-P4-8	FHR 2701 QH PAC-11 5.500% 11/15/33		09/01/2019	Paydown		94,839	94,839	94,484	94,500		339		339		94,839				3,476	11/15/2033	1
31394L-TV-4	FHR 2707 MG EXCH PAC-11 5.500% 11/15/33		09/01/2019	Paydown		282,424	282,424	279,394	279,471		2,953		2,953		282,424				10,268	11/15/2033	1
31394M-3B-4	FHR 2705 PE PAC-11 5.500% 11/15/33		09/01/2019	Paydown		263,928	263,928	261,742	261,787		2,141		2,141		263,928				9,529	11/15/2033	1
31394M-DB-3	FHR 2702 EN PAC-11 5.500% 11/15/33		09/01/2019	Paydown		176,795	176,795	175,346	175,374		1,421		1,421		176,795				6,495	11/15/2033	1
31394N-4X-3	FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33		09/01/2019	Paydown		789,620	789,620	780,465	780,676		8,943		8,943		789,620				30,049	12/15/2033	1
31394N-E6-1	FHR 2718 PE EXCH PAC-11 5.500% 12/15/33		09/01/2019	Paydown		709,023	709,023	706,144	706,183		2,840		2,840		709,023				25,353	12/15/2033	1
31394N-G4-4	FHR 2718 ZM Z SEQ 5.500% 12/15/33		09/01/2019	Paydown		615,536	615,536	523,206	590,569		24,968		24,968		615,536				22,638	12/15/2033	1
31394N-P3-6	FHR 2727 Z SC Z PT 5.500% 11/15/33		09/01/2019	Paydown		453,971	453,971	380,067	420,379		33,592		33,592		453,971				16,528	11/15/2033	1
31394N-RG-5	FHR 2735 OH PAC-11 5.000% 01/15/34		09/01/2019	Paydown		273,147	273,147	267,139	267,295		5,852		5,852		273,147				9,217	01/15/2034	1
31394N-RQ-3	FHR 2735 PH PAC-11 5.500% 01/15/34		09/01/2019	Paydown		90,740	90,740	90,038	90,052		688		688		90,740				3,331	01/15/2034	1
31394P-3R-2	FHR 2740 PE PAC-11 5.500% 01/15/34		09/01/2019	Paydown		386,274	386,274	378,033	378,217		8,057		8,057		386,274				13,561	01/15/2034	1
31394P-BQ-5	FHR 2731 PH PAC-11 5.000% 01/15/34		09/01/2019	Paydown		321,567	321,567	314,227	314,423		7,144		7,144		321,567				10,669	01/15/2034	1
31394P-VQ-3	FHR 2743 OG PAC-11 5.000% 02/15/34		09/01/2019	Paydown		377,896	377,896	370,718	370,914		6,981		6,981		377,896				12,756	02/15/2034	1
31394P-XT-5	FHR 2756 Z Z SEQ 5.500% 02/15/34		09/01/2019	Paydown		55,272	55,272	46,532	52,109		3,162		3,162		55,272				2,141	02/15/2034	1
31394R-NP-0	FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34		09/01/2019	Paydown		616,618	616,618	535,514	586,743		29,876		29,876		616,618				23,318	02/15/2034	1
31394R-NU-9	FHR 2752 XY EXCH SEQ 5.500% 02/15/34		09/01/2019	Paydown		1,021,417	1,021,417	1,021,417	1,021,417						1,021,417				38,561	02/15/2034	1
31394R-ZC-6	FHR 2769 GH PAC-11 5.000% 03/15/34		09/01/2019	Paydown		320,945	320,945	316,725	316,827		4,118		4,118		320,945				10,880	03/15/2034	1
31394U-6U-1	FNR 2005-120 Z Z SEQ 5.500% 01/25/36		09/01/2019	Paydown		333,169	333,169	308,182	323,462		9,707		9,707		333,169				12,123	01/25/2036	1
31394U-X6-4	FNR 2005-110 TC SEQ 5.500% 12/25/35		09/01/2019	Paydown		137,589	137,589	134,534	134,616		2,973		2,973		137,589				5,031	12/25/2035	1
31394V-CV-0	FNR 2005-117 PB PAC-11 5.500% 01/25/36		09/01/2019	Paydown		107,991	107,991	106,285	106,311		1,680		1,680		107,991				3,954	01/25/2036	1
31394V-CZ-1	FNR 2005-117 AW PAC-11 5.500% 01/25/36		09/01/2019	Paydown		159,231	159,231	157,185	157,214		2,018		2,018		159,231				5,830	01/25/2036	1
31394W-NM-6	FHR 2777 ZG Z SEQ 5.500% 04/15/34		09/01/2019	Paydown		291,094	291,094	244,780	280,621		10,473		10,473		291,094				10,557	04/15/2034	1
31394X-3E-4	FHR 2783 ME PAC-11 5.500% 04/15/34		09/01/2019	Paydown		165,345	165,345	162,609	162,679		2,666		2,666		165,345				6,077	04/15/2034	1
31394Y-2B-9	FHR 2800 DZ Z SEQ 5.500% 05/15/34		09/01/2019	Paydown		50,388	50,388	42,027	46,995		3,393		3,393		50,388				1,848	05/15/2034	1
31394Y-C9-3	FHR 2792 PE PAC-11 5.500% 05/15/34		09/01/2019	Paydown		91,408	91,408	90,796	90,807		600		600		91,408				3,461	05/15/2034	1
31394Y-NF-7	FHR 2802 LC SEQ 5.500% 05/15/34		09/01/2019	Paydown		12,005	12,005	11,750	11,768		237		237		12,005				438	05/15/2034	1
31394Y-PL-2	FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34		09/01/2019	Paydown		685,006	685,006	659,612	677,572		7,434		7,434		685,006				25,744	05/15/2034	1
31395A-3H-6	FHR 2805 VZ Z SEQ 5.500% 06/15/34		09/01/2019	Paydown		131,540	131,540	109,507	124,777		6,763		6,763		131,540				4,837	06/15/2034	1
31395A-3X-1	FHR 2813 QZ Z SEQ 7.500% 02/15/34		09/01/2019	Paydown		145,694	145,694	156,986	147,502		(1,807)		(1,807)		145,694				7,385	02/15/2034	1
31395A-5K-7	FHR 2809 GJ PAC-1-11 6.000% 06/15/34		09/01/2019	Paydown		266,643	266,643	263,674	263,753		2,890		2,890		266,643				11,014	06/15/2034	1
31395A-AB-1	FHR 2816 ZH Z SEQ 6.000% 06/15/34		09/01/2019	Paydown		505,234	505,234	463,710	495,422		9,813		9,813		505,234				19,962	06/15/2034	1
31395A-BS-3	FHR 2814 ZA Z SEQ 5.500% 06/15/34		09/01/2019	Paydown		479,545	479,545	398,172	452,923		26,622		26,622		479,545				17,854	06/15/2034	1
31395A-DF-9	FHR 2806 ZV Z SEQ 7.500% 11/15/33		09/01/2019	Paydown		270,622	270,622	298,403	275,393		(4,772)		(4,772)		270,622				13,313	11/15/2033	1
31395A-EU-5	FHR 2808 BE PAC-11 5.500% 06/15/34		09/01/2019	Paydown		222,579	222,579	220,387	220,433		2,146		2,146		222,579				8,294	06/15/2034	1
31395A-LJ-2	FHR 2810 ZA Z SEQ 7.500% 11/15/33		09/01/2019	Paydown		70,490	70,490	77,539	71,740		(1,249)		(1,249)		70,490				3,468	11/15/2033	1
31395A-PF-6	FHR 2807 VZ Z SUP 6.000% 06/15/34		09/01/2019	Paydown		995,602	995,602	1,003,224	996,445		(844)		(844)		995,602				40,066	06/15/2034	1
31395A-Q2-4	FHR 2804 ED PAC-11 5.500% 06/15/34		09/01/2019	Paydown		128,695	128,695	128,374	128,406		289		289		128,695				4,661	06/15/2034	1
31395B-C5-0	FNR 2006-22 ZA Z SEQ 5.500% 04/25/36		09/01/2019	Paydown		267,858	267,858	245,885	259,363		8,494		8,494		267,858				9,818	04/25/2036	1
31395B-F8-1	FNR 2006-26 KZ Z SEQ 6.000% 04/25/36		09/01/2019	Paydown		146,461	146,461	143,097	144,791		1,669		1,669		146,461				5,712	04/25/2036	1
31395C-FC-0	FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34		09/01/2019	Paydown		254,251	254,251	253,615	253,621		630		630		254,251				8,987	07/15/2034	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36																				
31395D-AY-5			09/01/2019	Paydown		126,269	126,269	122,993	123,063		3,206		3,206		126,269				4,667	05/25/2036	1
	FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36																				
31395D-ET-2			09/01/2019	Paydown		571,101	571,101	542,903	562,278		8,823		8,823		571,101				20,894	05/25/2036	1
	FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36																				
31395D-EV-7			09/01/2019	Paydown		278,829	278,829	276,415	276,437		2,392		2,392		278,829				11,353	05/25/2036	1
	FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36																				
31395D-KN-8			09/01/2019	Paydown		146,655	146,655	147,571	146,840		(185)		(185)		146,655				5,331	05/25/2036	1
31395D-SF-7	FNR 2006-35 GE PAC-11 6.000% 05/25/36		09/01/2019	Paydown		315,996	315,996	311,447	311,488		4,509		4,509		315,996				11,266	05/25/2036	1
31395D-U8-0	FNR 2006-51 LB SEQ 6.000% 06/25/36		09/01/2019	Paydown		105,395	105,395	103,116	103,151		2,244		2,244		105,395				4,109	06/25/2036	1
31395D-V7-1	FNR 2006-51 PD PAC-11 5.500% 06/25/36		09/01/2019	Paydown		596,831	596,831	582,423	582,773		14,058		14,058		596,831				21,951	06/25/2036	1
31395D-ZF-9	FNR 2006-55 KZ Z SEQ 6.000% 06/25/36		09/01/2019	Paydown		156,789	156,789	144,932	151,052		5,737		5,737		156,789				6,682	06/25/2036	1
	FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36																				
31395D-ZP-7			09/01/2019	Paydown		295,399	295,399	292,292	292,328		3,071		3,071		295,399				11,633	06/25/2036	1
31395E-DN-4	FHR 2845 MZ Z SEQ 5.000% 08/15/34		09/01/2019	Paydown		218,185	218,185	179,866	206,269		11,916		11,916		218,185				6,919	08/15/2034	1
31395E-K6-3	FHR 2833 JG PAC-11 5.500% 08/15/34		09/01/2019	Paydown		285,410	285,410	283,756	283,778		1,631		1,631		285,410				10,867	08/15/2034	1
31395E-QL-4	FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34		09/01/2019	Paydown		243,387	243,387	240,926	240,975		2,413		2,413		243,387				8,616	08/15/2034	1
31395E-RK-5	FHR 2840 ZH Z SEQ 5.000% 08/15/34		09/01/2019	Paydown		85,649	85,649	72,373	81,297		4,352		4,352		85,649				2,829	08/15/2034	1
31395E-TJ-6	FHR 2841 PE PAC-11 5.500% 08/15/34		09/01/2019	Paydown		245,343	245,343	243,314	243,355		1,988		1,988		245,343				8,930	08/15/2034	1
31395F-FY-5	FHR 2859 PG PAC-11 5.500% 09/15/34		09/01/2019	Paydown		224,688	224,688	223,565	223,613		1,076		1,076		224,688				8,924	09/15/2034	1
31395F-JH-8	FHR 2854 PH PAC-1-11 5.500% 09/15/34		09/01/2019	Paydown		299,465	299,465	298,342	298,404		1,061		1,061		299,465				11,048	09/15/2034	1
31395F-QD-9	FHR 2858 JP PAC-11 5.500% 09/15/34		09/01/2019	Paydown		718,111	718,111	713,257	713,346		4,766		4,766		718,111				25,257	09/15/2034	1
31395F-WC-4	FHR 2856 PE PAC-11 5.500% 09/15/34		09/01/2019	Paydown		348,700	348,700	347,425	347,438		1,262		1,262		348,700				12,429	09/15/2034	1
31395G-LX-8	FHR 2878 Z Z SEQ 5.000% 10/15/34		09/01/2019	Paydown		255,221	255,221	222,042	243,774		11,447		11,447		255,221				8,681	10/15/2034	1
31395G-P2-2	FHR 2867 LH EXCH PAC-1 5.500% 10/15/34		09/01/2019	Paydown		352,253	352,253	353,134	352,253						352,253				13,174	10/15/2034	1
31395G-W4-0	FHR 2873 MG PAC-11 5.500% 10/15/34		09/01/2019	Paydown		290,207	290,207	289,482	289,488		720		720		290,207				10,634	10/15/2034	1
31395H-EB-2	FHR 2875 ME PAC-11 5.500% 10/15/34		09/01/2019	Paydown		319,222	319,222	322,115	320,049		(826)		(826)		319,222				11,775	10/15/2034	1
31395H-TU-4	FHR 2894 QE EXCH PAC-11 5.500% 11/15/34		09/01/2019	Paydown		300,132	300,132	300,883	300,132						300,132				11,614	11/15/2034	1
31395H-UQ-1	FHR 2894 Z Z SEQ 5.000% 11/15/34		09/01/2019	Paydown		183,535	183,535	155,546	174,209		9,326		9,326		183,535				6,285	11/15/2034	1
31395H-YK-0	FHR 2887 PH PAC-11 5.500% 11/15/34		09/01/2019	Paydown		311,207	311,207	310,429	310,435		772		772		311,207				11,590	11/15/2034	1
31395H-ZD-5	FHR 2886 AZ Z SEQ 5.000% 11/15/34		09/01/2019	Paydown		153,900	153,900	129,349	146,501		7,400		7,400		153,900				5,119	11/15/2034	1
31395J-7D-2	FHR 2881 HG PAC-11 5.500% 11/15/34		09/01/2019	Paydown		253,215	253,215	251,548	251,576		1,639		1,639		253,215				8,854	11/15/2034	1
31395J-BB-1	FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34		09/01/2019	Paydown		290,581	290,581	285,499	285,613		4,968		4,968		290,581				9,582	11/15/2034	1
31395J-C8-7	FHR 2883 BZ Z SEQ 5.000% 11/15/34		09/01/2019	Paydown		96,411	96,411	82,627	91,396		5,015		5,015		96,411				3,003	11/15/2034	1
31395J-D3-7	FHR 2883 KZ Z SEQ 5.000% 11/15/34		09/01/2019	Paydown		151,114	151,114	128,895	142,836		8,277		8,277		151,114				4,956	11/15/2034	1
31395J-U2-0	FHR 2890 ZA Z SEQ 5.000% 11/15/34		09/01/2019	Paydown		141,417	141,417	119,454	133,380		8,037		8,037		141,417				4,693	11/15/2034	1
31395J-UJ-3	FHR 2889 OH PAC-11 5.000% 11/15/34		09/01/2019	Paydown		414,177	414,177	405,097	405,282		8,896		8,896		414,177				13,654	11/15/2034	1
31395K-AA-1	FHR 2908 DZ Z SEQ 5.000% 12/15/34		09/01/2019	Paydown		464,529	464,529	423,029	452,102		12,427		12,427		464,529				15,262	12/15/2034	1
31395K-AZ-6	FHR 2897 AD SEQ 5.000% 12/15/34		09/01/2019	Paydown		222,360	222,360	214,714	214,893		7,467		7,467		222,360				6,930	12/15/2034	1
31395K-UC-5	FHR 2906 KZ Z SEQ 5.000% 12/15/34		09/01/2019	Paydown		232,589	232,589	195,120	222,248		10,341		10,341		232,589				7,763	12/15/2034	1
31395N-3A-3	FNR 2006-61 PW PAC-11 6.000% 07/25/36		09/01/2019	Paydown		98,689	98,689	97,391	97,413		1,276		1,276		98,689				4,013	07/25/2036	1
31395N-4L-8	FNR 2006-61 PN PAC-11 6.000% 07/25/36		09/01/2019	Paydown		96,235	96,235	95,874	95,873		362		362		96,235				3,623	07/25/2036	1
31395N-C3-9	FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36		09/01/2019	Paydown		19,999	19,999	19,805	19,868		131		131		19,999				807	07/25/2036	1
	FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36																				
31395N-CS-4			09/01/2019	Paydown		368,393	368,393	368,508	368,393						368,393				13,470	06/25/2036	1
31395N-GE-1	FNR 2006-45 AN SEQ 6.000% 06/25/26		09/01/2019	Paydown		131,112	131,112	129,842	130,154		959		959		131,112				5,238	06/25/2026	1
31395N-N8-6	FNR 2006-66 MZ Z SEQ 6.500% 07/25/36		09/01/2019	Paydown		46,788	46,788	46,169	46,438		350		350		46,788				2,027	07/25/2036	1
	FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36																				
31395N-VC-8			09/01/2019	Paydown		79,681	79,681	77,972	78,100		1,581		1,581		79,681				3,218	07/25/2036	1
31395P-XD-9	FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35		09/01/2019	Paydown		708,876	708,876	701,662	701,802		7,073		7,073		708,876				24,809	03/15/2035	1
31395R-SE-9	FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35		09/01/2019	Paydown		295,292	295,292	296,584	295,374		(82)		(82)		295,292				10,883	04/15/2035	1
31395T-DG-6	FHR 2958 MG PAC-11 5.500% 04/15/35		09/01/2019	Paydown		165,342	165,342	164,619	164,626		716		716		165,342				5,902	04/15/2035	1
31395T-U9-3	FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35		09/01/2019	Paydown		560,635	560,635	560,985	560,635						560,635				19,345	05/15/2035	1
31395T-W8-3	FHR 2970 WL PAC-1-11 5.500% 05/15/35		09/01/2019	Paydown		193,141	193,141	191,608	191,639		1,502		1,502		193,141				7,254	05/15/2035	1
31395U-7A-3	FHR 2981 PE PAC-11 5.500% 05/15/35		09/01/2019	Paydown		329,178	329,178	326,632	326,680		2,497		2,497		329,178				12,069	05/15/2035	1
31395U-CL-3	FHR 2975 PM PAC-11 5.500% 05/15/35		09/01/2019	Paydown		321,890	321,890	326,869	323,301		(1,410)		(1,410)		321,890				11,281	05/15/2035	1
31395U-E2-3	FHR 2980 LE EXCH PAC-11 5.500% 05/15/35		09/01/2019	Paydown		363,031	363,031	362,279	362,278		753		753		363,031				13,075	05/15/2035	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 DuringYear	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
31395U-J3-6	FHR 2971 KU EXCH PAC-11 5.500% 05/15/35		09/01/2019	Paydown		341,335	341,335	342,401	341,335						341,335				12,856	05/15/2035	1
31395V-CV-9	FHR 2992 OH PAC-1-11 5.500% 06/15/35		09/01/2019	Paydown		194,168	194,168	194,350	194,168						194,168				7,138	06/15/2035	1
31395V-KK-4	FHR 2984 NE EXCH PAC-11 5.500% 06/15/35		09/01/2019	Paydown		187,863	187,863	184,491	184,551		3,312		3,312		187,863				6,909	06/15/2035	1
31395W-W4-5	FHR 3012 PE EXCH PAC-11 5.500% 08/15/35		09/01/2019	Paydown		450,883	450,883	453,560	451,363		(480)		(480)		450,883				16,952	08/15/2035	1
31395W-ZV-2	FHR 3018 GC SEQ 5.000% 08/15/35		09/01/2019	Paydown		93,282	93,282	90,949	91,007		2,276		2,276		93,282				3,072	08/15/2035	1
31395X-AA-3	FHR 3014 DJ PAC-2-22 5.800% 08/15/35		08/01/2019	Paydown		105,745	105,745	104,239	104,278		1,467		1,467		105,745				4,089	08/15/2035	1
31395X-VH-5	FHR 3019 ML PAC-11 5.500% 08/15/35		09/01/2019	Paydown		367,253	367,253	355,992	363,887		3,366		3,366		367,253				13,663	08/15/2035	1
31396A-NL-4	FHR 3035 Z Z SUP 5.850% 09/15/35		09/01/2019	Paydown		234,737	234,737	225,714	231,222		3,514		3,514		234,737				8,928	09/15/2035	1
31396A-ZM-9	FHR 3036 WG EXCH PAC-11 5.500% 09/15/35		09/01/2019	Paydown		236,810	236,810	236,144	236,268		541		541		236,810				8,741	09/15/2035	1
31396C-B3-3	FHR 3057 PG EXCH PAC-11 5.500% 10/15/35		09/01/2019	Paydown		129,059	129,059	126,452	128,175		883		883		129,059				4,726	10/15/2035	1
31396C-KL-3	FHR 3047 WP SEQ 5.000% 10/15/35		09/01/2019	Paydown		224,016	224,016	216,879	217,079		6,938		6,938		224,016				7,108	10/15/2035	1
31396E-2X-3	FHR 3053 OH PAC-1-11 5.500% 10/15/35		09/01/2019	Paydown		327,210	327,210	323,900	325,833		1,377		1,377		327,210				12,056	10/15/2035	1
31396G-5X-5	FHR 3086 PE PAC-11 5.500% 12/15/35		09/01/2019	Paydown		718,315	718,315	699,459	711,864		6,451		6,451		718,315				26,782	12/15/2035	1
31396J-2F-1	FHR 3126 Z Z SEQ 6.000% 03/15/36		09/01/2019	Paydown		231,619	231,619	222,345	229,367		2,252		2,252		231,619				10,117	03/15/2036	1
31396K-6S-6	FNR 2006-100 Z Z SEQ 6.000% 10/25/36		09/01/2019	Paydown		127,770	127,770	125,235	126,389		1,381		1,381		127,770				5,015	10/25/2036	1
31396K-D6-6	FNR 2006-83 HZ Z SEQ 6.000% 09/25/36		09/01/2019	Paydown		54,575	54,575	52,750	53,432		1,143		1,143		54,575				2,205	09/25/2036	1
31396K-HD-7	FNR 2006-68 ZA Z SEQ 6.000% 08/25/36		09/01/2019	Paydown		5,139	5,139	5,036	5,079		60		60		5,139				206	08/25/2036	1
31396K-PT-3	FNR 2006-69 PD PAC-11 6.000% 08/25/36		09/01/2019	Paydown		37,205	37,205	37,345	37,205						37,205				1,448	08/25/2036	1
31396K-QE-5	FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36		09/01/2019	Paydown		257,879	257,879	262,553	258,295		(416)		(416)		257,879				11,713	08/25/2036	1
31396K-S2-9	FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36		09/01/2019	Paydown		71,438	71,438	71,176	71,175		263		263		71,438				2,886	09/25/2036	1
31396K-WJ-7	FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36		09/01/2019	Paydown		345,199	345,199	335,814	341,196		4,003		4,003		345,199				14,038	07/25/2036	1
31396K-X5-6	FNR 2006-87 Z Z SEQ 6.000% 09/25/36		09/01/2019	Paydown		310,306	310,306	299,833	307,384		2,921		2,921		310,306				12,468	09/25/2036	1
31396L-LG-3	FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36		09/01/2019	Paydown		304,305	304,305	306,588	304,305						304,305				11,625	10/25/2036	1
31396L-NK-2	FNR 2006-106 TK SC PT 5.750% 10/25/33		09/01/2019	Paydown		271,870	271,870	269,384	269,582		2,288		2,288		271,870				10,337	10/25/2033	1
31396L-PG-9	FNR 2006-106 AY SEQ 5.500% 11/25/36		09/01/2019	Paydown		273,118	273,118	267,190	267,340		5,778		5,778		273,118				9,510	11/25/2036	1
31396L-QL-7	FNR 2006-112 DB PAC-11 5.500% 11/25/36		09/01/2019	Paydown		57,252	57,252	56,217	56,227		1,025		1,025		57,252				1,982	11/25/2036	1
31396N-3J-3	FHR 3135 JE PAC-11 6.000% 04/15/36		09/01/2019	Paydown		233,930	233,930	238,170	234,773		(843)		(843)		233,930				9,062	04/15/2036	1
31396N-TM-8	FHR 3151 LH PAC-1-11 6.000% 05/15/36		09/01/2019	Paydown		566,373	566,373	575,024	567,870		(1,496)		(1,496)		566,373				23,824	05/15/2036	1
31396P-4B-4	FNR 2007-24 B SEQ 6.000% 03/25/37		09/01/2019	Paydown		31,249	31,249	31,353	31,249						31,249				1,289	03/25/2037	1
31396P-J7-7	FNR 2007-13 NA SEQ NAS 6.000% 03/25/37		09/01/2019	Paydown		47,035	47,035	46,088	46,100		936		936		47,035				1,813	03/25/2037	1
31396P-LT-6	FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37		09/01/2019	Paydown		141,242	141,242	140,977	140,971		270		270		141,242				5,585	02/25/2037	1
31396P-ND-9	FNR 2007-10 Z Z SEQ 6.000% 02/25/37		09/01/2019	Paydown		117,639	117,639	115,700	116,532		1,107		1,107		117,639				5,150	02/25/2037	1
31396P-VE-8	FNR 2007-9 B EXCH SEQ 6.000% 03/25/37		09/01/2019	Paydown		59,134	59,134	58,996	58,993		141		141		59,134				2,240	03/25/2037	1
31396P-VY-4	FNR 2007-23 BW SEQ 6.000% 03/25/37		09/01/2019	Paydown		96,816	96,816	98,442	97,389		(573)		(573)		96,816				3,655	03/25/2037	1
31396P-Y3-9	FNR 2007-20 BA NAS 6.000% 03/25/37		09/01/2019	Paydown		375,374	375,374	377,193	375,374						375,374				15,742	03/25/2037	1
31396R-HB-6	FHR 3149 PE EXCH PAC-11 6.000% 05/15/36		09/01/2019	Paydown		544,140	544,140	541,632	541,689		2,451		2,451		544,140				21,905	05/15/2036	1
31396R-QB-6	FHR 3178 B SC SEQ 6.000% 06/15/36		09/01/2019	Paydown		242,311	242,311	239,383	239,421		2,890		2,890		242,311				9,714	06/15/2036	1
31396R-TY-3	FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36		09/01/2019	Paydown		484,152	484,152	491,641	486,537		(2,385)		(2,385)		484,152				18,304	06/15/2036	1
31396T-XF-5	FHR 3167 QH PAC-11 6.000% 06/15/36		09/01/2019	Paydown		298,748	298,748	299,402	298,748						298,748				12,668	06/15/2036	1
31396U-DS-6	FHR 3192 GE PAC-1-11 6.000% 07/15/36		09/01/2019	Paydown		277,428	277,428	273,170	273,230		4,198		4,198		277,428				11,428	07/15/2036	1
31396V-2Q-0	FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37		09/01/2019	Paydown		401,353	401,353	392,505	392,645		8,708		8,708		401,353				14,323	06/25/2037	1
31396V-7H-5	FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37		09/01/2019	Paydown		341,209	341,209	338,943	338,949		2,260		2,260		341,209				13,906	06/25/2037	1
31396V-AY-4	FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37		09/01/2019	Paydown		595,289	595,289	586,523	586,658		8,631		8,631		595,289				22,209	04/25/2037	1
31396V-NK-0	FNR 2007-26 BD SEQ 6.000% 04/25/37		09/01/2019	Paydown		154,450	154,450	156,598	154,830		(380)		(380)		154,450				6,396	04/25/2037	1
31396V-XB-9	FNR 2007-44 WB SEQ 6.000% 05/25/47		09/01/2019	Paydown		173,636	173,636	172,306	172,318		1,317		1,317		173,636				7,759	05/25/2047	1
31396V-ZM-3	FNR 2007-41 B EXCH SEQ 6.000% 05/25/37		09/01/2019	Paydown		21,372	21,372	21,306	21,305		67		67		21,372				851	05/25/2037	1
31396W-7C-4	FNR 2007-83 PE PAC-11 6.000% 08/25/37		09/01/2019	Paydown		36,433	36,433	37,162	36,566		(133)		(133)		36,433				1,456	08/25/2037	1
31396W-DR-4	FNR 2007-53 NE EXCH PAC 6.000% 06/25/37		09/01/2019	Paydown		24,813	24,813	25,090	24,831		(18)		(18)		24,813				1,008	06/25/2037	1
31396W-RX-6	FNR 2007-70 B SEQ 6.000% 07/25/47		09/01/2019	Paydown		4,971	4,971	4,818	4,818		153		153		4,971				199	07/25/2047	1
31396W-XH-4	FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37		09/01/2019	Paydown		25,844	25,844	25,129	25,133		712		712		25,844				1,037	07/25/2037	1
31396W-XQ-4	FNR 2007-66 B SEQ 6.000% 07/25/37		09/01/2019	Paydown		19,817	19,817	19,208	19,215		602		602		19,817				778	07/25/2037	1
31396W-Y8-3	FNR 2007-76 EB SEQ 6.000% 08/25/37		09/01/2019	Paydown		117,363	117,363	114,412	114,426		2,937		2,937		117,363				4,379	08/25/2037	1
31396W-YB-6	FNR 2007-66 BA NAS 6.000% 07/25/37		09/01/2019	Paydown		104,331	104,331	101,850	101,876		2,455		2,455		104,331				4,087	07/25/2037	1
31396X-AK-0	FNR 2007-81 AY SEQ 6.000% 08/25/37		09/01/2019	Paydown		110,942	110,942	107,899	107,912		3,030		3,030		110,942				4,082	08/25/2037	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31396X-DF-8	FNR 2007-79 B SEQ 6.000% 08/25/37		09/01/2019	Paydown		6,408	6,408	6,262	6,263		144		144		6,408				256	08/25/2037	1
31396X-QY-3	FNR 2007-85 BE PAC-11 6.000% 09/25/37		09/01/2019	Paydown		474,511	474,511	470,507	472,051		2,460		2,460		474,511				19,058	09/25/2037	1
31396Y-5Q-1	FNR 2008-34 ZA Z SEQ 5.500% 05/25/38		09/01/2019	Paydown		130,166	130,166	121,669	125,856		4,310		4,310		130,166				4,837	05/25/2038	1
31396Y-NR-9	FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38		09/01/2019	Paydown		143,032	143,032	141,495	141,508		1,524		1,524		143,032				5,673	03/25/2038	1
31396Y-R2-0	FNR 2008-26 ZB Z SEQ 5.000% 04/25/38		09/01/2019	Paydown		723,855	723,855	596,728	687,394		36,460		36,460		723,855				24,247	04/25/2038	1
31396Y-WF-5	FNR 2008-13 AY SEQ 6.000% 03/25/48		09/01/2019	Paydown		147,115	147,115	145,506	145,738		1,377		1,377		147,115				6,548	03/25/2048	1
31397A-AW-3	FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36		09/01/2019	Paydown		186,205	186,205	187,020	186,205						186,205				7,540	08/15/2036	1
31397B-3L-3	FHR 3220 C EXCH SEQ 6.000% 09/15/36		09/01/2019	Paydown		3,392	3,392	3,401	3,393		(1)		(1)		3,392				134	09/15/2036	1
31397C-5S-4	FHR 3241 DB PAC-11 5.500% 11/15/36		09/01/2019	Paydown		117,127	117,127	115,971	115,979		1,148		1,148		117,127				3,959	11/15/2036	1
31397C-AK-5	FHR 3246 D EXCH SEQ 6.000% 11/15/36		09/01/2019	Paydown		2,971	2,971	2,980	2,973		(2)		(2)		2,971				119	11/15/2036	1
31397C-V6-3	FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36		09/01/2019	Paydown		140,220	140,220	140,165	140,156		64		64		140,220				5,421	11/15/2036	1
31397E-DE-2	FHR 3249 BZ Z SEQ 6.000% 12/15/36		09/01/2019	Paydown		26,107	26,107	26,070	26,070		37		37		26,107				1,045	12/15/2036	1
31397E-TN-5	FHR 3268 HP PAC-1-11 5.500% 01/15/37		09/01/2019	Paydown		229,153	229,153	226,209	226,235		2,918		2,918		229,153				8,033	01/15/2037	1
31397E-W5-0	FHR 3280 ME PAC-1-11 5.500% 02/15/37		09/01/2019	Paydown		108,755	108,755	107,345	108,218		537		537		108,755				4,103	02/15/2037	1
31397F-BY-7	FHR 3279 PL PAC-11 6.000% 02/15/37		09/01/2019	Paydown		429,223	429,223	439,685	433,026		(3,803)		(3,803)		429,223				16,630	02/15/2037	1
31397F-FP-2	FHR 3271 FP FLT PT 2.328% 02/15/37		09/15/2019	Paydown		861	861	861	861						861				16	02/15/2037	1
31397H-K6-4	FHR 3316 JC SEQ 5.900% 05/15/37		09/01/2019	Paydown		18,012	18,012	17,851	17,852		160		160		18,012				707	05/15/2037	1
31397J-AC-8	FHR 3335 AG SEQ 6.500% 06/15/37		09/01/2019	Paydown		127,287	127,287	128,040	127,495		(209)		(209)		127,287				5,750	06/15/2037	1
31397J-MR-2	FHR 3341 B SEQ 6.000% 07/15/37		09/01/2019	Paydown		4,648	4,648	4,470	4,471		177		177		4,648				186	07/15/2037	1
31397J-QJ-6	FHR 3351 AC EXCH SEQ 6.000% 07/15/37		09/01/2019	Paydown		14,437	14,437	13,985	13,989		448		448		14,437				579	07/15/2037	1
31397J-V3-5	FHR 3349 EP PAC-1-11 6.000% 07/15/37		09/01/2019	Paydown		692,697	692,697	682,821	689,406		3,291		3,291		692,697				28,512	07/15/2037	1
31397J-VB-7	FHR 3349 GW SEQ 6.000% 07/15/37		09/01/2019	Paydown		28,045	28,045	27,246	27,254		791		791		28,045				1,132	07/15/2037	1
31397J-WV-2	FHR 3344 AC SEQ 6.000% 07/15/37		09/01/2019	Paydown		16,036	16,036	15,642	15,647		389		389		16,036				604	07/15/2037	1
31397K-3F-6	FHR 3347 PM EXCH PAC-11 6.000% 07/15/37		09/01/2019	Paydown		419,841	419,841	440,833	423,389		(3,548)		(3,548)		419,841				17,428	07/15/2037	1
31397K-A8-4	FHR 3356 PE PAC-1-11 6.000% 08/15/37		09/01/2019	Paydown		393,223	393,223	405,357	395,692		(2,469)		(2,469)		393,223				16,013	08/15/2037	1
31397L-2V-0	FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38		09/01/2019	Paydown		294,728	294,728	283,066	283,229		11,500		11,500		294,728				10,948	07/25/2038	1
31397L-DS-5	FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38		09/01/2019	Paydown		748,135	748,135	635,914	718,862		29,272		29,272		748,135				25,118	04/25/2038	1
31397L-M7-1	FNR 2008-58 KW SEQ 5.000% 07/25/38		09/01/2019	Paydown		272,603	272,603	257,760	258,256		14,347		14,347		272,603				9,072	07/25/2038	1
31397L-PP-8	FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38		09/01/2019	Paydown		370,689	370,689	351,144	364,258		6,431		6,431		370,689				13,453	05/25/2038	1
31397M-HL-4	FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38		09/01/2019	Paydown		228,686	228,686	217,546	217,685		11,002		11,002		228,686				8,381	08/25/2038	1
31397M-KT-3	FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38		09/01/2019	Paydown		467,039	467,039	445,189	445,527		21,513		21,513		467,039				17,265	08/25/2038	1
31397P-NJ-0	FHR 3399 ZB Z SEQ 5.500% 12/15/37		09/01/2019	Paydown		77,486	77,486	74,144	75,968		1,518		1,518		77,486				2,839	12/15/2037	1
31397P-RT-9	FHR 3406 B SEQ 6.000% 01/15/38		09/01/2019	Paydown		5,458	5,458	5,487	5,460		(2)		(2)		5,458				217	01/15/2038	1
31397P-SG-6	FHR 3407 B SEQ 5.500% 01/15/38		09/01/2019	Paydown		76,232	76,232	75,257	75,261		971		971		76,232				2,969	01/15/2038	1
31397Q-TJ-7	FNR 2011-1 ZG Z SEQ 4.000% 02/25/41		09/01/2019	Paydown		140,215	140,215	139,251	139,698		516		516		140,215				3,508	02/25/2041	1
31397Q-XE-3	FNR 2011-15 EZ Z SEQ 4.000% 03/25/41		09/01/2019	Paydown		811,191	811,191	785,911	800,018		11,174		11,174		811,191				21,698	03/25/2041	1
31397R-FM-3	FHR 3412 AY SEQ 5.500% 02/15/38		09/01/2019	Paydown		198,738	198,738	193,972	193,972		4,766		4,766		198,738				6,391	02/15/2038	1
31397T-QD-7	FHR 3447 BA SEQ 5.000% 05/15/38		09/01/2019	Paydown		117,630	117,630	112,039	112,151		5,478		5,478		117,630				3,966	05/15/2038	1
31397U-K3-2	FNR 2011-65 Z Z SEQ 4.000% 07/25/41		09/01/2019	Paydown		174,073	174,073	172,588	173,309		764		764		174,073				4,554	07/25/2041	1
31397W-4G-7	FHR 3460 BY EXCH SEQ 5.500% 06/15/38		09/01/2019	Paydown		310,234	310,234	299,487	299,714		10,519		10,519		310,234				11,369	06/15/2038	1
31397W-GS-8	FHR 3455 KC EXCH SEQ 5.000% 06/15/38		09/01/2019	Paydown		128,250	128,250	120,664	120,798		7,452		7,452		128,250				4,442	06/15/2038	1
31402D-MP-2	FN 725866 4.500% 09/01/34		09/01/2019	Paydown		92,985	92,985	89,135	89,327		3,658		3,658		92,985				2,807	09/01/2034	1
31403J-5L-6	FN 750651 4.500% 09/01/33		09/01/2019	Paydown		1,707	1,707	1,636	1,647		60		60		1,707				51	09/01/2033	1
31406K-GM-6	FN 812104 4.500% 02/01/35		09/01/2019	Paydown		750	750	717	718		31		31		750				23	02/01/2035	1
31406M-HW-9	FN 813945 4.500% 12/01/20		09/01/2019	Paydown		599	599	589	592		6		6		599				18	12/01/2020	1
31407E-VL-4	FN 828719 7.500% 07/01/35		09/01/2019	Paydown		150	150	157	156		(7)		(7)		150				7	07/01/2035	1
31409A-PF-0	FN 865422 4.639% 02/01/36		09/03/2019	Paydown		76	76	77	77		(1)		(1)		76				2	02/01/2036	1
3140J7-2P-9	FN BM3481 4.000% 02/01/48		09/01/2019	Paydown		527,875	527,875	539,917	539,707		(11,832)		(11,832)		527,875				13,770	02/01/2048	1
3140J8-DH-3	FN BM3703 4.000% 03/01/48		09/01/2019	Paydown		1,017,334	1,017,334	1,046,265	1,045,771		(28,437)		(28,437)		1,017,334				26,579	03/01/2048	1
31410D-U7-3	FN 886306 4.144% 07/01/36		09/03/2019	Paydown		7,386	7,386	7,519	7,471		(85)		(85)		7,386				209	07/01/2036	1
31410G-7C-1	FN 889291 5.000% 04/01/23		09/01/2019	Paydown		986	986	986	985		1		1		986				33	04/01/2023	1
31410G-CT-8	FN 888482 4.500% 05/01/35		09/01/2019	Paydown		611	611	585	586		25		25		611				18	05/01/2035	1
31412T-B9-3	FN 933964 5.000% 07/01/23		09/01/2019	Paydown		130	130	130	130						130				4	07/01/2023	1
31414R-B5-3	FN 973560 4.500% 03/01/23		09/01/2019	Paydown		148	148	145	146		2		2		148				5	03/01/2023	1
31414T-JR-3	FN 975572 4.500% 06/01/23		09/01/2019	Paydown		595	595	584	586		8		8		595				18	06/01/2023	1
31415L-LF-2	FN 983326 5.000% 07/01/23		09/01/2019	Paydown		401	401	400	400		1		1		401				13	07/01/2023	1
31418B-MF-0	FN MA2157 4.000% 01/01/45		09/01/2019	Paydown		555,902	555,902	594,468	592,997		(37,095)		(37,095)		555,902				14,331	01/01/2045	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
34160P-DF-3	FLORIDA ST DEPT OF MGMT SVCS C US TREASURY OBLIG 6.825% 08/01/29		08/01/2019	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				955,500	08/01/2029	1FE
45201L-VJ-1	ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.79 4.790% 07/01/47		07/12/2019	Call 100.0000		2,620,000	2,620,000	2,521,232	2,528,235		769		769		2,529,004		90,996	90,996	129,333	07/01/2047	1FE
57586N-RR-4	MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32		07/01/2019	Call 100.0000		20,000	20,000	20,219	20,000						20,000				482	12/01/2032	1FE
69848A-AA-6	PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48		07/15/2019	Redemption 100.0000		429,094	429,094	436,910	436,598		(7,504)		(7,504)		429,094				17,099	07/15/2048	1FE
752123-JH-3	RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31		09/03/2019	Call 100.0000		600,000	600,000	591,811	593,645		187		187		593,833		6,167	6,167	37,572	09/01/2031	2FE
796253-Z6-2	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.07 4.077% 02/01/29		09/26/2019	Call 119.0380		9,523,040	8,000,000	8,000,000	8,000,000						8,000,000				1,849,200	02/01/2029	1FE
796253-Z7-0	SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.12 4.127% 02/01/30		09/26/2019	Call 121.3560		6,067,800	5,000,000	5,000,000	5,000,000						5,000,000				1,274,150	02/01/2030	1FE
841238-AB-4	SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22		08/01/2019	Call 100.0000		1,210,000	1,210,000	1,174,384	1,200,706		1,592		1,592		1,202,298		7,702	7,702	91,839	02/01/2022	2FE
928120-6D-4	VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43		08/01/2019	Call 100.0000		2,045,000	2,045,000	2,045,000	2,045,000						2,045,000				78,201	02/01/2043	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						197,630,114	195,053,415	193,241,569	195,588,443	(14,725)	(269,564)		(284,289)		195,304,176		(264,900)	(264,900)	10,680,901	XXX	XXX
000367-AC-6	AASET 2018-1A C SUB 6.413% 01/16/38		09/16/2019	Paydown		396,602	396,602	396,598	396,597		6		6		396,602				15,771	01/16/2038	3FE
00039@-AA-1	POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24		09/30/2019	Redemption 100.0000		244,931	244,931	244,931	244,931						244,931				6,125	12/31/2024	1
00077B-3U-5	AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32		09/01/2019	Paydown		19,465	19,465	19,878	19,545		(80)		(80)		19,465				747	12/25/2032	1FM
000780-AD-8	AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33		09/01/2019	Paydown		16,694	16,694	17,035	16,844		(150)		(150)		16,694				635	02/25/2033	1FM
000780-HD-1	AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33		09/01/2019	Paydown		470,594	470,594	466,715	466,958		3,636		3,636		470,594				17,242	05/25/2033	1FM
001192-AG-8	SOUTHERN CO GAS CAPITAL CO.GUARNT 5.250% 08/15/19		08/15/2019	Maturity		35,980,000	35,980,000	36,256,675	36,001,944		(21,944)		(21,944)		35,980,000				1,888,950	08/15/2019	2FE
00123#-AA-6	AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34		07/15/2019	Redemption 100.0000		459,234	459,234	459,234							459,234				5,090	12/29/2034	1Z
00130H-BT-1	AES CORP/THE SR UNSEC 4.875% 05/15/23		09/25/2019	Call 101.6250		2,674,770	2,632,000	2,678,962	2,647,064		(4,792)		(4,792)		2,642,272		(10,272)	(10,272)	153,259	05/15/2023	3FE
00169@-AC-9	AM CONSERVATION GROUP INC 11.500% 04/30/23		08/15/2019	Call 101.0000		2,654,015	2,627,737	2,627,737	2,627,737						2,627,737				223,213	04/30/2023	5GI
00182@-AA-6	AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38		09/30/2019	Redemption 100.0000		368,629	368,629	368,629	368,629						368,629				8,596	10/31/2038	1
00184*-AA-6	AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39		09/30/2019	Redemption 100.0000		428,993	428,993	428,993	428,993						428,993				9,686	03/31/2039	1
00184@-AA-4	AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39		09/30/2019	Redemption 100.0000		148,928	148,928	148,928	148,928						148,928				3,814	06/30/2039	1
00191#-AA-3	AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39		09/30/2019	Redemption 100.0000		820,096	820,096	820,096	820,096						820,096				22,670	08/31/2039	1
00225#-AA-3	AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39		09/17/2019	Redemption 100.0000		588,408	588,408	588,408	588,408						588,408				17,134	09/30/2039	1
00253C-HX-8	AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33		09/01/2019	Paydown		7,309	7,309	7,307	7,291		18		18		7,309				299	03/25/2033	1FM
00257#-AA-4	HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24		09/01/2019	Redemption 100.0000		222,862	222,862	222,862	222,862						222,862				5,573	08/01/2024	1
00287Y-AL-3	ABBVIE INC SR UNSEC 2.900% 11/06/22		09/10/2019	WELLS FARGO		26,307,261	25,925,000	25,721,452	25,833,762		15,717		15,717		25,849,479		457,782	457,782	638,246	11/06/2022	2FE
00287Y-AY-5	ABBVIE INC SR UNSEC 3.200% 05/14/26		09/18/2019	WELLS FARGO		15,160,378	15,000,000	15,030,322	15,006,791		(8,071)		(8,071)		14,998,720		161,658	161,658	407,316	05/14/2026	2FE
00392#-AA-0	ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39		09/15/2019	Redemption 100.0000		976,753	976,753	976,753							976,753				18,824	02/15/2029	1PL
00436M-AA-3	AALLC 2018-1 A SEQ 3.870% 12/02/33		09/02/2019	Paydown		1,020,204	1,020,204	1,019,946	1,019,958		246		246		1,020,204				26,314	12/02/2033	1FE
004421-EX-7	ACE 2004-OP1 M2 MEZ FLT STEP 3.593% 04/25/34		09/25/2019	Paydown		21,078	21,078	19,058	19,615		1,463		1,463		21,078				552	04/25/2034	1FM
004421-MW-0	ACE 2005-SN1W A2 STEP AFC 5.230% 11/25/39		08/01/2019	Paydown		75,244	75,244	69,762	67,785		7,459		7,459		75,244				6,725	11/25/2039	1FM
006346-AS-9	ADMSO 2018-1 A SEQ 4.810% 11/15/48		09/15/2019	Paydown		103,078	103,078	103,074	103,074		3		3		103,078				3,305	11/15/2048	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
007036-HA-7	ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 2.998% 06/25/35		09/25/2019	Paydown		190,513	190,513	173,655	184,174		6,339		6,339		190,513				3,614	06/25/2035	1FM
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		07/15/2019	Redemption 100.0000		9,931	9,931	9,931	9,931						9,931				267	10/15/2047	1PL
00707*-AA-4	ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47		09/15/2019	Redemption 100.0000		19,976	19,976	19,976	19,976						19,976				652	10/15/2047	1Z
00793#-AA-5	ADVOCATE CTL PT TRUST 3.725% 07/15/36		09/15/2019			108,716	108,716	108,716	108,716						108,716				2,706	07/15/2036	1
008117-AN-3	AETNA INC SR UNSEC 4.125% 06/01/21		08/15/2019	TENDER SALE		9,309,330	9,000,000	8,874,090	8,964,591		8,805		8,805		8,973,396		335,934	335,934	261,938	06/01/2021	2FE
008117-AP-8	AETNA INC SR UNSEC 2.750% 11/15/22		07/12/2019	WELLS FARGO		10,035,900	10,000,000	9,593,154	9,593,154						9,593,154		442,746	442,746	184,097	11/15/2022	2FE
00938#-AA-1	WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32		09/15/2019	Redemption 100.0000		22,671	22,671	22,671	22,671						22,671				1,042	10/15/2032	2
01126#-AA-1	ALAMO 6-LLC 4.170% 03/31/42		09/30/2019	Redemption 100.0000		619,986	619,986	619,986	619,986						619,986				25,853	03/31/2042	2
01560#-AA-4	ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34		09/15/2019	Redemption 100.0000		22,695	22,695	22,695	22,695						22,695				1,049	03/15/2034	2
018490-AQ-5	ALLERGAN INC CO.GUARNT 2.800% 03/15/23		09/09/2019	Various		11,897,428	11,800,000	11,766,252	11,784,680		2,336		2,336		11,787,016		110,412	110,412	321,316	03/15/2023	2FE
02147Q-AE-2	CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36		09/01/2019	Paydown		462,623	485,565	204,841	197,667		273,958		273,958		471,624		(9,001)	(9,001)	19,417	08/25/2036	1FM
02148F-AW-5	CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37		09/01/2019	Paydown		246,306	309,987	121,084	119,063		150,775		150,775		269,838		(23,532)	(23,532)	12,243	04/25/2037	1FM
02148Y-AD-6	CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47		09/01/2019	Paydown		216,334	282,245	64,073	56,173		172,574		172,574		228,747		(12,413)	(12,413)	11,567	01/25/2047	1FM
02149F-AH-7	CWALT 2006-43CB 1A8 FLT AS 2.468% 02/25/37		09/25/2019	Paydown		75,813	75,095	27,970	26,634		48,936		48,936		75,570		242	242	1,437	02/25/2037	1FM
02149H-AK-6	CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37		09/01/2019	Paydown		219,049	263,979	58,117	57,699		170,448		170,448		228,146		(9,098)	(9,098)	9,600	03/25/2037	1FM
02151C-BD-7	CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37		09/01/2019	Paydown		150,302	180,903	90,667	92,606		72,878		72,878		165,484		(15,182)	(15,182)	6,613	07/25/2037	1FM
02151F-AD-1	CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37		09/01/2019	Paydown		256,581	344,653	201,467	200,970		105,781		105,781		306,751		(50,170)	(50,170)	12,795	09/25/2037	1FM
02151N-BA-9	CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37		09/01/2019	Paydown		182,790	190,717	41,625	44,259		140,266		140,266		184,525		(1,735)	(1,735)	7,546	08/25/2037	1FM
02639M-AK-2	AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35		09/01/2019	Paydown		424,074	424,074	360,463	399,203		24,871		24,871		424,074				16,330	12/25/2035	1FM
02660T-BN-2	AHM 2004-3 4A XRESET FLT DLY AFC A 3.543% 10/25/34		09/03/2019	Paydown		461,067	461,067	446,659	448,887		12,181		12,181		461,067				12,962	10/25/2034	1FM
02660T-CF-8	AHM 2004-4 2A2 FLT STEP AFC IRC SS 2.738% 02/25/45		09/25/2019	Paydown		135,639	135,639	116,127	135,639						135,639				2,991	02/25/2045	1FM
02660T-FG-3	AHM 2005-2 4A2 XRESET FLT DLY AFC 3.531% 09/25/45		09/01/2019	Paydown		373,397	373,397	351,162	350,811		22,587		22,587		373,397				9,833	09/25/2045	1FM
028909-AC-3	.AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24		09/01/2019	Paydown		4,024	4,024		4,024				4,024		4,024				190	02/18/2024	6*
02928#-AN-1	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23		09/01/2019	Paydown		4,316	4,316	4,316	3,992	324			324		4,316				198	05/18/2023	6*
02928#-AQ-4	AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 6.500% 12/18/23		09/01/2019	Paydown		5,405	5,405	5,332	5,000	405			405		5,405				234	12/18/2023	6*
03072S-QP-3	AMSI 2004-FR1 A6 STEP AFC AS 4.376% 05/25/34		09/01/2019	Paydown		520,457	520,457	520,457	520,457						520,457				15,316	05/25/2034	1FM
032479-AD-9	ANADARKO FINANCE CO CO.GUARNT 7.500% 05/01/31	A	09/18/2019	Taxable Exchange		13,200,535	10,000,000	10,005,900	10,004,764		(173)		(173)		10,004,591		3,195,944	3,195,944	660,417	05/01/2031	2FE
032510-AC-3	ANADARKO PETROLEUM CORP SR UNSEC 6.200% 03/15/40		09/18/2019	Taxable Exchange		35,661,369	29,980,000	29,550,161	29,600,545		5,612		5,612		29,606,157		6,055,211	6,055,211	1,874,250	03/15/2040	2FE
035287-AH-4	ANIXTER INC CO.GUARNT 6.000% 12/01/25		07/11/2019	Tax Free Exchange		15,017,546	15,000,000	15,018,750	15,018,376		(830)		(830)		15,017,546				595,000	12/01/2025	3FE
03765#-AA-5	APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34		09/15/2019	Redemption 100.0000		34,996	34,996	34,996	34,996						34,996				1,552	09/15/2034	2
03766E-AB-3	AASET 2016-2 A SEQ 4.212% 11/15/41		09/15/2019	Paydown		225,651	225,651	225,644	225,644		7		7		225,651				5,983	11/15/2041	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		07/15/2019	Redemption 100.0000		130,045	130,045	130,695	130,640		(595)		(595)		130,045				3,141	06/15/2028	1PL
03785#-AA-9	APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28		09/15/2019	Redemption 100.0000		261,438	261,438	262,745	262,635		(1,197)		(1,197)		261,438				7,667	06/15/2028	1Z
038374-A*-5	AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20		08/20/2019	Redemption 100.0000		5,416,191	5,416,191	5,416,191	5,567,440		(151,250)		(151,250)		5,416,191				579,965	02/05/2020	5GI
038522-AK-4	ARAMARK SERVICES INC CO.GUARNT 5.125% 01/15/24		09/12/2019	GOLDMAN SACHS & COMPANY		10,867,500	10,500,000	10,815,151	10,702,647		(42,770)		(42,770)		10,659,877		207,623	207,623	612,936	01/15/2024	3FE
038522-AN-8	ARAMARK SERVICES INC CO.GUARNT 4.750% 06/01/26		08/21/2019	GOLDMAN SACHS & COMPANY		5,200,000	5,000,000	5,000,000	5,000,000						5,000,000		200,000	200,000	172,847	06/01/2026	3FE
03927N-AA-1	ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42		09/01/2019	Paydown		723,252	723,252	459,676	530,808		192,445		192,445		723,252				25,872	12/21/2042	5FE
03927P-AE-8	ARCAP 2004 RR3 B MEZ CDO-CRE CDO 5.040% 09/21/45		09/01/2019	Paydown		123,343	123,343	124,573	121,219	2,123			2,123		123,343				4,136	09/21/2045	6FE
040104-JB-8	ARSI 2004-W7 M1 MEZ FLT STEP NAS 2.843% 05/25/34		09/25/2019	Paydown		362,115	362,115	265,476	315,583		46,533		46,533		362,115				7,932	05/25/2034	1FM
04541G-EL-2	ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 3.273% 06/15/33		09/16/2019	Paydown		108,356	108,356	102,532	108,356						108,356				2,615	06/15/2033	1FM
04560*-AK-0	ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47		08/31/2019	Redemption 100.0000		251,194	251,194	251,194	251,194						251,194				6,745	02/28/2047	1
04774#-AA-0	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2019	Redemption 100.0000		448,922	448,922	448,922	448,922						448,922				16,116	09/01/2042	2PL
04774#-AB-8	ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42		09/01/2019	Redemption 100.0000		316,886	316,886	316,886	316,886						316,886				11,376	09/01/2042	2PL
05490Q-AJ-7	BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 3.266% 05/26/46		09/03/2019	Paydown		419,686	419,686	367,225	385,067		34,619		34,619		419,686				9,343	05/26/2046	1FM
05530V-AA-7	BCAP 2007-AA3 1A1A FLT STEP IRC SSN 2.228% 04/25/37		09/25/2019	Paydown		64,612	64,612	57,505	59,335		5,277		5,277		64,612				1,184	04/25/2037	1FM
05530V-AB-5	BCAP 2007-AA3 1A1B FLT STEP IRC SSN 2.158% 04/25/37		09/25/2019	Paydown		178,007	178,007	158,426	163,474		14,533		14,533		178,007				3,175	04/25/2037	1FM
05566S-AA-1	BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 01/15/23		07/15/2019	Redemption 100.0000		251	251	254	252		(1)		(1)		251				12	01/15/2023	1FE
05584#-AA-9	BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35		09/15/2019	Redemption 100.0000		483,410	483,410	483,410	483,410						483,410				11,191	11/15/2033	1PL
05584A-AA-8	HGVGI 2017-1A A SEQ 2.940% 05/25/29		09/25/2019	Paydown		381,107	381,107	381,010	381,028		79		79		381,107				7,480	05/25/2029	1FE
05584A-AB-6	HGVGI 2017-1A B SUB 3.240% 05/25/29		09/25/2019	Paydown		125,935	125,935	125,917	125,920		15		15		125,935				2,724	05/25/2029	2FE
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		07/15/2019	Redemption 100.0000		67,968	67,968	67,968	67,968						67,968				1,689	03/15/2037	1PL
05587*-AA-8	FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37		09/15/2019	Redemption 100.0000		136,661	136,661	136,661	136,661						136,661				4,124	03/15/2037	1Z
05606*-AB-3	BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36		09/30/2019	Redemption 100.0000		138,676	138,676	133,424	134,226		4,450		4,450		138,676				4,092	01/31/2036	3
05606*-AC-1	BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36		09/30/2019	Redemption 100.0000		37,847	37,847	37,847	37,847						37,847				1,161	01/30/2036	3
05607B-AA-9	BXGNT 2017-A A SEQ 2.950% 10/04/32		09/02/2019	Paydown		462,590	462,590	462,579	462,580		9		9		462,590				9,128	10/04/2032	1FE
05607B-AB-7	BXGNT 2017-A B SUB 3.590% 10/04/32		09/02/2019	Paydown		115,639	115,639	115,632	115,633		6		6		115,639				2,777	10/04/2032	2FE
05607U-AC-3	BXGNT 2018-A C SUB 4.440% 02/02/34		09/02/2019	Paydown		339,132	339,132	339,064	339,065		67		67		339,132				10,017	02/02/2034	2FE
05643#-AA-6	BACCONTON POWER LLC B-SR-SEC 6.840% 09/30/22		09/30/2019	Redemption 100.0000		1,942,502	1,942,502	1,942,502	1,942,502						1,942,502				99,650	09/30/2022	1
05946X-BH-5	BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32		09/01/2019	Paydown		25,073	25,073	23,498	23,774		1,299		1,299		25,073				955	11/25/2032	1FM
05946X-BJ-1	BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32		09/01/2019	Paydown		52,992	52,992	53,743	53,676		(684)		(684)		52,992				2,018	11/25/2032	1FM
05946X-KR-3	BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34		09/01/2019	Paydown		145,559	145,559	142,382	142,443		3,115		3,115		145,559				5,856	11/25/2034	1FM
05946X-L9-2	BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35		09/01/2019	Paydown		9,872	20,955	18,688	19,392		699		699		20,091		(10,219)	(10,219)	763	10/25/2035	2FM
05946X-SG-9	BAFC 2005-B 3M1 MEZ FLT STEP AFC IR 2.719% 04/20/35		08/27/2019	ROBERT W. BAIRD & COMPANY INC		10,587,677	10,698,000	8,906,085	9,781,882		266,700		266,700		10,048,582		539,094	539,094	232,601	04/20/2035	1FM
05948K-B6-5	BOAA 2005-5 5CB1 NAS 5.500% 06/25/35		09/01/2019	Paydown		237,536	243,344	182,510	193,273		48,897		48,897		242,170		(4,634)	(4,634)	8,149	06/25/2035	1FM
05948K-P3-7	BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35		09/01/2019	Paydown		214,073	303,991	191,675	202,261		72,016		72,016		274,277		(60,203)	(60,203)	11,913	10/25/2035	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	BOAMS 2003-J B1 SUB CSTR NAS 4.626%																				
05948X-YR-6	11/25/33		09/01/2019	Paydown		153,140	153,140	142,228	143,260		9,879		9,879		153,140				4,771	11/25/2033	1FM
	BOAMS 2004-G 3A1 CSTR PT SSNR AS 4.592%																				
05949A-LK-4	08/25/34		09/01/2019	Paydown		805,714	805,714	665,627	602,639		203,075		203,075		805,714				25,072	08/25/2034	1FM
	BOAMS 2004-K 2A1 CSTR PT AS 4.408% 12/25/34																				
05949A-XG-0			09/01/2019	Paydown		280,410	280,410	274,101	274,741		5,669		5,669		280,410				8,262	12/25/2034	1FM
05949C-GN-0	BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35		09/01/2019	Paydown		105,680	114,177	105,096	112,760		1,381		1,381		114,141		(8,461)	(8,461)	4,609	09/25/2035	4FM
05949Q-BB-0	BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36		09/01/2019	Paydown		208,910	246,872	169,556	138,475		91,594		91,594		230,069		(21,159)	(21,159)	9,513	03/25/2036	1FM
	BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36																				
05949T-BF-5			09/01/2019	Paydown		124,450	130,623	84,171	76,040		51,895		51,895		127,934		(3,484)	(3,484)	4,777	01/25/2036	1FM
	BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000%																				
05949Y-AC-2	05/25/36		09/01/2019	Paydown		159,594	167,784	115,926	119,626		45,799		45,799		165,425		(5,831)	(5,831)	6,314	05/25/2036	1FM
05949Y-AF-5	BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36		09/01/2019	Paydown		199,983	210,246	104,113	103,561		101,420		101,420		204,980		(4,998)	(4,998)	7,912	05/25/2036	1FM
	BAFC 2006-G 2A5 FLT STEP AFC IRC PT 2.326%																				
05950M-AF-7	07/20/36		09/20/2019	Paydown		438,775	438,775	408,061	417,745		21,030		21,030		438,775				8,321	07/20/2036	1FM
05950N-BK-3	BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36		09/01/2019	Paydown		444,813	444,813	441,738	441,800		3,013		3,013		444,813				16,616	09/25/2036	2FM
05950R-AK-5	BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36		09/01/2019	Paydown		489,965	574,865	541,102	558,926		13,468		13,468		572,394		(82,429)	(82,429)	21,793	08/25/2036	3FM
05951K-AK-9	BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36		09/01/2019	Paydown		46,686	49,992	13,557	5,175		41,832		41,832		47,008		(322)	(322)	1,823	09/25/2036	1FM
	BAFC 2006-1 1A1 CSTR SSNR AS 4.441%																				
05951V-AA-7	12/20/36		09/01/2019	Paydown		845,818	845,818	808,522	809,099		36,719		36,719		845,818				24,550	12/20/2036	1FM
06051G-AA-7	BAFC 2002-1 A1 NAS 7.000% 04/20/32		09/01/2019	Paydown		207	207	212	207						207				10	04/20/2032	1FM
06051G-BR-9	BAFC 2004-2 2A1 PT AS 6.500% 07/20/32		09/01/2019	Paydown		7,796	7,796	7,504	7,523		274		274		7,796				334	07/20/2032	1FM
06051G-BZ-1	BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34		09/01/2019	Paydown		73,292	73,292	71,006	71,139		2,153		2,153		73,292				2,935	09/20/2034	1FM
	BAFC 2005-D B1 SUB CSTR NAS 4.808% 05/25/35																				
06051G-DQ-9			09/01/2019	Paydown		131,520	131,520	124,780	125,205		6,315		6,315		131,520				4,016	05/25/2035	1FM
	BSCMS 2004-T16 X1 IO CSTR NTL 2.091%																				
07383F-V5-4	02/13/46		09/01/2019	Paydown				464	464						464		(464)	(464)	2,162	02/13/2046	6*
07384M-K2-7	BSARM 2004-1 21A1 CSTR AS 4.631% 04/25/34		09/01/2019	Paydown		16,414	16,414	16,358	16,360		55		55		16,414				494	04/25/2034	1FM
07384M-Q8-8	BSARM 2004-3 2A CSTR AS 4.202% 07/25/34		09/01/2019	Paydown		438,619	438,619	438,893	438,565		54		54		438,619				11,627	07/25/2034	1FM
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																	
07387#-AA-2	10/08/25		07/08/2019			923,393	923,393	923,393	923,393						923,393				26,003	10/08/2025	2PL
	BEAR SWAMP FINANCE LTD PTNSP SR 4.890%			Redemption 100.0000																	
07387#-AA-2	10/08/25		09/30/2019			170,533	170,533	170,533	170,533						170,533				6,255	10/08/2025	2Z
	BSABS 2004-HE9 M1 MEZ FLT STEP IRC 2.993%																				
073879-KC-1	11/25/34		09/25/2019	Paydown		519,945	519,945	455,540	481,502		38,443		38,443		519,945				12,067	11/25/2034	1FM
	BSABS 2005-AC1 A CSTR STEP AFC 6.000%																				
073879-QE-1	02/25/35		09/01/2019	Paydown		426,440	426,440	334,474	310,387		116,053		116,053		426,440				17,064	02/25/2035	1FM
	BSABS 2005-AC2 1A STEP AFC 5.250% 04/25/35																				
073879-SL-3			09/01/2019	Paydown		268,371	268,371	216,357	193,706		74,665		74,665		268,371				9,888	04/25/2035	1FM
	BSARM 2006-1 A1 XRESET FLT DLY AFC S 4.800%																				
07387A-GZ-2	02/25/36		09/03/2019	Paydown		230,233	230,233	220,728	224,925		5,307		5,307		230,233				5,796	02/25/2036	1FM
07387B-FY-4	BSCMS 2006-T22 D SUB CSTR 5.919% 04/12/38		09/01/2019	Paydown		483,558	483,558	427,455	454,603		28,956		28,956		483,558				18,677	04/12/2038	1FM
	BSABS 2007-HE7 1A1 FLT IRC SSNR 3.018%																				
07387V-AA-7	10/25/37		09/25/2019	Paydown		198,126	198,126	182,449	188,073		10,053		10,053		198,126				4,333	10/25/2037	1FM
	BSMF 2007-AR5 1A1A FLT STEP AFC SSN 2.188%																				
07400N-AA-8	06/25/47		09/25/2019	Paydown		55,274	55,274	45,946	46,518		8,756		8,756		55,274				962	06/25/2047	1FM
	BSMF 2007-AR5 2A1 FLT STEP AFC IRC 2.198%																				
07400N-AS-9	06/25/37		09/25/2019	Paydown		639,891	639,891	567,021	574,717		65,174		65,174		639,891				11,630	06/25/2037	1FM
084423-AL-6	BERKLEY -WR CORP SR UNSEC 6.150% 08/15/19		08/15/2019	Maturity		14,000,000	14,000,000	14,215,550	14,013,322		(13,322)		(13,322)		14,000,000				861,000	08/15/2019	2FE
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08860#-AA-8	5.697% 12/15/31		09/15/2019			35,188	35,188	35,188	35,188						35,188				1,337	12/15/2031	2
	WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC			Redemption 100.0000																	
08862#-AA-6	6.210% 09/15/30		09/15/2019			48,711	48,711	48,970	48,862		(151)		(151)		48,711				2,018	09/15/2030	2
	WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC			Redemption 100.0000																	
08864#-AA-2	6.320% 10/15/33		09/15/2019			30,694	30,694	30,694	30,694						30,694				1,294	10/15/2033	2
	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC			Redemption 100.0000																	
08866#-AA-0	6.660% 01/15/34		09/15/2019			33,780	33,780	33,780	33,780						33,780				1,501	01/15/2034	2

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
08866@-AA-2	WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33		09/15/2019	Redemption 100.0000		36,032	36,032	36,032	36,032						36,032				1,615	12/15/2033	2
08867@-AA-1	WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34		09/15/2019	Redemption 100.0000		33,073	33,073	33,073	33,073						33,073				1,449	03/15/2034	2
08868#-AA-8	WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33		09/15/2019	Redemption 100.0000		44,021	44,021	44,021	44,021						44,021				2,011	08/15/2033	2
08868*-AA-2	BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34		09/15/2019	Redemption 100.0000		54,219	54,219	54,219	54,219						54,219				2,477	03/15/2034	2
08877@-AA-9	BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32		09/15/2019	Redemption 100.0000		275,750	275,750	275,750	275,750						275,750				11,934	06/15/2032	1
08878@-AA-8	BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33		09/15/2019	Redemption 100.0000		32,547	32,547	32,547	32,547						32,547				1,481	07/15/2033	2
08882*-AA-4	BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37		09/15/2019	Redemption 100.0000		25,016	25,016	25,016	25,016						25,016				1,008	01/15/2037	2
08886*-AA-0	BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32		09/15/2019	Redemption 100.0000		60,148	60,148	60,148	60,148						60,148				1,597	06/15/2032	1
092113-AM-1	BLACK HILLS CORP SR UNSEC 3.150% 01/15/27		09/26/2019	BANK OF AMERICA		18,982,125	18,750,000	18,845,679	18,825,442		(6,761)		(6,761)		18,818,681		163,444	163,444	713,672	01/15/2027	2FE
09536@-AA-0	BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25		09/15/2019	Redemption 100.0000		560,672	560,672	560,672	560,672						560,672				13,460	09/15/2025	1
09702#-AA-6	BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43		09/15/2019	Redemption 100.0000		174,477	174,477	174,477							174,477				878	03/15/2043	1Z
10567@-AA-0	BRAVES STADIUM CO-LLC 3.770% 09/30/41		09/30/2019			714,603	714,603	714,603	714,603						714,603				26,941	09/30/2041	2PL
11042T-AA-1	BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31		09/20/2019	Paydown		165,692	165,692	165,692	165,692						165,692				4,722	09/20/2031	1FE
11126@-AA-2	BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30		09/01/2019	Redemption 100.0000		147,910	147,910	147,910	147,910						147,910				7,449	01/01/2030	1
11134L-AF-6	BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24		07/05/2019	Various		10,003,650	10,000,000	9,990,974	9,992,373		725		725		9,993,097		10,553	10,553	355,955	01/15/2024	2FE
11700*-AA-8	BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35		09/10/2019	Redemption 100.0000		244,939	244,939	244,939	244,939						244,939				6,947	07/01/2035	1
11777L-AC-5	BSDB 2005-AFR1 X IO CSTR NTL 0.852% 09/15/27		08/15/2019	Paydown				4,570,057	190,671		(171,471)		(171,471)		19,200		(19,200)	(19,200)	295,595	09/15/2027	1FE
12200B-AA-6	BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21		07/18/2019	Redemption 100.0000		401	401	399	400						401				18	01/15/2021	1FE
12479R-AB-3	CAUTO 2014-1A A SEQ 3.660% 10/15/44		09/15/2019	Paydown		1,031,423	1,031,423	1,030,802	1,031,222		201		201		1,031,423				23,083	10/15/2044	1FE
12479R-AD-9	CAUTO 2017-1A A1 SEQ 3.870% 04/15/47		09/15/2019	Paydown		1,050,245	1,050,245	1,049,940	1,050,041		204		204		1,050,245				23,761	04/15/2047	1FE
12479R-AE-7	CAUTO 2017-1A A2 SEQ 4.180% 04/15/47		09/15/2019	Paydown		1,350,315	1,350,315	1,350,126	1,350,168		146		146		1,350,315				32,997	04/15/2047	1FE
1248RH-AA-5	CBASS 2007-CB6 A1 FLT STEP IRC 2.138% 07/25/37		09/25/2019	Paydown		42,796	42,796	21,877	21,409		21,387		21,387		42,796				734	07/25/2037	1FM
12495@-AA-3	CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36		09/15/2019	Redemption 100.0000		85,967	85,967	86,773	86,567		(601)		(601)		85,967				3,813	01/15/2036	2
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		07/15/2019	Redemption 100.0000		3,626	3,626	3,626	3,626						3,626				106	05/15/2044	1FE
12496@-AA-2	CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44		09/15/2019	Redemption 100.0000		7,297	7,297	7,297	7,297						7,297				258	05/15/2044	1Z
12498#-AA-8	CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44		09/15/2019	Redemption 100.0000		8,667	8,667	8,667	8,667						8,667				268	01/15/2044	1FE
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		07/15/2019	Redemption 100.0000		10,836	10,836	10,836	10,836						10,836				272	08/15/2043	1FE
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		09/15/2019	Redemption 100.0000		10,914	10,914	10,914	10,914						10,914				353	08/15/2043	1PL
12498@-AA-0	CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43		08/15/2019	Redemption 100.0000		10,875	10,875	10,875	10,875						10,875				312	08/15/2043	1Z
12498N-AC-7	CBASS 2006-CB2 AF3 STEP AFC SEQ 3.428% 12/25/36		09/01/2019	Paydown		67,702	67,702	57,943	59,052		8,650		8,650		67,702				1,562	12/25/2036	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620%			Redemption 100.0000																	
12502@-AA-4	02/28/22		09/10/2019			76,043	76,043	76,043	76,043						76,043				2,850	02/10/2022	2
12502Y-AP-8	CCRIN 2012-CA C SEQ 4.750% 07/10/22		09/10/2019	Paydown		1,035,714	1,035,714	1,035,714	1,035,714						1,035,714				32,798	07/10/2022	1FE
	CC-TAMPA FL-LLC-CCE SR-SEC 5.115% 06/30/23			Redemption 100.0000																	
12503#-AA-1			09/10/2019			75,757	75,757	75,757	75,757						75,757				2,584	06/10/2023	2
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			Redemption 100.0000																	
12504@-AA-2	4.280% 06/15/42		07/15/2019			12,890	12,890	12,890	12,890						12,890				322	06/15/2042	1FE
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			Redemption 100.0000																	
12504@-AA-2	4.280% 06/15/42		09/15/2019			12,982	12,982	12,982	12,982						12,982				417	06/15/2042	1PL
	CBD GROUND LEASE TRUST-WAKE FO SR-SEC			Redemption 100.0000																	
12504@-AA-2	4.280% 06/15/42		08/15/2019			12,936	12,936	12,936	12,936						12,936				369	06/15/2042	1Z
	OUTFRONT MEDIA CAP LLC/C CO.GUARNT 5.250%			Call 101.3130																	
12505F-AB-7	02/15/22		07/15/2019			4,052,520	4,000,000	4,025,020	4,007,115		(3,203)		(3,203)		4,003,912		(3,912)	(3,912)	192,520	02/15/2022	4FE
	CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590%			Redemption 100.0000																	
12536#-AA-2	11/01/32		09/01/2019			271,482	271,482	271,482	271,482						271,482				11,933	11/01/2032	2
	CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650%			Redemption 100.0000																	
12537#-AA-1	12/10/23		09/10/2019			1,189,424	1,189,424	1,189,424	1,189,424						1,189,424				44,819	12/10/2023	1
	CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC			Redemption 100.0000																	
12538#-AA-0	4.300% 01/31/30		09/10/2019			801,483	801,483	801,483	801,483						801,483				22,983	01/10/2030	2
	CGA CREDIT LEASE BKD TRUST-ELI SR-SEC			Redemption 100.0000																	
12538*-AA-4	3.300% 07/31/27		09/10/2019			619,267	619,267	619,267	619,267						619,267				13,627	07/10/2027	1
	CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC			Redemption 100.0000																	
12539#-AA-9	4.823% 04/10/41		09/10/2019			689,150	689,150	689,150	689,150						689,150				22,166	04/10/2041	1
	CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC			Redemption 100.0000																	
12539*-AA-3	4.270% 08/15/33		09/05/2019			342,469	342,469	342,469	342,469						342,469				9,752	08/05/2033	2
	CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC			Redemption 100.0000																	
12540#-AA-6	4.738% 12/10/33		09/10/2019			113,604	113,604	113,604	113,604						113,604				3,590	12/10/2033	1
	CGA CAP CR LEASE-BKD PT TRUST- SR-SEC			Redemption 100.0000																	
12540@-AA-8	4.700% 07/10/40		09/10/2019			376,377	376,377	376,377	376,377						376,377				11,836	07/10/2040	2
125433-AD-4	CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36		09/01/2019	Paydown		201,730	201,730	131,028	88,376		113,355		113,355		201,730				7,394	05/25/2036	1FM
12543T-AD-7	CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36		09/01/2019	Paydown		541	37,134	19,050	18,662		290		290		18,952		(18,411)	(18,411)	1,357	09/25/2036	1FM
12543U-AD-4	CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36		09/01/2019	Paydown		76,398	77,696	42,650	43,765		33,348		33,348		77,113		(715)	(715)	3,512	10/25/2036	1FM
12543U-AE-2	CWHL 2006-15 A5 NAS 6.250% 10/25/36		09/01/2019	Paydown		38,322	38,973	22,461	22,942		15,755		15,755		38,697		(375)	(375)	1,756	10/25/2036	1FM
12543X-AD-8	CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37		09/01/2019	Paydown		246,225	245,255	123,062	117,293		128,493		128,493		245,786		439	439	10,040	01/25/2037	1FM
12544A-AC-9	CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37		09/01/2019	Paydown		350,268	376,494	236,685	234,648		131,344		131,344		365,992		(15,724)	(15,724)	14,337	02/25/2037	1FM
	CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37																				
12544A-BB-0			09/01/2019	Paydown		148,770	159,909	65,924	40,788		110,557		110,557		151,346		(2,576)	(2,576)	6,089	02/25/2037	1FM
12544A-BJ-3	CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37		09/01/2019	Paydown		28,187	30,297				28,187		28,187		28,187				1,154	02/25/2037	1FM
12544D-AK-5	CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37		09/01/2019	Paydown		73,589	64,013	39,679	39,508		28,381		28,381		67,889		5,700	5,700	3,109	09/25/2037	1FM
12544D-AQ-2	CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37		09/01/2019	Paydown		52,838	45,962	30,693	30,686		17,704		17,704		48,390		4,448	4,448	2,418	09/25/2037	1FM
12544L-AK-7	CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37		09/01/2019	Paydown		192,412	297,584	201,970	198,204		62,033		62,033		260,237		(67,825)	(67,825)	11,171	08/25/2037	1FM
12544R-AL-2	CWHL 2007-4 1A11 NAS 5.750% 05/25/37		09/01/2019	Paydown		21,647	24,492	8,119	8,787		13,833		13,833		22,619		(972)	(972)	861	05/25/2037	1FM
12545C-AU-4	CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		83,413	79,521	36,715	37,972		43,647		43,647		81,619		1,795	1,795	3,060	07/25/2037	1FM
	CIC RECEIVABLES MASTER TRUST A-SR 4.890%			Redemption 100.0000																	
125464-AA-5	10/07/21		07/07/2019			2,446,128	2,446,128	2,472,322	2,459,504		(13,377)		(13,377)		2,446,128				89,712	10/07/2021	1FE
	STATE OF CALIFORNIA-CHP MOJAVE SR-SEC			Redemption 100.0000																	
12555#-AA-8	5.600% 08/16/33		09/16/2019			123,905	123,905	123,905	123,905						123,905				4,626	08/16/2033	1
	CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC			Redemption 100.0000																	
12555@-AA-0	5.060% 10/10/38		09/10/2019			60,243	60,243	60,243	60,243						60,243				2,033	10/10/2038	1
	STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270%			Redemption 100.0000																	
12556*-AA-1	03/15/33		09/15/2019			100,854	100,854	100,854	100,854						100,854				2,872	03/15/2033	1
	STATE OF CALIFORNIA-CHP STOCKT SR-SEC			Redemption 100.0000																	
12557#-AA-6	4.310% 03/15/36		09/15/2019			192,485	192,485	192,485	192,485						192,485				5,532	03/15/2036	1
	CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970%			Redemption 100.0000																	
12558#-AA-5	10/15/29		09/15/2019			944,677	944,677	944,677	944,677						944,677				24,694	10/15/2029	1
	CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL			Redemption 100.0000																	
12558@-AA-7	ESTATE AS P 3.605% 09/10/35		09/10/2019			1,086,585	1,086,585	1,086,585	1,086,585						1,086,585				26,121	09/10/2035	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12563L-AE-7	CLIF 2017-1A A SEQ 3.620% 05/18/42		09/18/2019	Paydown		440,467	440,467	440,418	440,419		48		48		440,467				10,644	05/18/2042	1FE
12566R-AG-6	CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36		09/01/2019	Paydown		259,661	273,833	192,181	201,748		68,516		68,516		270,263		(10,603)	(10,603)	11,207	11/25/2036	1FM
12566X-AE-8	CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37		09/01/2019	Paydown		477,883	732,617	454,224	477,319		164,474		164,474		641,793		(163,910)	(163,910)	30,784	07/25/2037	1FM
12566X-AG-3	CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37		09/01/2019	Paydown		230,640	353,583	213,635	230,388		81,522		81,522		311,909		(81,269)	(81,269)	14,857	07/25/2037	1FM
12585#-AA-2	CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41		09/10/2019	Redemption 100.0000		158,484	158,484	158,484	158,484						158,484				4,466	10/10/2041	1
12586*-AA-5	CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36		09/10/2019	Redemption 100.0000		776,293	776,293	776,293	776,293						776,293				17,492	12/10/2036	1
125925-ER-4	CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27		09/01/2019	Paydown		17	17				17		17		17				31	11/25/2027	1FM
12594*-AA-5	CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32		09/10/2019	Redemption 100.0000		235,257	235,257	235,257	235,257						235,257				5,626	08/10/2032	1
12595#-AA-0	BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50		09/05/2019	Redemption 100.0000		33,135	33,135	33,135	33,135						33,135				972	04/05/2050	1
12597*-AA-2	CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26		09/10/2019	Redemption 100.0000		526,683	526,683	526,683	526,683						526,683				14,407	12/10/2026	1
12598*-AA-1	CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38		09/10/2019	Redemption 100.0000		1,741,617	1,741,617	1,750,325	1,749,880		(8,263)		(8,263)		1,741,617				50,508	08/10/2038	1Z
12603@-AA-2	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30		07/10/2019	Call 105.0000		18,619,562	17,732,916	17,732,916	17,732,916						17,732,916				1,349,653	10/10/2030	1
12603@-AA-2	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30		09/10/2019	Redemption 100.0000		750,352	750,352	750,352	750,352						750,352				22,102	10/10/2030	1
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		09/10/2019	Redemption 100.0000		370,784	370,784	370,784							370,784				8,100	02/10/2029	1
12605*-AA-2	CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29		07/10/2019	Redemption 100.0000		184,414	184,414	184,414							184,414				3,114	02/10/2029	1Z
12607#-AA-6	CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43		09/10/2019	Redemption 100.0000		46,702	46,702	46,702							46,702				446	11/30/2043	2Z
126378-AH-1	CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37		09/01/2019	Paydown		90,152	90,152	33,808	33,076		57,076		57,076		90,152				1,570	02/25/2037	1FM
126384-AR-7	CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37		09/01/2019	Paydown		50,155	50,545	34,516	26,673		23,677		23,677		50,349		(194)	(194)	1,920	03/25/2037	1FM
126410-LM-9	CSX TRANSPORTATION INC SR SEC 6.251% 01/15/23		07/15/2019	Redemption 100.0000		233,144	233,144	233,144	233,144						233,144				14,574	01/15/2023	1FE
12648F-AK-5	CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44		09/01/2019	Paydown		1,063,591	1,063,591	1,056,944	1,056,954		6,637		6,637		1,063,591				30,047	03/25/2044	1FM
12649#-AA-6	CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30		09/15/2019	Redemption 100.0000		347,958	347,958	347,958	347,958						347,958				14,609	07/15/2030	1
1264K#-AA-3	CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34		09/15/2019	Redemption 100.0000		37,745	37,745	37,745	37,745						37,745				1,029	01/15/2034	1
1264K@-AA-5	CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37		09/15/2019	Redemption 100.0000		139,263	139,263	139,263	139,263						139,263				3,536	08/15/2037	1
12652*-AA-4	CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29		09/15/2019	Redemption 100.0000		259,582	259,582	259,582	259,582						259,582				11,041	08/15/2029	1
12654@-AA-0	WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26		09/15/2019	Redemption 100.0000		1,621,478	1,621,478	1,621,478	1,621,478						1,621,478				53,094	03/15/2026	2
12655#-AA-7	CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25		09/15/2019	Redemption 100.0000		115,932	115,932	115,932	115,932						115,932				3,479	05/15/2025	1
12656@-AA-8	CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32		09/15/2019	Redemption 100.0000		112,431	112,431	113,556	113,295		(864)		(864)		112,431				3,239	10/15/2032	1
12657*-AA-9	CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32		09/18/2019	Redemption 100.0000		187,306	187,306	187,306	187,306						187,306				6,246	01/18/2032	1
12665#-AA-5	WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27		09/10/2019	Redemption 100.0000		345,690	345,690	345,690	345,690						345,690				12,869	12/10/2027	2
126650-AQ-3	PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26		09/10/2019	Redemption 100.0000		247,824	247,824	247,936	247,868		(44)		(44)		247,824				9,568	01/10/2026	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
126650-BA-7	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27		09/10/2019	Redemption 100.0000		79,709	79,709	76,764	78,028		1,680		1,680		79,709				2,877	10/10/2027	2
126650-BP-4	CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28		09/10/2019	Redemption 100.0000		341,794	341,794	341,233	341,468		327		327		341,794				13,760	12/10/2028	2FE
12666*-AA-8	CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29		09/10/2019	Redemption 100.0000		770,487	770,487	770,487	770,487						770,487				32,493	01/10/2029	2
12666@-AA-6	CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28		09/10/2019	Redemption 100.0000		83,694	83,694	83,694	83,694						83,694				3,468	03/10/2028	2
126670-CL-0	CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36		09/01/2019	Paydown		115,672	115,672														
126670-GR-3	CWL 2005-13 AF4 AFC AS 5.805% 04/25/36		09/01/2019	Paydown		346,674	275,783	175,902	150,896		115,672		115,672		115,672				3,335	02/25/2036	1FM
126670-QT-8	CWL 2005-17 1AF3 AFC 5.711% 05/25/36		09/01/2019	Paydown		69,635	69,635	16,503	15,555		146,653		146,653		297,550		49,125	49,125	12,704	04/25/2036	1FM
126670-QU-5	CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36		09/01/2019	Paydown		52,746	52,746	13,143	13,337		54,080		54,080		69,635				1,955	05/25/2036	1FM
126671-4B-9	CWL 2004-2 M3 MEZ FLT STEP 3.368% 04/25/34		09/25/2019	Paydown		43,711	43,711	29,891	31,678		39,409		39,409		52,746				1,469	05/25/2036	1FM
126671-R2-4	CWL 2003-5 AF5 STEP AFC AS 5.122% 02/25/34		09/01/2019	Paydown		462,161	462,161	460,502	460,837		12,033		12,033		43,711				1,120	04/25/2034	1FM
126671-R6-5	CWL 2003-5 MF3 MEZ AFC NAS 5.122% 09/25/33		09/01/2019	Paydown		61,705	61,705				1,324		1,324		462,161				15,503	02/25/2034	1FM
126671-R7-3	CWL 2003-5 MF4 MEZ AFC NAS 5.122% 08/25/33		09/01/2019	Paydown		122,136	122,136				61,705		61,705		61,705				1,740	09/25/2033	1FM
126671-TV-8	CWL 2002-5 MF2 MEZ NAS 5.887% 01/25/33		09/01/2019	Paydown		7,546	7,546				122,136		122,136		122,136				3,694	08/25/2033	1FM
126671-UP-9	CWL 2002-6 AF5 STEP AFC AS 3.565% 05/25/33		09/01/2019	Paydown		2,831,798	2,831,798	2,831,767	2,830,086		7,546		7,546		7,546				101	01/25/2033	1FM
126671-Z2-5	CWL 2004-1 M1 MEZ FLT STEP IRC 2.768% 03/25/34		09/25/2019	Paydown		190,289	190,289	146,047	160,538		1,712		1,712		2,831,798				88,191	05/25/2033	1FM
126673-AW-2	CWL 2004-6 1A1 FLT STEP IRC 2.558% 12/25/34		09/25/2019	Paydown		138,943	138,943	131,301	134,202		29,751		29,751		190,289				3,980	03/25/2034	1FM
126673-DN-9	CWL 2004-7 AF5 STEP AFC AS 4.702% 01/25/35		09/01/2019	Paydown		525,718	525,718	525,692	524,173		4,741		4,741		138,943				2,813	12/25/2034	1FM
126673-FZ-0	CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35		09/01/2019	Paydown		832,968	832,968	832,929	831,244		1,545		1,545		525,718				17,236	01/25/2035	1FM
126673-JA-1	CWL 2004-10 AF5A STEP AFC AS 4.640% 02/25/35		09/01/2019	Paydown		114,532	114,532	114,529	114,356		1,724		1,724		832,968				29,818	02/25/2035	1FM
126673-N9-9	CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35		09/01/2019	Paydown		172,771	172,771	145,863	148,941		176		176		114,532				3,546	02/25/2035	1FM
126673-ND-0	CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35		09/01/2019	Paydown		455,566	455,566	448,063	453,119		23,830		23,830		172,771				5,123	10/25/2035	1FM
126673-NE-8	CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35		09/01/2019	Paydown		10,693	10,693	10,077	10,408		2,448		2,448		455,566				14,831	04/25/2035	1FM
126673-QX-3	CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35		09/01/2019	Paydown		13,802	13,802	11,287	12,409		286		286		10,693				326	03/25/2035	1FM
126673-SN-3	CWL 2004-13 AF5B STEP AFC AS 5.103% 05/25/35		09/01/2019	Paydown		344,323	344,323	326,743	331,017		1,393		1,393		13,802				414	04/25/2035	1FM
126673-TW-2	CWL 2004-15 AF6 AFC 4.613% 04/25/35		09/01/2019	Paydown		5,161	5,161	4,800	4,990		13,307		13,307		344,323				10,725	05/25/2035	1FM
126673-Y7-1	CWL 2005-7 AF4 AFC AS 4.867% 09/25/34		09/01/2019	Paydown		1,862,902	1,862,902	1,498,601	1,796,441		170		170		5,161				168	04/25/2035	1FM
126673-Y9-7	CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35		09/01/2019	Paydown		79,775	79,775	70,202	74,094		66,461		66,461		1,862,902				59,033	09/25/2034	1FM
126673-ZF-2	CWL 2005-2 M4 MEZ FLT STEP IRC 3.083% 08/25/35		09/25/2019	Paydown		495,215	495,215	446,467	467,936		5,681		5,681		79,775				2,420	10/25/2035	1FM
126673-ZU-9	CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35		09/01/2019	Paydown		36,265	36,265	33,092	34,237		27,279		27,279		495,215				11,891	08/25/2035	1FM
12667F-2J-3	CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35		09/01/2019	Paydown		868,288	868,288	760,190	782,974		2,028		2,028		36,265				1,110	08/25/2035	1FM
12667F-4N-2	CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35		09/01/2019	Paydown		77,825	85,949	69,531	72,303		85,314		85,314		868,288				31,193	03/25/2035	1FM
12667F-5J-0	CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35		09/01/2019	Paydown		264,810	264,810	253,032	260,585		12,360		12,360		84,663		(6,838)	(6,838)	3,313	04/25/2035	1FM
12667F-5Z-4	CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35		09/01/2019	Paydown		202,020	202,020	175,138	174,768		4,225		4,225		264,810				9,698	04/25/2035	2FM
12667F-7D-1	CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35		09/01/2019	Paydown		305,416	586,207	474,197	476,956		27,252		27,252		202,020				7,431	04/25/2035	1FM
12667F-AQ-8	CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34		09/01/2019	Paydown		1,567,197	1,567,197	1,421,243	1,517,600		59,308		59,308		536,264		(230,848)	(230,848)	23,015	04/25/2035	1FM
12667F-CG-8	CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34		09/01/2019	Paydown		796,722	796,722	765,556	787,716		49,597		49,597		1,567,197				59,040	03/25/2034	1FM
12667F-G4-1	CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35		09/01/2019	Paydown		1,991,571	1,991,571	1,921,325	1,964,777		9,006		9,006		796,722				29,494	04/25/2034	1FM
											26,793		26,793		1,991,571				71,938	02/25/2035	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34																				
12667F-HU-2			09/01/2019	Paydown		96,448	96,448	94,850	94,908		1,539		1,539		96,448				3,226	07/25/2034	1FM
12667F-KJ-3	CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34		09/01/2019	Paydown		648,810	648,810	670,910	655,618		(6,808)		(6,808)		648,810				27,735	07/25/2034	1FM
	CWALT 2004-14T2 A8 SEQ SSNR AS 5.500%																				
12667F-MU-6	08/25/34		08/01/2019	Paydown		257,955	257,955	244,721	244,986		12,970		12,970		257,955				8,364	08/25/2034	1FM
12667F-QQ-1	CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34		09/01/2019	Paydown		951,147	951,147	935,977	941,804		9,342		9,342		951,147				38,742	09/25/2034	1FM
	CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34																				
12667F-RY-3			09/01/2019	Paydown		63,660	63,660	51,631	51,725		11,934		11,934		63,660				2,580	10/25/2034	1FM
	CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34																				
12667F-VN-2			09/01/2019	Paydown		118,789	118,789	98,856	100,216		18,573		18,573		118,789				4,671	11/25/2034	1FM
12667F-W9-2	CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35		09/01/2019	Paydown		11,363	11,590	3,415	885		10,496		10,496		11,381		(17)	(17)	424	03/25/2035	1FM
	CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35																				
12667F-X9-1			09/01/2019	Paydown		1,613	1,645	652	224		1,394		1,394		1,617		(4)	(4)	60	03/25/2035	1FM
	CWALT 2004-28CB M SUB CSTR NAS 5.933%																				
12667F-YZ-2	01/25/35		09/01/2019	Paydown			295,687												9,367	01/25/2035	6FM
	CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35																				
12667F-ZH-1			09/01/2019	Paydown		803,541	803,541	789,823	794,642		8,899		8,899		803,541				29,559	01/25/2035	1FM
12667F-ZK-4	CWALT 2004-29CB A5 Z AS 5.500% 01/25/35		09/01/2019	Paydown		746,171	746,171	712,963	740,230		5,940		5,940		746,171				27,507	01/25/2035	1FM
12667G-AC-7	CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35		09/01/2019	Paydown		55,863	55,257	25,971	16,518		39,170		39,170		55,688		175	175	2,020	05/25/2035	1FM
	CWALT 2005-10CB 1A5 SSNR NAS 5.500%																				
12667G-BA-0	05/25/35		09/01/2019	Paydown		872,975	872,975	807,062	799,658		73,318		73,318		872,975				31,152	05/25/2035	1FM
	CWALT 2005-9CB 1A1 FLT IRC AS 2.518%																				
12667G-EK-5	05/25/35		09/25/2019	Paydown		103,691	117,401	88,573	86,084		27,688		27,688		113,772		(10,081)	(10,081)	2,327	05/25/2035	1FM
	CWALT 2005-9CB 1A5 FLT IRC AS 2.518%																				
12667G-EP-4	05/25/35		09/25/2019	Paydown		51,338	58,126	42,049	42,134		14,160		14,160		56,294		(4,956)	(4,956)	1,152	05/25/2035	1FM
	CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35																				
12667G-FB-4			09/01/2019	Paydown		749,313	749,313	679,350	678,209		71,104		71,104		749,313				27,012	05/25/2035	1FM
12667G-FT-5	CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35		09/01/2019	Paydown		188,490	213,412	155,298	160,206		46,919		46,919		207,125		(18,635)	(18,635)	7,916	05/25/2035	1FM
	CWALT 2005-11CB 2A3 SSNR NAS 5.500%																				
12667G-JF-1	06/25/35		09/01/2019	Paydown		61,874	61,874	39,402	33,115		28,759		28,759		61,874				2,233	06/25/2035	1FM
	CWALT 2005-11CB 2A4 SSNR NAS 5.500%																				
12667G-JG-9	06/25/35		09/01/2019	Paydown		180,640	180,640	167,815	173,196		7,444		7,444		180,640				6,518	06/25/2035	1FM
12667G-JJ-3	CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35		09/01/2019	Paydown		210,567	211,731	106,393	80,917		130,083		130,083		211,000		(433)	(433)	7,640	06/25/2035	1FM
	CWALT 2005-11CB 3A1 Z SSNR NAS 5.500%																				
12667G-JR-5	06/25/35		09/01/2019	Paydown		915,288	915,288	805,533	821,010		94,278		94,278		915,288				33,367	06/25/2035	1FM
12667G-KE-2	CWALT 2005-21CB A5 NAS 5.500% 06/25/35		09/01/2019	Paydown		144,853	175,538	128,315	131,184		36,675		36,675		167,858		(23,005)	(23,005)	6,292	06/25/2035	1FM
	CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35																				
12667G-LE-1			09/01/2019	Paydown		281,935	281,935	257,903	267,403		14,532		14,532		281,935				9,967	07/25/2035	1FM
	CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35																				
12667G-PT-4			09/01/2019	Paydown		48,637	58,924	25,344	15,106		36,044		36,044		51,151		(2,514)	(2,514)	2,097	07/25/2035	1FM
	CWALT 2005-20CB 2A4 SSNR NAS 5.500%																				
12667G-QA-4	07/25/35		09/01/2019	Paydown		257,983	257,983	187,713	190,482		67,501		67,501		257,983				9,805	07/25/2035	1FM
	CWALT 2005-26CB A1 FLT IRC AS 2.518%																				
12667G-TM-5	07/25/35		09/25/2019	Paydown		150,951	191,553	93,162	91,663		78,594		78,594		170,256		(19,305)	(19,305)	3,818	07/25/2035	1FM
12667G-TS-2	CWALT 2005-26CB A6 NAS 5.500% 07/25/35		09/01/2019	Paydown		107,042	135,834	69,025	52,185		65,587		65,587		117,772		(10,730)	(10,730)	5,072	07/25/2035	1FM
12667G-UG-6	CWALT 2005-29CB A4 AD AS 5.000% 07/25/35		09/01/2019	Paydown		50,997	50,089	19,765	19,230		31,435		31,435		50,664		333	333	1,751	07/25/2035	1FM
	CWALT 2005-34CB 1A4 SSNR NAS 5.500%																				
12667G-W7-4	09/25/35		09/01/2019	Paydown		182,857	182,857	167,169	168,880		13,977		13,977		182,857				6,446	09/25/2035	1FM
	CWALT 2005-36 2A1A FLT STEP AFC SSNR 2.328%																				
12667G-WF-6	08/25/35		09/25/2019	Paydown		124,560	134,196	49,841	36,716		90,559		90,559		127,275		(2,715)	(2,715)	2,553	08/25/2035	1FM
	CWALT 2005-28CB 1A9 FLT AS 2.568% 08/25/35																				
12667G-WY-5			09/25/2019	Paydown		196,369	241,574	166,438	159,457		66,838		66,838		226,294		(29,926)	(29,926)	4,773	08/25/2035	1FM
	CVS LEASE BKD PT CTF SER 2008B SR-SEC			Redemption 100.0000																	
12668*-AA-6	8.235% 01/15/34		09/15/2019			58,743	58,743	58,743	58,743						58,743				3,227	01/15/2034	2
	CWALT 2005-47CB A7 SEQ SSNR AS 5.500%																				
12668A-AG-0	10/25/35		09/01/2019	Paydown		181,628	180,717	90,312	92,327		88,849		88,849		181,176		452	452	6,646	10/25/2035	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12668A-BN-4	CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35		09/01/2019	Paydown		188,410	239,526	45,818	44,901		152,827		152,827		197,729		(9,319)	(9,319)	9,308	10/25/2035	1FM
12668A-MH-5	CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35		09/01/2019	Paydown		291,169	291,169	261,107	266,858		24,311		24,311		291,169				10,754	11/25/2035	1FM
12668A-SQ-9	CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35		09/01/2019	Paydown		128,937	128,937	75,330	74,305		54,632		54,632		128,937				4,116	11/25/2035	1FM
12668A-SR-7	CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35		09/01/2019	Paydown		66,880	66,880	36,999	35,123		31,757		31,757		66,880				2,150	11/25/2035	1FM
12669*-AA-5	WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32		09/10/2019	Redemption 100.0000		737,675	737,675	737,675	737,675						737,675				33,605	10/10/2032	2
12694-AG-3	CWHL 2005-19 1A7 Z AS 5.500% 08/25/35		09/01/2019	Paydown		58,679	58,507	42,447	44,852		13,696		13,696		58,548		131	131	2,155	08/25/2035	1FM
12694-AJ-7	CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35		09/01/2019	Paydown		20,623	20,551	17,472	17,707		2,854		2,854		20,561		62	62	758	08/25/2035	1FM
12694-CE-6	CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35		09/01/2019	Paydown		204,510	246,869	125,195	120,567		103,805		103,805		224,372		(19,862)	(19,862)	8,775	10/25/2035	1FM
12694-HK-7	CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35		09/01/2019	Paydown		172,864	172,842	149,155	151,290		21,555		21,555		172,845		19	19	6,298	11/25/2035	1FM
12694-JS-8	CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35		09/01/2019	Paydown		291,333	306,752	212,955	216,066		85,936		85,936		302,002		(10,669)	(10,669)	11,695	11/25/2035	1FM
12694-RG-5	CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35		09/01/2019	Paydown		18,745	18,745	11,855	11,648		7,097		7,097		18,745				689	12/25/2035	1FM
12694-RP-5	CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35		09/01/2019	Paydown		232,189	231,532	195,385	196,596		35,038		35,038		231,634		556	556	8,354	11/25/2035	1FM
12694-TU-2	CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36		09/01/2019	Paydown		21,413	50,968	41,076	36,903		5,338		5,338		42,240		(20,827)	(20,827)	1,876	01/25/2036	1FM
12694-TW-8	CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36		09/01/2019	Paydown		72,196	171,844	136,771	141,720		11,162		11,162		152,881		(80,685)	(80,685)	6,324	01/25/2036	1FM
12694-W6-1	CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36		09/01/2019	Paydown		369,757	598,574	361,935	373,666		137,535		137,535		511,201		(141,444)	(141,444)	22,558	05/25/2036	1FM
12694-XQ-6	CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36		09/01/2019	Paydown		314,430	315,208	88,872	85,128		229,494		229,494		314,622		(192)	(192)	11,621	02/25/2036	1FM
12669C-7T-1	CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32		09/01/2019	Paydown		35,160	35,160	36,037	35,267		(107)		(107)		35,160				1,412	11/25/2032	1FM
12669D-BA-5	CWHL 2002-19 1A1 NAS 6.250% 11/25/32		08/01/2019	Paydown		3,804	3,804	3,804	3,804						3,804				149	11/25/2032	1FM
12669D-PA-0	CWHL 2002-34 A4 AD SSNR PZ AS PAC W 5.750% 01/25/33		09/01/2019	Paydown		19,352	19,352	19,832	19,352						19,352				724	01/25/2033	1FM
12669E-P8-3	CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33		09/01/2019	Paydown		150,462	150,462	143,513	143,692		6,770		6,770		150,462				5,425	10/25/2033	1FM
12669F-K2-8	CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34		09/01/2019	Paydown		142,505	142,505	140,864	140,882		1,624		1,624		142,505				5,239	08/25/2034	1FM
12669F-S2-0	CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34		09/01/2019	Paydown		146,471	146,471	146,042	146,035		436		436		146,471				5,619	08/25/2034	1FM
12669F-WP-4	CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34		09/01/2019	Paydown		236,890	236,890	230,727	230,868		6,023		6,023		236,890				8,187	05/25/2034	1FM
12669F-ZL-0	CWHL 2004-8 1A4 NAS 5.250% 07/25/34		09/01/2019	Paydown		69,321	69,321	64,231	64,443		4,879		4,879		69,321				2,292	07/25/2034	1FM
12669G-3M-1	CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35		09/01/2019	Paydown		33,046	41,022				33,046		33,046		33,046				1,471	09/25/2035	1FM
12669G-4K-4	CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35		09/01/2019	Paydown		45,750	45,579	23,869	15,983		29,710		29,710		45,693		57	57	1,681	09/25/2035	1FM
12669G-5U-1	CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35		09/01/2019	Paydown		80,094	145,452	90,485	98,832		25,366		25,366		124,199		(44,105)	(44,105)	4,956	09/25/2035	1FM
12669G-BA-8	CWHL 2004-HYB6 A2 CSTR PT SSNR AS 4.114% 11/20/34		09/01/2019	Paydown		239,489	239,489	210,622	197,282		42,207		42,207		239,489				6,411	11/20/2034	1FM
12669G-CP-4	CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34		09/01/2019	Paydown		27,523	27,523	24,120	24,772		2,751		2,751		27,523				1,025	12/25/2034	1FM
12669G-FJ-5	CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35		07/01/2019	Paydown		92,769	92,769	91,628	91,645		1,123		1,123		92,769				2,976	01/25/2035	1FM
12669G-U2-5	CWHL 2005-J2 2A1 FLT PAC-11 AS 2.418% 08/25/35		09/25/2019	Paydown		3,373	3,373	2,422	2,302		1,070		1,070		3,373				64	08/25/2035	1FM
12669G-W4-9	CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35		09/01/2019	Paydown		24,690	47,199	33,464	28,549		9,430		9,430		37,979		(13,289)	(13,289)	2,039	08/25/2035	1FM
12669G-WU-1	CWHL 2005-HYB2 2A CSTR PT AS 4.382% 05/20/35		09/01/2019	Paydown		714,932	714,932	671,346	672,818		42,114		42,114		714,932				20,613	05/20/2035	1FM
12669G-XM-8	CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35		09/01/2019	Paydown		183,448	183,448	130,719	106,150		77,298		77,298		183,448				6,180	05/25/2035	1FM
12669G-YM-7	CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35		09/01/2019	Paydown		96,060	194,796	136,000	119,770		36,606		36,606		156,376		(60,316)	(60,316)	7,899	05/25/2035	1FM
12669Y-AC-6	CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36		09/01/2019	Paydown		21,889	21,961	9,988	5,568		16,337		16,337		21,905		(16)	(16)	949	09/25/2036	1FM
12669Y-AE-2	CWHL 2006-J4 A5 NAS 6.250% 09/25/36		09/01/2019	Paydown		79,168	79,428				79,168		79,168		79,168				3,434	09/25/2036	1FM
12669Y-AF-9	CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36		09/01/2019	Paydown		116,084	116,465	31,177	26,753		89,409		89,409		116,161		(77)	(77)	4,833	09/25/2036	1FM
12669Y-AH-5	CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36		09/01/2019	Paydown		84,990	85,269	18,541	14,870		70,163		70,163		85,033		(43)	(43)	3,834	09/25/2036	1FM
12669Y-AX-0	CWHL 2006-J4 A12 NAS 6.250% 09/25/36		09/01/2019	Paydown		81,739	82,007	18,379	14,920		66,861		66,861		81,781		(43)	(43)	3,545	09/25/2036	1FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12670A-AF-8	CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36		09/01/2019	Paydown		734,880	1,005,343	511,199	498,949		366,282		366,282		865,230		(130,351)	(130,351)	39,700	09/25/2036	1FM
12671*-AA-1	CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33		09/10/2019	Redemption 100.0000		730,934	730,934	730,934	730,934						730,934				26,811	12/10/2033	2
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		07/15/2019	Redemption 100.0000		28,658	28,658	28,658	28,658						28,658				644	09/15/2043	1FE
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		09/15/2019	Redemption 100.0000		28,842	28,842	28,842	28,842						28,842				834	09/15/2043	1PL
12682@-AA-6	CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43		08/15/2019	Redemption 100.0000		28,750	28,750	28,750	28,750						28,750				739	09/15/2043	1Z
12684#-AA-2	CSCC LLC SR 3.790% 06/30/32		09/30/2019	Redemption 100.0000		716,500	716,500	716,500	716,500						716,500				20,371	06/30/2032	2
12695@-AA-1	CTL PT TR SER 2016-UNM 3.770% 07/20/47		09/20/2019	Redemption 100.0000		164,077	164,077	165,718	165,615		(1,537)		(1,537)		164,077				4,125	07/20/2047	1
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		07/15/2019	Redemption 100.0000		19,225	19,225	19,414	19,404		(179)		(179)		19,225				472	09/15/2047	1FE
12696#-AA-8	CTL PT TRUST-HSS 4.210% 09/15/47		09/15/2019	Redemption 100.0000		38,653	38,653	39,033	39,013		(360)		(360)		38,653				1,153	09/15/2047	1Z
12698@-AA-8	CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37		09/30/2019	Redemption 100.0000		155,249	155,249	155,249	155,249						155,249				4,769	08/31/2037	2
12700#-AA-2	CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43		09/15/2019	Redemption 100.0000		86,614	86,614	86,614	86,614						86,614				2,347	07/15/2043	1
12700*-AA-6	CTL PT TR SER 2016-SANDIA 4.500% 08/15/27		09/15/2019	Redemption 100.0000		430,137	430,137	430,137	430,137						430,137				12,913	08/15/2027	1
12700@-AA-4	CTL PT TR SER 2017-GHS 4.960% 05/15/48		09/15/2019	Redemption 100.0000		121,699	121,699	122,915	122,866		(1,168)		(1,168)		121,699				4,026	05/15/2048	1
12701*-AA-5	CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42		09/15/2019	Redemption 100.0000		28,714	28,714	28,714	28,714						28,714				919	01/15/2042	2
12702*-AA-4	CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39		09/10/2019	Redemption 100.0000		301,159	301,159	301,159	301,159						301,159				7,834	10/10/2039	2
12703*-AA-3	CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45		09/15/2019	Redemption 100.0000		106,424	106,424	106,424	106,424						106,424				2,839	05/15/2045	1
12706#-AA-6	CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49		09/15/2019	Redemption 100.0000		47,004	47,004	47,004	32,462						47,004				1,295	04/15/2049	1
12707#-AA-5	CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54		09/15/2019	Redemption 100.0000		7,091	7,091	7,172	7,172		(81)		(81)		7,091				256	07/15/2054	1
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26		09/06/2019	Redemption 100.0000		553,444	553,444	553,444	553,444						553,444				16,637	12/28/2026	1
12709@-AA-5	CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43		09/15/2019	Redemption 100.0000		185,029	185,029	185,029	185,029						185,029				5,405	05/15/2043	2
12710*-AA-4	CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48		09/15/2019	Redemption 100.0000		111,112	111,112	111,112	111,112						111,112				3,323	11/15/2048	1
13219#-AA-4	CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 3.642% 08/15/37		09/15/2019	Redemption 100.0000		572,888	572,888	572,889	572,991		(103)		(103)		572,888				13,913	08/15/2037	1
14421@-AA-8	CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38		09/10/2019	Redemption 100.0000		225,604	225,604	225,604	225,604						225,604				5,769	08/10/2038	1
14575H-AA-6	CAUTO 2016-1A A SEQ 4.550% 02/15/46		09/16/2019	Paydown		99,021	99,021	98,985	98,998		23		23		99,021				2,984	02/15/2046	1FE
14841#-AA-8	CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28		09/10/2019	Redemption 100.0000		442,790	442,790	442,790	442,790						442,790				17,099	10/10/2028	1
14841@-AA-0	CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28		09/10/2019	Redemption 100.0000		507,666	507,666	507,666	507,666						507,666				19,214	07/10/2028	1
14855J-AB-1	CLAST 2016-1 A SEQ 4.450% 08/15/41		09/15/2019	Paydown		187,214	187,214	187,159	187,163		51		51		187,214				5,582	08/15/2041	1FE
15132E-DD-7	CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33		09/01/2019	Paydown		51,120	51,120	49,842	50,672		448		448		51,120				1,875	05/25/2033	1FM
15132E-EA-2	CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33		09/01/2019	Paydown		14,213	14,213	14,671	14,483		(269)		(269)		14,213				521	07/25/2033	1FM
15160#-AB-6	CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23		09/30/2019	Redemption 100.0000		1,672,962	1,672,962	1,672,962	1,672,962						1,672,962				102,887	09/30/2023	2Z
15200M-AB-3	CNP 2008-A A2 SEQ 5.234% 02/01/23		08/01/2019	Paydown		1,569,025	1,569,025	1,527,839	1,565,593		3,433		3,433		1,569,025				82,123	02/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
15200N-AC-9	CNP 2009-1 A3 SEQ 4.243% 08/15/23		08/15/2019	Paydown		9,380,286	9,380,286	9,399,498	9,384,406		(4,120)		(4,120)		9,380,286				398,006	08/15/2023	1FE
152314-EL-0	CXHE 2002-A AF6 NAS 5.540% 01/25/32		09/01/2019	Paydown		312	312	297	300		12		12		312				13	01/25/2032	1FM
152314-JV-3	CXHE 2004-B M1 MEZ FLT STEP IRC NAS 2.663% 03/25/34		09/25/2019	Paydown		11,636	11,636	10,675	10,922		714		714		11,636				240	03/25/2034	1FM
152314-KJ-8	CXHE 2004-C AF5 STEP AFC IRC AS 5.186% 06/25/34		09/01/2019	Paydown		272,827	272,827	272,804	272,579		248		248		272,827				9,382	06/25/2034	1FM
152314-LE-8	CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34		09/01/2019	Paydown		274,019	274,019	273,931	273,504		515		515		274,019				9,906	09/25/2034	1FM
152314-LQ-1	CXHE 2004-D MV1 MEZ FLT STEP IRC NA 2.638% 09/25/34		09/25/2019	Paydown		77,017	77,017	69,477	71,098		5,919		5,919		77,017				1,601	09/25/2034	1FM
152314-MC-1	CXHE 2005-A AF5 STEP AFC IRC AS 5.780% 01/25/35		09/01/2019	Paydown		62,709	62,709	62,678	62,571		138		138		62,709				2,718	01/25/2035	1FM
15722#-AA-9	CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41		Redemption 09/10/2019	100.0000		8,037	8,037	8,037	8,037						8,037				239	01/10/2041	2
15722*-AA-3	CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41		Redemption 09/10/2019	100.0000		135,041	135,041	135,041	135,041						135,041				4,354	01/10/2041	2
15723#-AA-8	CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45		Redemption 09/10/2019	100.0000		529,960	529,960	529,960	529,960						529,960				15,798	03/10/2045	1
15723@-AA-0	CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35		Redemption 09/10/2019	100.0000		449,523	449,523	449,523	449,523						449,523				10,120	05/10/2035	1
160762-AC-4	CHMAC 2004-1 A3 Z AS 5.250% 08/25/34		09/01/2019	Paydown		233,653	233,653	185,389	214,340		19,313		19,313		233,653				8,174	08/25/2034	1FM
160762-AD-2	CHMAC 2004-1 A4 NAS 5.250% 08/25/34		09/01/2019	Paydown		119,422	119,422	119,422	119,422						119,422				4,178	08/25/2034	1FM
160762-AF-7	CHMAC 2004-1 A6 Z AS 5.500% 08/25/34		09/01/2019	Paydown		95,838	95,838	80,115	88,669		7,169		7,169		95,838				3,108	08/25/2034	1FM
160762-AG-5	CHMAC 2004-1 A7 NAS 5.500% 08/25/34		09/01/2019	Paydown		132,846	132,846	132,846	132,846						132,846				4,308	08/25/2034	1FM
161546-DZ-6	CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32		09/01/2019	Paydown		52,798	52,798	52,794	52,749		49		49		52,798				1,986	10/25/2032	1FM
161546-FF-8	CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33		09/01/2019	Paydown		263,991	263,991	263,982	263,789		202		202		263,991				8,910	03/25/2033	1FM
161546-FJ-0	CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32		07/01/2019	Paydown			4,092	2,517	2,517						2,517		(2,517)	(2,517)	8	05/25/2032	5FM
161546-FV-3	CFAB 2003-4 1A5 STEP AFC SEQ AS 5.157% 05/25/33		09/01/2019	Paydown		316,279	316,279	316,264	316,071		208		208		316,279				10,453	05/25/2033	1FM
161546-GK-6	CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33		09/01/2019	Paydown		505,996	505,996	505,986	505,674		322		322		505,996				17,713	06/25/2033	1FM
161546-GN-0	CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32		09/01/2019	Paydown		98,884	98,884	18,173	2		98,882		98,882		98,884					09/25/2032	1FM
161546-HA-7	CFAB 2003-6 1A5 STEP AFC SEQ AS 5.030% 11/25/34		09/01/2019	Paydown		747,269	747,269	739,208	739,630		7,639		7,639		747,269				25,871	11/25/2034	1FM
161546-HS-8	CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33		09/01/2019	Paydown		385,776	385,776	385,754	385,463		313		313		385,776				14,444	11/25/2033	1FM
161546-JH-0	CFAB 2004-2 1A5 STEP AFC SEQ 5.700% 02/26/35		09/01/2019	Paydown		535,491	535,491	529,245	529,595		5,896		5,896		535,491				21,445	02/26/2035	1FM
161546-JP-2	CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 2.843% 02/26/35		09/25/2019	Paydown		27,181	27,181	24,282	25,329		1,852		1,852		27,181				700	02/26/2035	1FM
161629-AH-3	CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37		09/01/2019	Paydown		54,666	133,016	68,875	53,528		31,395		31,395		84,924		(30,258)	(30,258)	5,630	06/25/2037	1FM
16162W-GJ-2	CHASE 2004-S2 1A4 NAS 5.250% 02/25/34		09/01/2019	Paydown		6,363	6,363	6,349	6,349		14		14		6,363				223	02/25/2034	2FM
16162W-GN-3	CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34		09/01/2019	Paydown		210,473	210,473	190,675	200,573		9,900		9,900		210,473				6,936	02/25/2034	1FM
16162W-PB-9	CHASE 2005-A1 1A1 CSTR SSNR AS 4.208% 12/25/35		09/01/2019	Paydown		41,181	44,431	14,895	2,041		39,302		39,302		41,343		(162)	(162)	1,237	12/25/2035	1FM
16162W-PG-8	CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 4.256% 12/25/35		09/01/2019	Paydown		408,744	408,744	304,290	256,094		152,650		152,650		408,744				11,790	12/25/2035	1FM
16162Y-AH-8	CHASE 2006-S4 A8 NAS 6.000% 12/25/36		09/01/2019	Paydown		104,360	142,644	56,866	53,426		64,273		64,273		117,699		(13,339)	(13,339)	5,839	12/25/2036	1FM
16162Y-AQ-8	CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36		09/01/2019	Paydown		87,077	119,021	55,936	41,955		55,565		55,565		97,520		(10,443)	(10,443)	4,872	12/25/2036	1FM
161630-AC-2	CHASE 2007-A1 1A3 CSTR SSNR AS 4.711% 02/25/37		09/01/2019	Paydown		20,050	20,050	19,887	19,898		152		152		20,050				589	02/25/2037	1FM
161630-AL-2	CHASE 2007-A1 3A1 CSTR SSNR AS 4.586% 02/25/37		09/01/2019	Paydown		190,811	190,811	189,972	189,977		834		834		190,811				6,187	02/25/2037	1FM
161631-AV-8	CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		339,445	416,170	253,906	254,102		131,219		131,219		385,320		(45,875)	(45,875)	15,973	07/25/2037	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36																				
16163B-AP-9			09/01/2019	Paydown		334,702	306,891	228,092	232,086		81,584		81,584		313,670		21,032	21,032	15,768	10/25/2036	3FM
16163B-BC-7	CHASE 2006-S2 2A7 AS 6.000% 10/25/36		09/01/2019	Paydown		343,359	287,074	155,978	166,424		142,712		142,712		309,136		34,223	34,223	16,960	10/25/2036	1FM
	CHASE 2007-A2 1A1 CSTR SSNR AS 4.794%																				
16163L-AA-0	07/25/37		09/01/2019	Paydown		66,767	66,767	66,444	67,592		(824)		(824)		66,767				2,036	07/25/2037	1FM
	CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.771%																				
16163L-AQ-5	07/25/37		09/01/2019	Paydown		41,408	60,563	4,899	774		40,886		40,886		41,660		(253)	(253)	1,368	07/25/2037	1FM
	CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36																				
16165L-AG-5			09/01/2019	Paydown		95,512	102,110	86,729	87,494		13,720		13,720		101,213		(5,701)	(5,701)	2,362	06/25/2036	1FM
16165T-BJ-1	CFLX 2005-2 5A1 NAS 5.500% 06/25/35		09/01/2019	Paydown		135,060	130,825	73,075	77,946		54,635		54,635		132,580		2,480	2,480	5,110	06/25/2035	1FM
	COMFC 2005-2A A2 FLT STEP AS 2.248%																				
16678R-DL-8	05/25/36		09/25/2019	Paydown		190,261	190,261	168,005	165,991		24,270		24,270		190,261				4,029	05/25/2036	1FM
	VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652%			Redemption 100.0000																	
16877#-AA-0	01/05/36		09/05/2019			557,833	557,833	557,833	557,833						557,833				13,585	01/05/2036	1
170255-AS-2	CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37		09/01/2019	Paydown		87,409	83,570	51,527	51,909		33,206		33,206		85,114		2,295	2,295	3,544	03/25/2037	1FM
17025A-AB-8	CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36		09/01/2019	Paydown		42,038	104,001	8,545	939		41,658		41,658		42,597		(559)	(559)	4,045	12/25/2036	1FM
	CWHL 2007-15 1A20 EXCH SSNR AS 6.250%																				
17025T-AV-3	09/25/37		09/01/2019	Paydown		133,066	133,211	80,676	79,502		53,649		53,649		133,151		(85)	(85)	5,498	09/25/2037	1FM
	CINCINNATI ICE LEASE BKD TRUST SR-SEC			Redemption 100.0000																	
17208@-AA-0	3.750% 10/15/33		09/15/2019			119,551	119,551	119,551	119,551						119,551				2,990	10/15/2033	1
172973-2W-8	CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35		09/01/2019	Paydown		206,476	206,476	193,840	201,052		5,424		5,424		206,476				8,140	09/25/2035	1FM
172973-W6-2	CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35		09/01/2019	Paydown		2,680	2,680	2,429	2,512		169		169		2,680				90	07/25/2035	1FM
172973-WX-3	CMSI 2004-3 A3 Z AS 5.250% 05/25/34		09/01/2019	Paydown		429,113	429,113	350,129	398,554		30,559		30,559		429,113				14,924	05/25/2034	1FM
	CMLTI 2006-WF1 A2C STEP AFC AS 4.879%																				
17307G-4H-8	03/25/36		09/01/2019	Paydown		30,902	30,902	12,103	13,061		17,841		17,841		30,902				474	03/25/2036	1FM
	CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 2.678%																				
17307G-NS-3	02/25/35		09/25/2019	Paydown		19,423	19,423	17,384	17,879		1,545		1,545		19,423				409	02/25/2035	1FM
17307G-WE-4	CMLTI 2005-4 A CSTR AS 4.635% 08/25/35		09/01/2019	Paydown		71,091	71,091	63,316	64,382		6,710		6,710		71,091				2,200	08/25/2035	1FM
	CMALT 2005-A1 1A5 IRC SSNR NAS 5.500%																				
17308F-AE-9	07/25/35		09/01/2019	Paydown		42,034	56,537	48,502	46,160		7,777		7,777		53,937		(11,903)	(11,903)	2,039	07/25/2035	1FM
	CMALT 2006-A1 1A1 SEQ SSNR AS 5.750%																				
17309A-AA-7	04/25/36		09/01/2019	Paydown		172,291	185,352	96,249	82,304		95,836		95,836		178,140		(5,848)	(5,848)	7,075	04/25/2036	1FM
173100-AD-0	CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36		09/01/2019	Paydown		167,985	167,985	121,970	128,866		39,119		39,119		167,985				6,268	11/25/2036	1FM
173105-AA-5	CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37		09/01/2019	Paydown		775,046	775,046	614,591	613,328		161,718		161,718		775,046				30,927	01/25/2037	1FM
17310A-AR-7	CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36		09/01/2019	Paydown		527,557	527,557	500,988	525,099		2,458		2,458		527,557				20,209	04/25/2036	3FM
	CRMSI 2006-2 A5 STEP AFC AS 5.249% 09/25/36																				
17310E-AE-8			09/01/2019	Paydown		2,316,459	2,316,459	1,918,549	1,975,362		341,097		341,097		2,316,459				84,639	09/25/2036	1FM
173110-AE-0	CGCMT 2007-C6 AJFX CSTR 5.776% 12/10/49		09/01/2019	Paydown			7,505	5,081	5,081						5,081		(5,081)	(5,081)	234	12/10/2049	4FM
173110-BN-9	CGCMT 2007-C6 AJ CSTR 5.776% 12/10/49		09/01/2019	Paydown			9,408	6,316	6,316						6,316		(6,316)	(6,316)	307	12/10/2049	1FM
173110-BN-9	CGCMT 2007-C6 AJ CSTR 5.776% 12/10/49		08/01/2019	Paydown			27,668	17,823	18,296		14	712	(698)		17,832		(17,832)	(17,832)	734	12/10/2049	3FM
173110-BN-9	CGCMT 2007-C6 AJ CSTR 5.776% 12/10/49		09/01/2019	Paydown			3,221	1,819	2,036		8	325	(317)		1,826		(1,826)	(1,826)	113	12/10/2049	3
17312D-AA-6	CMSI 2007-8 1A1 AS 6.000% 09/25/37		09/01/2019	Paydown		34,147	34,147				34,147		34,147		34,147				1,216	09/25/2037	1FM
17312F-AD-5	CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37		09/01/2019	Paydown		12,192	20,479	18,590	18,897		967		967		19,864		(7,672)	(7,672)	825	04/25/2037	1FM
17312K-AB-8	CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37		09/01/2019	Paydown		1,087	1,421				1,087		1,087		1,087				56	06/25/2037	1FM
	CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR 4.660%																				
17321P-AA-8	05/25/35		09/01/2019	Paydown		1,001,330	1,001,330	1,006,336	1,000,921		409		409		1,001,330				29,440	05/25/2035	1FM
	CLEAN HARBORS INC CO.GUARNT 5.125% 06/01/21																				
184496-AL-1			07/17/2019	Call 100.0000		37,475,000	37,475,000	37,812,114	37,471,542		738		738		37,472,280		2,720	2,720	960,297	06/01/2021	3FE
	CLEAN HARBORS INC SR UNSEC 5.125% 07/15/29			GOLDMAN SACHS & COMPANY																	
184496-AP-2			08/15/2019			870,375	825,000	825,000							825,000		45,375	45,375	5,520	07/15/2029	3FE
	CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC			Redemption 100.0000																	
18610R-AG-9	5.740% 12/05/26		09/05/2019			830,000	830,000	830,000	830,000						830,000				31,785	12/05/2026	1
20030N-AZ-4	COMCAST CORP CO.GUARNT 5.700% 07/01/19		07/01/2019	Maturity		25,000,000	25,000,000	24,940,750	24,996,236		3,764		3,764		25,000,000				1,425,000	07/01/2019	1FE
203372-AM-9	COMMSCOPE INC CO.GUARNT 5.500% 06/15/24		07/18/2019	JP MORGAN SECURITIES		17,405,219	18,275,000	18,337,375	18,305,016		(4,416)		(4,416)		18,300,600		(895,381)	(895,381)	539,433	06/15/2024	4FE
	COMMUNITY PRESERVATION CORP. SERIES D																				
20401@-AG-6	5.584% 09/01/37		09/01/2019	Paydown		1,508	1,508	1,508	1,508						1,508				72	09/01/2037	6*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
204018-AH-4	COMMUNITY PRESERVATION CORP. SERIES E 5.685% 11/01/37		09/01/2019	Paydown		2,348	2,348	2,348	2,348						2,348				79	11/01/2037	6*
204018-AJ-0	COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.920% 03/01/38		09/01/2019	Paydown		2,287	2,287	2,287	2,287						2,287				77	03/01/2038	6*
204018-AL-5	COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.121% 02/01/37		09/01/2019	Paydown		1,243	1,243	1,243	1,149	94			94		1,243				26	02/01/2037	6*
204018-AM-3	COMMUNITY PRESERVATION CORP. SERIES C 5.958% 06/01/37		09/01/2019	Paydown		856	856	856	856						856				32	06/01/2037	6*
204018-AN-1	COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.462% 01/01/36		09/01/2019	Paydown		1,712	1,712	1,712	1,712						1,712				55	01/01/2036	6*
204018-AR-2	COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.774% 06/01/38		09/01/2019	Paydown		1,175	1,175	1,175	1,173	2			2		1,175				37	06/01/2038	6*
204018-AS-0	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.175% 12/01/38		09/01/2019	Paydown		7,360	7,360	7,360	7,360						7,360				148	12/01/2038	6*
204018-AT-8	COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39		09/01/2019	Paydown		214	214	214	214						214				9	04/01/2039	6*
204018-AV-3	COMMUNITY PRESERVATION CORP. SERIES J 5.431% 08/01/39		09/01/2019	Paydown		3,911	3,911	3,911	3,911						3,911				144	08/01/2039	6*
204018-AW-1	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.460% 10/01/39		09/01/2019	Paydown		38,684	38,684	38,684	38,189	496			496		38,684				1,168	10/01/2039	6*
204018-AY-7	COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.566% 12/01/39		09/01/2019	Paydown		10,398	10,398	10,398	10,398						10,398				324	12/01/2039	6*
204018-AZ-4	COMMUNITY PRESERVATION CORP. SERIES M 5.614% 03/01/40		09/01/2019	Paydown		714	714	714	714						714				15	03/01/2040	6*
204018-BD-2	COMMUNITY PRESERVATION CORP. SERIES N 5.242% 06/01/40		09/01/2019	Paydown		253	253	253	253						253				4	06/01/2040	6*
204018-BF-7	COMMUNITY PRESERVATION CORP. SERIES O 4.604% 09/01/40		09/01/2019	Paydown		785	785	785	785						785				25	09/01/2040	6*
204018-BG-5	COMMUNITY PRESERVATION CORP. SERIES P 5.670% 01/01/41		09/01/2019	Paydown		28,201	28,201	28,201	28,201						28,201				1,098	01/01/2041	6*
204018-BH-3	COMMUNITY PRESERVATION CORP. SERIES Q 6.164% 04/01/41		09/01/2019	Paydown		11,639	11,639	11,639	11,639						11,639				479	04/01/2041	6*
204018-BK-6	COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R 3.770% 12/01/41		09/01/2019	Paydown		110	110	110	107	3			3		110				3	12/01/2041	6*
21075W-BA-2	CONHE 1995-1 A5 SEQ 4.710% 06/15/25		09/01/2019	Paydown		1,633	1,633		44		1,633	44	1,589		1,633				57	06/15/2025	1FM
21075W-CJ-2	CONHE 1996-1 A7 SEQ 7.000% 03/15/27		09/01/2019	Paydown		18,280	18,280	5,290	5,132		13,148		13,148		18,280				899	03/15/2027	1FM
21617@-AA-7	COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32		09/02/2019	Redemption 100.0000		2,342,857	2,342,857	2,342,857	2,342,857						2,342,857				104,960	03/02/2032	2
22100*-AA-1	CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50		07/01/2019	Redemption 100.0000		34,385	34,385	34,385	34,385						34,385				1,822	07/01/2050	2PL
22357@-AA-9	COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40		09/01/2019	Redemption 100.0000		317,088	317,088	317,088	317,088						317,088				11,438	01/01/2040	2
223611-A#-1	COWBOYS STADIUM-L.P. 3.950% 03/31/34		09/30/2019	Redemption 100.0000		1,107,997	1,107,997	1,107,997	1,107,997						1,107,997				43,766	03/31/2034	2PL
223611-A@-3	COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34		09/30/2019	Redemption 100.0000		583,294	583,294	583,294	583,294						583,294				20,178	03/30/2034	2PL
22536#-AA-1	CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35		09/10/2019	Redemption 100.0000		720,630	720,630	720,630	720,630						720,630				19,063	12/10/2035	2
22540A-LG-1	CSFB 1999-1R B SC CSTR 6.730% 11/30/27		08/01/2019	Paydown		60	60		(88)		148		148		60				5	11/30/2027	1FM
22540V-HN-5	CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31		09/01/2019	Paydown		102,832	102,832	101,371	102,630		202		202		102,832				4,862	09/25/2031	1FE
22540V-VE-9	CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31		09/01/2019	Paydown		349,286	349,286	349,269	347,866		1,420		1,420		349,286				18,408	12/25/2031	1FE
22541Q-4L-3	CSFB 2003-29 DB1 SUB CSTR NAS 6.054% 12/25/33		07/01/2019	Paydown		24,586	24,586	25,206	24,586						24,586				868	12/25/2033	1FM
22541Q-EP-3	CSFB 2003-C3 AX IO CSTR NTL 2.211% 05/15/38		09/01/2019	Paydown															(1)	05/15/2038	6FE
22541S-5T-1	CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35		09/01/2019	Paydown		194,657	194,657	179,363	184,621		10,035		10,035		194,657				6,278	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
22541S-D5-4	CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43		09/01/2019	Paydown		249,166	249,166	262,870	258,403		(9,237)		(9,237)		249,166				8,579	01/25/2043	1FM
22541S-EH-7	CSFB 2004-AR3 CB1 SUB CSTR NAS 4.491% 04/25/34		09/01/2019	Paydown		334,405	334,405	322,387	323,369		11,035		11,035		334,405				10,227	04/25/2034	1FM
22541S-JV-1	CSFB 2004-AR5 CB1 SUB CSTR NAS 4.524% 06/25/34		09/01/2019	Paydown		51,806	51,806	49,289	49,535		2,271		2,271		51,806				1,506	06/25/2034	1FM
22541S-M2-1	CSFB 2004-C4 E SUB AFC 5.135% 10/15/39		07/01/2019	Paydown		227,850	227,850	178,035	187,503		40,347		40,347		227,850				6,825	10/15/2039	1FM
22541S-N4-6	CSFB 2004-C4 AX IO CSTR NTL 0.000% 10/15/39		09/01/2019	Paydown				32,042	923		(923)		(923)						3,072	10/15/2039	6FE
22541S-UX-4	CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34		09/01/2019	Paydown		195,067	195,067	190,938	191,021		4,046		4,046		195,067				7,881	08/25/2034	1FM
22541S-VA-3	CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34		09/01/2019	Paydown		420,320	420,320	423,866	420,320						420,320				16,095	08/25/2034	1FM
22541S-X4-5	CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34		09/01/2019	Paydown		16,002	16,002	15,940	15,940		62		62		16,002				613	12/25/2034	1FM
22545#-AA-0	CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33		09/10/2019	Redemption 100.0000		166,320	166,320	166,320	166,320						166,320				5,502	10/10/2033	2
225458-AX-6	CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35		09/01/2019	Paydown		38,878	38,878	38,192	38,327		551		551		38,878				1,532	02/25/2035	1FM
225458-BV-9	CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35		09/01/2019	Paydown		750,499	750,499	708,005	735,222		15,277		15,277		750,499				29,198	02/25/2035	1FM
225458-DT-2	CSFB 2005-C1 F SUB 4.821% 02/15/38		09/01/2019	Paydown		24,981	24,981	24,951	24,981		30	30			24,981				803	02/15/2038	1FM
22545L-BR-9	CSMC 2006-C5 AX IO CSTR NTL 1.090% 12/15/39		08/01/2019	Paydown															188	12/15/2039	6FE
225470-DP-5	CSFB 2005-C5 F SUB AFC 5.100% 08/15/38		08/01/2019	Paydown		1,067,402	1,067,402	1,047,216	1,063,917		3,485		3,485		1,067,402				70,483	08/15/2038	1FM
2254W0-GV-1	CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34		09/01/2019	Paydown		103,862	103,862	101,285	101,339		2,523		2,523		103,862				3,815	10/25/2034	1FM
2254W0-JS-5	CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34		09/01/2019	Paydown		52,996	52,996	51,449	51,478		1,518		1,518		52,996				1,846	11/25/2034	1FM
2254W0-KY-0	CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34		09/01/2019	Paydown		20,873	20,873	20,602	20,647		226		226		20,873				735	11/25/2034	1FM
22944#-AA-7	THE BK OF NY SR-SEC 6.063% 06/20/35		09/20/2019	Redemption 100.0000		60,121	60,121	60,121	60,121						60,121				2,431	06/20/2035	1
22945#-AA-6	CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950% 06/15/27		09/15/2019	Redemption 100.0000		327,658	327,658	327,658	327,658						327,658				15,189	06/15/2027	1
22946#-AA-5	CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31		09/15/2019	Redemption 100.0000		278,997	278,997	278,997	278,997						278,997				11,537	03/15/2031	1
22951#-AA-7	CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32		09/15/2019	Redemption 100.0000		407,940	407,940	407,940	407,940						407,940				14,282	06/15/2032	1
22952#-AA-6	GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23		07/15/2019	Redemption 100.0000		206,033	206,033	206,033	206,033						206,033				6,954	04/15/2023	1
22953*-AA-9	CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31		09/15/2019	Redemption 100.0000		187,824	187,824	187,824	187,824						187,824				5,323	06/15/2031	1
22954*-AA-8	CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23		09/07/2019	Redemption 100.0000		1,479,002	1,479,002	1,479,002	1,479,002						1,479,002				39,155	12/07/2023	3
22955#-AA-3	CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43		09/15/2019	Redemption 100.0000		167,350	167,350	167,350	167,350						167,350				4,587	06/15/2043	1
22956#-AA-2	LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39		09/15/2019	Redemption 100.0000		50,874	50,874	50,874	50,874						50,874				1,696	01/15/2039	2
22958#-AA-0	CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33		09/20/2019	Redemption 100.0000		283,565	283,565	283,565	283,565						283,565				8,510	04/20/2033	1
22959#-AA-9	CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38		09/30/2019	Redemption 100.0000		777,418	777,418	777,418	777,418						777,418				31,319	09/30/2038	2FE
22959@-AA-1	CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34		09/15/2019	Redemption 100.0000		57,136	57,136	57,136	57,136						57,136				1,821	01/15/2034	1
22960@-AA-8	CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34		09/15/2019	Redemption 100.0000		70,202	70,202	70,203	70,203		(1)		(1)		70,202				2,160	11/15/2034	1
22961#-AA-5	CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34		09/15/2019	Redemption 100.0000		1,358,145	1,358,145	1,358,145	1,358,145						1,358,145				40,757	02/15/2034	1
22962@-AA-6	CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45		09/15/2019	Redemption 100.0000		45,354	45,354	45,354	45,354						45,354				1,325	09/15/2045	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
22963@-AA-5	CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34		09/15/2019	Redemption 100.0000		29,924	29,924	29,924	29,924						29,924				892	11/15/2034	1
22966#-AA-0	CTL PT TR-CIRI SR-SEC 4.637% 12/15/44		09/15/2019	Redemption 100.0000		190,548	190,548	196,262	195,661		(5,113)		(5,113)		190,548				5,892	12/15/2044	2
22966*-AA-4	CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45		09/15/2019	Redemption 100.0000		5,137	5,137	5,137	5,137						5,137				151	09/15/2045	1
22972@-AA-4	CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35		09/20/2019	Redemption 100.0000		87,707	87,707	87,707	87,707						87,707				2,187	03/20/2035	1
22974@-AA-2	CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36		09/15/2019	Redemption 100.0000		270,947	270,947	270,947	270,947						270,947				6,956	03/15/2036	1
22977#-AA-7	CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37		09/10/2019	Redemption 100.0000		101,484	101,484	104,438	104,220		(2,736)		(2,736)		101,484				2,917	12/10/2037	2
22977*-AA-1	CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38		09/15/2019	Redemption 100.0000		182,071	182,071	182,071	182,071						182,071				4,929	02/15/2038	1
22978*-AA-0	CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33		09/15/2019	Redemption 100.0000		248,650	248,650	250,758	250,518		(1,867)		(1,867)		248,650				5,742	10/15/2033	1
22978@-AA-8	CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31		09/20/2019	Redemption 100.0000		143,479	143,479	145,258	145,045		(1,566)		(1,566)		143,479				3,492	09/20/2031	1
22979@-AA-7	CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37		09/15/2019	Redemption 100.0000		217,461	217,461	217,461	217,461						217,461				6,807	12/15/2037	2
22983*-AA-3	STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36		09/15/2019	Redemption 100.0000		153,375	153,375	157,976	157,152		(3,776)		(3,776)		153,375				4,082	09/15/2036	1
22983@-AA-1	KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36		09/15/2019	Redemption 100.0000		136,809	136,809	136,809	136,809						136,809				4,858	12/15/2036	2
22984@-AA-0	CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36		09/15/2019	Redemption 100.0000		571,558	571,558	576,953	576,238		(4,680)		(4,680)		571,558				14,941	07/15/2036	1
233046-AF-8	DNKN 2017-1A A2II SEQ 4.030% 11/20/47		08/20/2019	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		08/20/2019	Paydown		96,425	96,425	96,425							96,425				1,185	05/20/2049	2FE
233046-AL-5	DNKN 2019-1A A23 SEQ 4.352% 05/20/49		08/20/2019	Paydown		155,375	155,375	155,375							155,375				2,066	05/20/2049	2FE
233050-AC-7	DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46		09/01/2019	Paydown		32,308	32,308	32,629	32,326		(18)		(18)		32,308				1,103	11/10/2046	1FM
23311*-AA-4	DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34		09/20/2019	Redemption 100.0000		302,163	302,163	302,163	302,163						302,163				7,233	07/20/2034	2
23317*-AC-4	DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33		09/05/2019	Redemption 100.0000		171,130	171,130	171,130	171,130						171,130				4,051	09/05/2033	1
24715@-AA-2	DELOITTE LLP A-SR 6.730% 08/20/23		08/20/2019	Redemption 100.0000		3,636,359	3,636,359	3,636,359	3,636,359						3,636,359				244,727	08/20/2023	1
24715@-AD-6	DELOITTE LLP B-SR 6.290% 09/17/19		09/17/2019	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				943,500	09/17/2019	1
24763L-BM-1	DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27		09/01/2019	Paydown		9,795	9,795	1,560	3,151		6,645		6,645		9,795				167	06/25/2027	1FM
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		07/20/2019	Redemption 100.0000		957,327	957,327	957,327	957,327						957,327				37,695	11/20/2022	2PL
24764@-AA-2	DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22		09/20/2019	Redemption 100.0000		1,930,840	1,930,840	1,930,840	1,930,840						1,930,840				92,334	11/20/2022	2Z
251510-CV-3	DBALT 2005-1 1A1 FLT AS 2.518% 02/25/35		09/25/2019	Paydown		130,937	130,937	90,996	79,918		51,019		51,019		130,937				2,586	02/25/2035	1FM
251510-ET-6	DBALT 2005-3 M MEZ CSTR NAS 5.095% 06/25/35		09/01/2019	Paydown			125,105												1,994	06/25/2035	1FM
251511-AC-5	DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.231% 06/25/36		09/01/2019	Paydown		246,072	230,324	122,820	130,943		106,147		106,147		237,091		8,981	8,981	9,680	06/25/2036	1FM
251513-AY-3	DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000% 10/25/36		09/01/2019	Paydown		432,926	432,926	433,682	432,926						432,926				16,159	10/25/2036	1FM
251563-BM-3	DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33		09/01/2019	Paydown		772	772	771	771		1		1		772				28	04/25/2033	1FM
251563-BS-0	DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33		09/01/2019	Paydown		3,124	3,124	3,105	3,108		16		16		3,124				115	04/25/2033	1FM
251563-BT-8	DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33		09/01/2019	Paydown		1,424	1,424	1,396	1,409		14		14		1,424				52	04/25/2033	2FM
25157T-AA-2	DMSI 2007-WM1 A1 SC CSTR SSNR 3.815% 06/27/37		09/01/2019	Paydown		1,132,246	1,132,246	1,136,098	1,144,591		(12,345)		(12,345)		1,132,246				26,487	06/27/2037	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	DEVON ENERGY CORP SR UNSEC 3.250% 05/15/22																				
25179M-AP-8			07/29/2019	Call 103.2871		46,401,726	44,925,000	44,659,044	44,825,488		16,187		16,187		44,841,675		83,325	83,325	2,206,757	05/15/2022	2FE
25272X-AA-3	DROT 2017-1A A SEQ 3.270% 10/22/29		09/20/2019	Paydown		1,145,757	1,145,757	1,145,469	1,145,507		250		250		1,145,757				24,759	10/22/2029	1FE
	DISCOVERY COMMUNICATIONS CO.GUARNT 3.250%			MORGAN STANLEY & CO.																	
25470D-AH-2	04/01/23		09/18/2019	INC.		10,237,900	10,000,000	9,916,152	9,960,552		6,269		6,269		9,966,821		271,079	271,079	315,069	04/01/2023	2FE
	DISNEY LIMA PT TRUST-DISNEY SR-SEC 4.100%			Redemption 100.0000																	
25471*-AA-5	08/01/24		09/01/2019			1,800,367	1,800,367	1,800,367	1,800,367						1,800,367				49,224	08/01/2024	1
	DOMINION ENERGY INC SR UNSEC 5.200%																				
25746U-BH-1	08/15/19		08/15/2019	Maturity		15,000,000	15,000,000	14,980,350	14,998,461		1,539		1,539		15,000,000				780,000	08/15/2019	2FE
25755T-AE-0	DPABS 2015-1A A2II SEQ 4.474% 10/25/45		07/25/2019	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		07/25/2019	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		07/25/2019	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		07/25/2019	Paydown		16,063	16,063	16,063	16,063						16,063				496	07/25/2048	2FE
	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900%																				
25857@-AA-7	08/01/36		07/01/2019	Paydown		396,756	396,756	396,756	396,756						396,756				9,026	08/01/2036	1FE
	DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900%																				
25857@-AA-7	08/01/36		09/01/2019	Paydown		691,765	691,765	691,765	691,765						691,765				19,086	08/01/2036	1Z
	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850%																				
25857@-AB-5	08/01/36		07/01/2019	Paydown		70,849	70,849	70,849	70,849						70,849				2,004	08/01/2036	2FE
	DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850%																				
25857@-AB-5	08/01/36		09/01/2019	Paydown		123,529	123,529	123,529	123,529						123,529				4,238	08/01/2036	2Z
	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000%																				
25858*-AA-8	03/22/38		07/01/2019	Paydown		599,785	599,785	599,785	599,785						599,785				14,064	03/22/2038	1FE
	DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000%																				
25858*-AA-8	03/22/38		09/01/2019	Paydown		995,549	995,549	995,549	995,549						995,549				28,547	03/22/2038	1Z
	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500%																				
25858*-AB-6	03/22/38		07/01/2019	Paydown		184,549	184,549	184,549	184,549						184,549				4,867	03/22/2038	2FE
	DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500%																				
25858*-AB-6	03/22/38		09/01/2019	Paydown		306,323	306,323	306,323	306,323						306,323				9,880	03/22/2038	2Z
	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC			Redemption 100.0000																	
25859@-AA-5	4.500% 12/15/39		07/01/2019			598,078	598,078	598,078	598,078						598,078				15,849	12/15/2039	1FE
	DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC			Redemption 100.0000																	
25859@-AA-5	4.500% 12/15/39		09/03/2019			1,117,904	1,117,904	1,117,904	1,117,904						1,117,904				36,451	12/15/2039	1Z
	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC			Redemption 100.0000																	
25859@-AB-3	5.000% 12/15/39		07/01/2019			210,203	210,203	210,203	210,203						210,203				6,177	12/15/2039	2FE
	DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC			Redemption 100.0000																	
25859@-AB-3	5.000% 12/15/39		09/03/2019			392,903	392,903	392,903	392,903						392,903				14,212	12/15/2039	2Z
	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC			Redemption 100.0000																	
25859@-AC-1	6.250% 12/15/39		07/01/2019			32,409	32,409	32,409	32,409						32,409				1,193	12/15/2039	3FE
	DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC			Redemption 100.0000																	
25859@-AC-1	6.250% 12/15/39		09/03/2019			60,577	60,577	60,577	60,577						60,577				2,743	12/15/2039	3Z
	DOW LOUISIANA LEASE-BKD PT TRU SR 4.968%			Redemption 100.0000																	
26061#-AA-5	12/15/41		09/15/2019			221,082	221,082	221,082	221,082						221,082				7,325	12/15/2041	2
	DOW MICHIGAN LEASE-BACKED PASS 4.860%			Redemption 100.0000																	
26061@-AA-7	05/15/42		09/15/2019			108,925	108,925	108,925	108,925						108,925				3,530	05/15/2042	2
26208L-AA-6	HONK 2015-1A A2 SEQ 5.216% 07/20/45		07/20/2019	Paydown		65,000	65,000	64,978	64,980		20		20		65,000				2,543	07/20/2045	2FE
26208L-AD-0	HONK 2019-1A A2 SEQ 4.641% 04/20/49		07/20/2019	Paydown		41,875	41,875	41,875							41,875				653	04/20/2049	2FE
	CTL PT TRUST-NEOMED 2012-SR-SEC 5.390%			Redemption 100.0000																	
26885*-AA-3	11/08/44		09/08/2019			178,494	178,494	181,336	180,880		(2,386)		(2,386)		178,494				6,416	11/08/2044	2
	EAGLES STADIUM OPERATOR LLC / A-SR-SEC			Redemption 100.0000																	
27004@-AA-5	4.580% 01/15/39		07/15/2019			513,228	513,228	513,228	513,228						513,228				23,506	01/15/2039	2PL
	EAGLES STADIUM OPERATOR LLC / B-SR-SEC			Redemption 100.0000																	
27004@-AB-3	4.580% 01/15/39		07/15/2019			163,300	163,300	163,300	163,300						163,300				7,479	01/15/2039	2PL
	8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680%			Redemption 100.0000																	
28258#-AA-4	11/30/35		08/31/2019			1,420,049	1,420,049	1,420,049	1,420,049						1,420,049				83,224	11/30/2035	3PL
	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350%			Redemption 100.0000																	
28621U-AA-1	12/31/32		07/09/2019			1,209,031	1,209,031	1,209,031	1,209,031						1,209,031				50,548	12/31/2032	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
28621U-AA-1	ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32		09/30/2019	Redemption 100.0000		380,547	380,547	380,547	380,547						380,547				15,451	12/31/2032	2PL
28932M-AA-3	ELM RD GENERATING STAT SR SEC 5.209% 02/11/30		08/11/2019	Redemption 100.0000		356,059	356,059	356,059	356,059						356,059				18,547	02/11/2030	1FE
29252B-AA-7	ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC 3.980% 06/30/40		08/21/2019	G2		78,236,490	76,114,500	76,114,500	76,114,500						76,114,500		2,121,989	2,121,989	2,056,503	06/30/2040	1PL
29364N-AP-3	ENTERGY MISSISSIPPI LLC 1ST MORTG 6.640% 07/01/19		07/01/2019	Maturity		8,000,000	8,000,000	7,994,880	7,999,691		309		309		8,000,000				531,200	07/01/2019	1FE
29365K-AC-7	ETI 2009-A A3 SEQ 4.380% 11/01/23		08/01/2019	Paydown		1,419,333	1,419,333	1,443,220	1,423,963		(4,630)		(4,630)		1,419,333				62,167	11/01/2023	1FE
294751-BQ-4	EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32		07/01/2019	Paydown			1,304	478	511		35		35		546		(546)	(546)	30	11/25/2032	1FM
294751-BY-7	EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33		07/01/2019	Paydown			(35)	(14)	(16)		(2)		(2)		(17)		17	17		08/25/2033	1FM
294751-CJ-9	EQABS 2003-2 M2 MEZ AFC 5.234% 09/25/33		08/01/2019	Paydown		794,235	794,235	794,234	792,530		1,704		1,704		794,235				43,934	09/25/2033	1FM
294751-DR-0	EQABS 2004-1 AF5 STEP AFC IRC AS 5.610% 04/25/34		07/01/2019	Paydown		6,299,493	6,299,493	6,299,493	6,299,493						6,299,493				177,702	04/25/2034	1FM
294751-DX-7	EQABS 2004-1 M3 MEZ STEP AFC IRC NAS 5.760% 04/25/34		07/01/2019	Paydown		1,466,560	1,466,560	971,692	1,031,917		434,643		434,643		1,466,560				78,469	04/25/2034	1FM
294751-DY-5	EQABS 2004-1 M4 MEZ STEP AFC IRC NAS 5.910% 04/25/34		07/01/2019	Paydown		1,623,469	1,623,469	35,250	60,082		1,563,387		1,563,387		1,623,469				114,055	04/25/2034	1FM
294751-EL-2	EQABS 2004-2 M2 MEZ STEP AFC NAS 6.060% 07/25/34		07/01/2019	Paydown		1,914,519	1,914,519	1,866,096	1,913,373		1,146		1,146		1,914,519				170,776	07/25/2034	2FM
294751-EM-0	EQABS 2004-2 M3 MEZ STEP AFC NAS 6.181% 07/25/34		07/01/2019	Paydown		1,331,830	1,331,830	47,704	53,495		1,278,335		1,278,335		1,331,830				26,025	07/25/2034	1FM
294751-EV-0	EQABS 2004-3 AF5 STEP AFC AS 4.490% 07/25/34		09/01/2019	Paydown		380,012	380,012	378,231	378,557		1,455		1,455		380,012				11,395	07/25/2034	1FM
294751-FB-3	EQABS 2004-3 M3 MEZ STEP AFC NAS 4.476% 07/25/34		09/01/2019	Paydown		158,579	158,579	35,189	37,485		121,094		121,094		158,579				3,963	07/25/2034	1FM
294751-FC-1	EQABS 2004-3 M4 MEZ STEP AFC NAS 4.476% 07/25/34		09/01/2019	Paydown			(30,478)												575	07/25/2034	1FM
29854*-AA-4	EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35		09/15/2019	Redemption 100.0000		103,420	103,420	103,420	103,420						103,420				2,586	02/15/2035	1
30288*-AB-6	FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38		09/30/2019	Redemption 100.0000		676,200	676,200	676,200	676,200						676,200				32,390	03/31/2038	2FE
30291*-AA-3	FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36		09/15/2019	Redemption 100.0000		847,329	847,329	847,329	847,329						847,329				23,676	10/13/2036	1
30292#-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		07/10/2019	Paydown		9,682,237	9,682,237	9,682,237	9,682,237						9,682,237				222,193	04/11/2030	1FE
30292@-AA-0	FNA 2018-1 LLC UNSEC 4.300% 04/11/30		09/10/2019	Paydown		4,775,129	4,775,129	4,775,129	4,775,129						4,775,129				146,918	04/11/2030	1Z
31304*-AA-6	FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32		09/10/2019	Redemption 100.0000		454,463	454,463	454,463	454,463						454,463				16,973	01/10/2032	1
31305#-AA-1	FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32		09/10/2019	Redemption 100.0000		306,567	306,567	306,567	306,567						306,567				11,450	02/10/2032	1
31306#-AA-0	FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32		09/10/2019	Redemption 100.0000		346,270	346,270	346,270	346,270						346,270				12,932	03/10/2032	1
31306@-AA-2	FBI SAN DIEGO LEASE BKD TRUST- SR-SEC 4.750% 04/26/33		09/10/2019	Redemption 100.0000		960,989	960,989	960,989	960,989						960,989				30,441	04/10/2033	1
31331F-AX-9	FEDEX CORP 1998 PASS TST PT CERTS 6.720% 01/15/22		07/15/2019	Redemption 100.0000		2,665	2,665	2,475	2,634		32		32		2,665				179	07/15/2021	2FE
31331F-BA-8	FEDERAL EXPRESS PT 991A-SR-SEC EQUIP TRUST CERT 7.650% 01/15/22		07/15/2019	Redemption 100.0000		6,984	6,984	6,984	6,984						6,984				534	01/15/2022	1FE
31376O-TH-2	STACR 2018-DNA1 M2 EXCH MEZ FLT 3.846% 07/25/30		08/02/2019	BARCLAYS BANK PLC		22,243,047	22,250,000	22,245,957	22,246,428		284		284		22,246,713		(3,666)	(3,666)	587,307	07/25/2030	2
31428X-AS-5	FEDEX CORP CO.GUARNT 2.625% 08/01/22		09/24/2019	WELLS FARGO		8,662,808	8,575,000	8,553,220	8,566,541		1,674		1,674		8,568,216		94,592	94,592	259,483	08/01/2022	2FE
31428X-AV-8	FEDEX CORP CO.GUARNT 2.700% 04/15/23		09/24/2019	BARCLAYS BANK PLC		11,538,624	11,400,000	11,369,220	11,385,808		2,313		2,313		11,388,122		150,502	150,502	291,555	04/15/2023	2FE
31562#-AA-9	FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30		09/15/2019	Redemption 100.0000		51,594	51,594	51,594	51,594						51,594				2,251	09/15/2030	2
31564#-AA-7	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32		09/30/2019	Redemption 100.0000		177,907	177,907	177,907	177,907						177,907				8,009	03/31/2032	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
31565#-AA-6	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31		09/30/2019	Redemption 100.0000		120,803	120,803	120,803	120,803						120,803				5,809	07/31/2031	2
31565@-AA-8	WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33		09/30/2019	Redemption 100.0000		161,478	161,478	161,478	161,478						161,478				8,262	01/31/2033	2
31565@-AB-6	WELLS FARGO BK-FLOWERS $780M SR-SEC 7.670% 01/31/20		09/30/2019	Redemption 100.0000		26,934	26,934	26,934	26,934						26,934				1,378	01/30/2020	2
32027N-ED-9	FFML 2003-FFH1 M1 MEZ FLT STEP 3.104% 09/25/33		09/25/2019	Paydown		160,080	160,080	148,875	150,997		9,083		9,083		160,080				3,684	09/25/2033	1FM
32027N-KJ-9	FFML 2004-FF6 M1 MEZ FLT STEP IRC 2.948% 07/25/34		09/25/2019	Paydown		228,975	228,975	136,671	109,441		119,533		119,533		228,975				5,327	07/25/2034	1FM
32027N-YR-6	FFML 2006-FF1 M1 MEZ FLT STEP 2.494% 01/25/36		08/09/2019	SG AMERICAS SECURITIES LLC		9,474,000	9,600,000	7,104,000	8,110,916		198,565		198,565		8,309,481		1,164,519	1,164,519	189,955	01/25/2036	1FM
32051G-2H-7	FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36		09/01/2019	Paydown		5,510	5,584	4,368	4,250		1,313		1,313		5,563		(53)	(53)	223	05/25/2036	1FM
32051G-2J-3	FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36		09/01/2019	Paydown		22,334	22,632	17,432	16,955		5,590		5,590		22,545		(210)	(210)	905	05/25/2036	1FM
32051G-AA-3	FHAMS 2004-AA4 A1 CSTR AS 4.235% 10/25/34		09/01/2019	Paydown		432,537	432,537	408,450	409,877		22,660		22,660		432,537				12,411	10/25/2034	1FM
32051G-N3-5	FHASI 2005-8 1A1 NAS 5.750% 02/25/36		09/01/2019	Paydown		19,179	18,857	13,999	14,211		4,734		4,734		18,945		234	234	751	02/25/2036	1FM
32051G-P4-1	FHASI 2005-8 1A10 AD AS 5.750% 02/25/36		09/01/2019	Paydown		19,754	19,421	14,439	14,658		4,855		4,855		19,512		241	241	774	02/25/2036	1FM
32052U-AB-9	FHASI 2006-4 1A2 NAS 5.750% 02/25/37		09/01/2019	Paydown		568,350	569,290	405,014	347,467		221,436		221,436		568,903		(554)	(554)	23,835	02/25/2037	1FM
33632*-UJ-4	FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20		09/10/2019	Redemption 100.0000		268,432	268,432	268,432	268,432						268,432				14,235	12/10/2020	1
337925-CP-4	FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23		09/01/2019	Paydown		11,002	11,002				11,002		11,002		11,002				586	09/11/2023	1FM
33840*-AA-3	521-533 LLC-IFF SR-SEC 4.770% 11/15/30		09/15/2019	Redemption 100.0000		459,038	459,038	459,038	459,038						459,038				14,602	11/15/2030	2
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38		09/30/2019	Redemption 100.0000		685,000	685,000	685,000	685,000						685,000				28,256	03/31/2038	2FE
34282*-RD-2	FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34		08/15/2019			989,862	989,862	732,944	731,645		258,217		258,217		989,862					04/01/2034	1
34417M-AA-5	FOCUS 2017-1A A2I SEQ 3.857% 04/30/47		07/30/2019	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		07/30/2019	Paydown		55,000	55,000	55,000	55,000						55,000				2,101	04/30/2047	2FE
34417Q-AA-6	FOCUS 2018-1 A2 SEQ 5.184% 10/30/48		07/30/2019	Paydown		30,000	30,000	30,000	30,000						30,000				1,171	10/30/2048	2FE
345397-YG-2	FORD MOTOR CREDIT CO LLC SR UNSEC 3.810% 01/09/24		09/11/2019	SG AMERICAS SECURITIES LLC		2,979,450	3,000,000	2,915,580			4,903		4,903		2,920,483		58,967	58,967	77,470	01/09/2024	2FE
35671D-CB-9	FREEPORT-MCMORAN INC CO.GUARNT 6.875% 02/15/23		09/03/2019	Call 105.4639		32,860,451	31,158,000	32,958,174	32,529,039		(204,055)		(204,055)		32,324,983		(1,166,983)	(1,166,983)	3,951,669	02/15/2023	3FE
35729P-DB-3	FHLT 2004-1 M3 MEZ FLT STEP 2.843% 02/25/34		09/25/2019	Paydown		13,215	13,215	10,988	11,913		1,302		1,302		13,215				275	02/25/2034	1FM
36157L-C*-7	GECMSI GECMSI 1994-02 6.446% 06/25/24		08/01/2019	Paydown		2,318	2,318				2,318		2,318		2,318				87	12/31/2035	6*
36157T-JG-7	GECMSI GECMSI 1995-01A 8.014% 12/25/24		08/01/2019	Paydown		4,769	4,769				4,769		4,769		4,769				228	12/25/2024	6*
36164A-AA-1	GFG 2014-1A A SEQ 5.210% 07/15/40		08/07/2019	Call 124.4001		103,663,522	83,330,756	83,330,756	83,330,756						83,330,756				23,794,141	07/15/2040	1Z
36164A-AA-1	GFG 2014-1A A SEQ 5.210% 07/15/40		07/15/2019	Paydown		700,936	700,936	700,936	700,936						700,936				27,389	07/15/2040	1Z
36170U-CQ-2	GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39		09/01/2019	Paydown		379,743	379,743				379,743		379,743		379,743				13,552	12/25/2039	6*
361856-DX-2	GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34		09/01/2019	Paydown		167,302	167,302	167,302	167,302						167,302				6,696	09/25/2034	1FM
36185M-AJ-1	GMACM 2005-AF1 A2 FLT AFC AD AS 2.618% 07/25/35		09/25/2019	Paydown		234,189	234,189	194,713	192,248		41,941		41,941		234,189				5,193	07/25/2035	1FM
36185M-EG-3	GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36		09/01/2019	Paydown		71,832	85,537	75,384	70,538		13,676		13,676		84,214		(12,382)	(12,382)	5,403	04/25/2036	1FM
36185N-J4-3	GMACM 2003-J8 M1 MEZ NAS 5.250% 12/25/33		09/01/2019	Paydown		3,688	5,791	3,585	1,510	1,764	1,471		3,235		4,746		(1,058)	(1,058)	181	12/25/2033	5FM
36185N-S4-3	GMACM 2004-JR1 A10 SC Z AS 5.250% 12/25/33		09/01/2019	Paydown		72,747	72,792	63,636	71,964		827		827		72,791		(45)	(45)	2,553	12/25/2033	1FM
36187*-AA-7	WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31		09/01/2019	Redemption 100.0000		80,675	80,675	81,203	80,980		(305)		(305)		80,675				3,196	08/01/2031	2
36208#-AA-8	GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27		09/15/2019	Redemption 100.0000		31,048	31,048	31,048	31,048						31,048				1,336	07/15/2027	2

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36228C-YQ-0	GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.420% 03/21/46		09/01/2019	Paydown		134,207	152,475	14,715	17,601		119,648		119,648		137,249		(3,042)	(3,042)	5,446	03/21/2046	6FE
36228F-3P-9	GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34		09/01/2019	Paydown		197,583	197,583	194,330	194,467		3,116		3,116		197,583				6,357	04/25/2034	1FM
36228F-H6-6	GSR 2004-3F 2A11 NAS 5.500% 02/25/34		09/01/2019	Paydown		8,799	8,799	9,002	8,928		(129)		(129)		8,799				354	02/25/2034	1FM
36228F-TX-4	GSR 2003-7F 1A5 NAS 5.250% 06/25/33		09/01/2019	Paydown		13,826	13,826	13,393	13,401		425		425		13,826				478	06/25/2033	1FM
36228F-UC-8	GSR 2003-7F 2A5 NAS 5.250% 06/25/33		09/01/2019	Paydown		6,089	6,089	5,839	5,844		245		245		6,089				213	06/25/2033	1FM
36228F-VA-1	GSR 2003-7F B1 SUB CSTR NAS 5.879% 06/25/33		09/01/2019	Paydown		23,555	23,555	23,319	23,322		232		232		23,555				905	06/25/2033	1FM
36228F-VB-9	GSR 2003-7F B2 SUB CSTR NAS 5.879% 06/25/33		09/01/2019	Paydown		6,595	6,595	6,490	6,492		103		103		6,595				254	06/25/2033	5FM
3622EC-AK-2	GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37		09/01/2019	Paydown		166,558	166,558	93,642	94,094		72,464		72,464		166,558				2,862	05/25/2037	1FM
3622EL-AD-8	GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36		09/01/2019	Paydown		381,305	381,305	195,127	193,560		187,745		187,745		381,305				6,180	11/25/2036	1FM
3622MP-AA-6	GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37		09/01/2019	Paydown		65,264	65,692	35,714	24,670		40,748		40,748		65,418		(154)	(154)	2,695	01/25/2037	1FM
3622MP-BE-7	GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37		09/01/2019	Paydown		595,768	599,616	534,177	541,915		57,298		57,298		599,214		(3,445)	(3,445)	24,317	01/25/2037	2FM
3622MW-AR-4	GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37		09/01/2019	Paydown		61,210	71,500	26,356	25,689		39,062		39,062		64,750		(3,541)	(3,541)	3,023	05/25/2037	1FM
3622N6-AC-3	GSR 2007-AR2 2A1 CSTR SSNR AS 4.569% 05/25/37		09/01/2019	Paydown		53,014	46,290	20,933	12,560		38,753		38,753		51,313		1,701	1,701	1,639	05/25/2037	1FM
362334-AA-2	GSAA 2006-2 2A4 FLT STEP 2.328% 12/25/35		09/25/2019	Paydown		196,626	196,626	172,908	182,334		14,292		14,292		196,626				4,202	12/25/2035	1FM
362334-JU-9	GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36		09/01/2019	Paydown		34,215	36,909	21,963	18,907		16,663		16,663		35,569		(1,354)	(1,354)	1,393	03/25/2036	1FM
362334-ME-1	GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36		09/01/2019	Paydown		369,704	369,704	162,844	161,154		208,550		208,550		369,704				5,453	03/25/2036	1FM
362334-NC-4	GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46		09/01/2019	Paydown		235,281	235,281	124,890	123,231		112,050		112,050		235,281				5,079	03/25/2046	1FM
362334-QC-1	GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46		09/01/2019	Paydown		160,439	160,439	134,757	143,339		17,100		17,100		160,439				3,463	03/25/2046	1FM
362341-MQ-9	GSR 2005-7F 2A5 Z AS 5.500% 09/25/35		09/01/2019	Paydown		19,066	19,066	17,889	18,404		662		662		19,066				701	09/25/2035	1FM
362341-MX-4	GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35		09/01/2019	Paydown		142,262	142,262	141,757	141,747		515		515		142,262				5,691	09/25/2035	1FM
362341-Q8-6	GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35		09/01/2019	Paydown		82,389	88,631	19,251	2,549		80,008		80,008		82,557		(168)	(168)	3,025	12/25/2035	1FM
362341-Q8-5	GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35		09/01/2019	Paydown		106,927	106,927	62,115	61,044		45,882		45,882		106,927				3,629	12/25/2035	1FM
362341-QK-8	GSAA 2005-11 3A5 FLT STEP 2.388% 10/25/35		09/25/2019	Paydown		376,887	376,887	346,497	356,952		19,935		19,935		376,887				7,914	10/25/2035	1FM
362341-S7-5	GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36		09/01/2019	Paydown		62,000	68,824	38,662	28,322		36,267		36,267		64,589		(2,589)	(2,589)	2,676	01/25/2036	1FM
362341-SS-9	GSAA 2005-12 AF4 AFC 5.344% 09/25/35		09/01/2019	Paydown		64,809	64,809	52,587	48,203		16,607		16,607		64,809				1,569	09/25/2035	1FM
36235#-AA-7	GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32		09/15/2019	Redemption 100.0000		722,985	722,985	722,985	722,985						722,985				24,156	10/15/2032	1
362375-AD-9	GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36		09/01/2019	Paydown		125,839	125,839	53,835	52,617		73,222		73,222		125,839				1,626	06/25/2036	1FM
36242D-4T-7	GSR 2005-AR3 3A1 CSTR SSNR AS 4.600% 05/25/35		09/01/2019	Paydown		353,587	353,587	322,464	317,805		35,781		35,781		353,587				9,346	05/25/2035	1FM
36242D-4W-0	GSR 2005-AR3 6A1 CSTR SSNR AS 4.427% 05/25/35		09/01/2019	Paydown		304,422	304,422	265,852	263,875		40,547		40,547		304,422				8,360	05/25/2035	1FM
36242D-BU-6	GSR 2004-9 5A7 CSTR SSNR AS 4.263% 08/25/34		09/01/2019	Paydown		19,645	19,645	16,035	17,764		1,880		1,880		19,645				564	08/25/2034	1FM
36242D-EM-1	GSR 2004-10F 1A5 PT AS 4.500% 08/25/19		08/01/2019	Paydown		8,756	8,756	8,520	8,690		66		66		8,756				261	08/25/2019	1FM
36242D-EM-1	GSR 2004-10F 1A5 PT AS 4.500% 08/25/19		08/25/2019	Maturity		531	531	517	527		4		4		531				18	08/25/2019	1FM
36242D-FT-5	GSR 2004-11 2A2 CSTR AFC AS 4.456% 09/25/34		09/01/2019	Paydown		88,901	88,901	85,909	74,312		3,128		3,128		88,901				2,450	09/25/2034	1FM
36242D-LF-8	GSR 2004-12 3A6 CSTR AS 4.223% 12/25/34		09/01/2019	Paydown		198,430	198,430	195,205	198,430						198,430				5,922	12/25/2034	1FM
36242D-NC-3	GSAA 2004-10 AF4 STEP AFC AS 4.482% 08/25/34		09/01/2019	Paydown		466,243	466,243	466,231	465,982		261		261		466,243				13,826	08/25/2034	1FM
36242D-QV-8	GSR 2004-15F 1A3 NAS 5.500% 12/25/34		09/01/2019	Paydown		89,441	89,441	89,525	89,441						89,441				3,285	12/25/2034	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34																				
36242D-SS-3			09/01/2019	Paydown		569,984	569,984	569,984	569,984						569,984				19,414	11/25/2034	1FM
36242D-VJ-9	GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35		09/01/2019	Paydown		514,227	514,227	400,636	395,985		118,242		118,242		514,227				21,168	01/25/2035	1FM
	GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35																				
36242D-W7-4			09/01/2019	Paydown		74,926	74,926	72,898	74,302		625		625		74,926				2,762	05/25/2035	1FM
36242D-YG-2	GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35		09/01/2019	Paydown		717,421	717,421	569,626	603,717		113,704		113,704		717,421				26,790	03/25/2035	1FM
	GSA MCCLELLAN LEASE BKD TRUST- SR-SEC			Redemption 100.0000																	
36244@-AA-6	4.460% 07/15/33		09/15/2019			145,799	145,799	145,799	145,799						145,799				4,336	07/15/2033	1
	GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC			Redemption 100.0000																	
36245*-AA-7	4.500% 09/15/33		09/15/2019			220,125	220,125	220,127	220,126		(1)		(1)		220,125				6,606	09/15/2033	1
	GSAA 2007-7 1A2 FLT STEP IRC 2.198%																				
36249B-AB-6	07/25/37		09/25/2019	Paydown		67,323	67,323	56,551	60,037		7,285		7,285		67,323				1,228	07/25/2037	1FM
	GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC			Redemption 100.0000																	
36253@-AA-4	4.000% 09/15/33		09/15/2019			249,920	249,920	249,920							249,920				2,918	09/15/2033	1Z
362669-AK-9	GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37		09/01/2019	Paydown		151,959	162,101	71,295	33,346		120,557		120,557		153,904		(1,944)	(1,944)	6,196	07/25/2037	1FM
362669-AQ-6	GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		95,131	101,480	81,419	79,934		20,088		20,088		100,022		(4,891)	(4,891)	3,879	07/25/2037	1FM
	GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.523%																				
36298J-AA-1	06/23/46		09/01/2019	Paydown		293,937	297,276	12,071	12,071		282,002		282,002		294,073		(136)	(136)	10,593	06/23/2046	6FE
	GECMC 2005-C1 D SUB CSTR AFC 4.559%																				
36828Q-KX-3	06/10/48		09/01/2019	Paydown		7,144	7,144	7,160	7,140		3		3		7,144				209	06/10/2048	2FM
	GECMC 2005-C1 XC IO CSTR NTL 0.011%																				
36828Q-KZ-8	06/10/48		09/01/2019	Paydown															2	06/10/2048	6*
				Redemption 100.0000																	
36877*-AA-2	GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41		07/15/2019			845,867	845,867	845,867	845,867						845,867				40,010	07/15/2041	1PL
	GENERAL ELECTRIC CO SR UNSEC 4.125%																				
369604-BF-9	10/09/42		09/30/2019	TENDER SALE		32,671,509	36,650,000	37,183,561	37,117,862		(9,053)		(9,053)		37,108,809		(4,437,300)	(4,437,300)	1,417,274	10/09/2042	2FE
	GENERAL ELECTRIC CO SR UNSEC 4.500%																				
369604-BH-5	03/11/44		09/30/2019	TENDER SALE		34,377,413	33,750,000	33,404,788	33,433,921		5,083		5,083		33,439,004		938,409	938,409	1,598,906	03/11/2044	2FE
	WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC			Redemption 100.0000																	
37246#-AA-0	6.010% 10/15/27		09/15/2019			494,714	494,714	494,714	494,714						494,714				19,830	10/15/2027	2
	GLADSTONE FOREST SERVICE LEASE SR-SEC			Redemption 100.0000																	
37653#-AA-6	4.700% 01/15/27		09/15/2019			63,905	63,905	63,905	63,905						63,905				2,003	01/15/2027	1
	GLENN POOL TRUST II SR-SEC 6.000% 08/02/21			Redemption 100.0000																	
37875*-AA-2			09/01/2019			1,323,985	1,323,985	1,317,365	1,322,523		1,462		1,462		1,323,985				51,151	05/01/2021	4FE
	GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC			Redemption 100.0000																	
38119#-AD-6	4.950% 08/10/41		08/10/2019			1,034,876	1,034,876	1,034,876	1,034,876						1,034,876				51,226	08/10/2041	1
	GOODYEAR TIRE & RUBBER CO.GUARNT 5.000%																				
382550-BF-7	05/31/26		07/26/2019	BARCLAYS BANK PLC		19,854,750	20,000,000	20,125,060	20,090,517		(8,573)		(8,573)		20,081,944		(227,194)	(227,194)	646,639	05/31/2026	3FE
	GRAND RAPIDS VA LEASE-BKD PT T SR-SEC			Redemption 100.0000																	
38642*-AA-2	3.643% 10/15/34		09/15/2019			172,277	172,277	172,277	172,277						172,277				4,177	10/15/2034	1
	GREAT RIVER ENERGY 1ST MORTG 6.254%			Redemption 100.0000																	
39121J-AE-0	07/01/38		07/01/2019			723,853	723,853	606,560	656,483		67,370		67,370		723,853				45,270	07/01/2038	1FE
	GREAT RIVER ENERGY 1ST MORTG 7.233%			Redemption 100.0000																	
39121J-AG-5	07/01/38		07/01/2019			16,825	16,825	16,825	16,825						16,825				1,217	07/01/2038	1FE
	GREAT RIVER ENERGY 1ST MORTG 4.478%																				
39121J-AH-3	07/01/30		07/01/2019	Call 100.0000		1,868,000	1,868,000	1,834,567	1,844,485		769		769		1,845,254		22,746	22,746	83,649	07/01/2030	1FE
	GREEN COUNTRY ENERGY-LLC SR-SEC 7.210%			Redemption 100.0000																	
39278*-AA-1	02/10/24		08/10/2019			756,465	756,465	756,465	756,465						756,465				40,906	02/10/2024	4FE
	GREENVILLE NC VA CLINIC LEASE- SR-SEC			Redemption 100.0000																	
39625#-AA-7	4.230% 11/15/33		09/15/2019			351,236	351,236	351,236	351,236						351,236				9,908	11/15/2033	1
				Redemption 100.0000																	
39843@-AA-5	GRIFOLS 4.500% 07/10/19		07/10/2019			33,583,404	33,583,404	33,583,404	33,583,404						33,583,404				873,727	07/10/2019	1PL
	TR CTF ISSUED AUG 2017-11790 U 4.210%			Redemption 100.0000																	
39950*-AA-6	08/15/48		07/15/2019			4,929	4,929	4,929	4,929						4,929				121	08/15/2048	1FE
	TR CTF ISSUED AUG 2017-11790 U 4.210%			Redemption 100.0000																	
39950*-AA-6	08/15/48		09/15/2019			9,911	9,911	9,911	9,911						9,911				296	08/15/2048	1Z

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
40408L-AC-1	HASI SYB TRUST 2017-1 3.860% 09/20/37		09/20/2019	Redemption 100.0000		702,744	702,744	702,662	702,655		88		88		702,744				20,344	09/20/2037	1PL
404121-AC-9	HCA INC SR SEC 6.500% 02/15/20		07/05/2019	Call 102.3396		26,234,752	25,635,000	25,752,500	25,654,261		(8,580)		(8,580)		25,645,681		(10,681)	(10,681)	1,432,890	02/15/2020	2FE
404121-AE-5	HCA INC SR SEC 5.875% 03/15/22		07/05/2019	Call 109.5320		4,381,280	4,000,000	4,130,000	4,057,517		(8,457)		(8,457)		4,049,060		(49,060)	(49,060)	498,780	03/15/2022	2FE
40460H-AA-9	HA WILDCAT LLC SR-UNSEC 4.121% 06/30/27		07/15/2019	Redemption 100.0000		3,495,744	3,495,744	3,495,744	3,495,744						3,495,744				109,245	06/30/2027	2FE
40466#-AA-7	HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38		09/15/2019	Redemption 100.0000		42,192	42,192	42,192	42,192						42,192				1,112	01/15/2038	1
40573L-AU-0	CIGNA CORP CO.GUARNT 4.800% 08/15/38		08/27/2019	Tax Free Exchange		16,956,668	17,000,000	16,956,061	16,956,116		551		551		16,956,668				770,667	08/15/2038	2FE
40573L-AW-6	CIGNA CORP CO.GUARNT 4.900% 12/15/48		08/27/2019	Tax Free Exchange		17,937,574	18,000,000	17,932,882	17,933,302		4,271		4,271		17,937,574				833,000	12/15/2048	2FE
40833#-AA-3	HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36		09/15/2019	Redemption 100.0000		354,854	354,854	354,854	354,854						354,854				16,189	06/15/2036	1
40833@-AA-5	HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36		09/15/2019	Redemption 100.0000		72,404	72,404	72,404	72,404						72,404				3,091	06/15/2036	1
41161P-LD-3	HVMLT 2005-1 2A1A FLT STEP AFC SSNR 2.586% 03/19/35		09/19/2019	Paydown		234,345	234,345	201,348	202,774		31,571		31,571		234,345				4,618	03/19/2035	1FM
41161P-SX-2	HVMLT 2005-9 B3 SUB FLT STEP NAS 2.744% 06/20/35		09/20/2019	Paydown		188,686	188,686	180,845	181,177		7,509		7,509		188,686				4,278	06/20/2035	4FM
41161P-XH-1	HVMLT 2005-15 2A11 FLT STEP AFC IRC 2.316% 10/20/45		09/20/2019	Paydown		86,992	86,992	73,889	74,879		12,114		12,114		86,992				1,782	10/20/2045	1FM
41810*-AA-2	HASI SYB TRUST 2015-1 SR 4.283% 10/20/45		07/20/2019	Redemption 100.0000		472,123	472,123	472,123	472,123						472,123				15,166	10/20/2034	1FE
42210#-AA-2	HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34		09/30/2019	Redemption 100.0000		255,757	255,757	255,757	255,757						255,757				6,088	04/30/2034	1
42212#-AA-0	HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34		09/30/2019	Redemption 100.0000		388,821	388,821	388,821	388,821						388,821				9,204	11/30/2034	1
42225U-AC-8	HEALTHCARE TRUST OF AMER CO.GUARNT 3.375% 07/15/21		09/20/2019	Call 102.4810		22,468,959	21,925,000	21,710,776	21,826,469		27,094		27,094		21,853,562		71,438	71,438	1,283,928	07/15/2021	2FE
42251@-AA-4	HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38		09/01/2019	Redemption 100.0000		523,172	523,172	523,172	523,172						523,172				15,665	03/01/2038	1
42770L-AA-1	HERO 2015-1A A SEQ 3.840% 09/21/40		09/20/2019	Paydown		1,817,182	1,817,182	1,816,360	1,816,758		423		423		1,817,182				63,401	09/21/2040	1FE
42770Q-AA-0	HERO 2014-2A A SEQ 3.990% 09/21/40		09/20/2019	Paydown		546,976	546,976	546,603	546,739		236		236		546,976				21,824	09/21/2040	1FE
42770V-AA-9	HERO 2016-1A A SEQ 4.050% 09/20/41		09/20/2019	Paydown		539,547	539,547	539,498	537,990		1,556		1,556		539,547				19,631	09/20/2041	1FE
42770W-AA-7	HERO 2016-2A A SEQ 3.750% 09/20/41		09/20/2019	Paydown		523,610	523,610	523,439	522,204		1,407		1,407		523,610				17,501	09/20/2041	1FE
42770X-AA-5	HERO 2016-3A A1 SEQ 3.080% 09/20/42		09/20/2019	Paydown		621,780	621,780	621,729	620,712		1,068		1,068		621,780				16,914	09/20/2042	1FE
42771A-AA-4	HERO 2017-3A A1 SEQ 3.190% 09/20/48		09/20/2019	Paydown		776,472	776,472	776,209	776,218		254		254		776,472				21,173	09/20/2048	1FE
42771L-AB-8	HERO 2017-2A A1 SEQ 3.280% 09/20/48		09/20/2019	Paydown		204,789	204,789	204,762	204,764		25		25		204,789				5,715	09/20/2048	1FE
42771X-AA-4	HERO 2017-1A A1 SEQ 3.710% 09/20/47		09/20/2019	Paydown		588,048	588,048	587,811	587,822		226		226		588,048				18,556	09/20/2047	1FE
42784@-AA-0	HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41		09/01/2019	Redemption 100.0000		110,486	110,486	110,486	110,486						110,486				4,289	08/01/2041	1
42806D-AZ-2	HERTZ 2016-3A B SUB 3.110% 07/25/20		07/25/2019	Paydown		6,000,000	6,000,000	5,999,845	5,999,964		37		37		6,000,000				108,850	07/25/2020	1FE
42806D-BA-6	HERTZ 2016-3A C SUB 4.430% 07/25/20		07/25/2019	Paydown		2,000,000	2,000,000	1,999,420	1,999,858		142		142		2,000,000				51,683	07/25/2020	2FE
42806L-AA-9	HERC RENTALS INC SECURED 7.500% 06/01/22		07/09/2019	Call 103.7500		9,682,988	9,333,000	9,333,000	9,333,000						9,333,000				773,861	06/01/2022	4FE
42806L-AB-7	HERC RENTALS INC SECURED 7.750% 06/01/24		07/09/2019	Call 105.8130		19,508,743	18,437,000	18,432,997	18,430,640		(481)		(481)		18,430,159		6,841	6,841	1,937,001	06/01/2024	4FE
43721#-AA-2	HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28		09/15/2019	Redemption 100.0000		109,408	109,408	110,502	110,130		(722)		(722)		109,408				2,831	01/15/2028	1
43721*-AA-6	HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29		09/01/2019	Redemption 100.0000		268,049	268,049	268,049	268,049						268,049				7,882	01/01/2029	1
43739E-BS-5	HMBT 2005-4 A1 FLT STEP AFC IRC SSN 2.316% 10/25/35		09/25/2019	Paydown		80,615	80,615	74,493	76,474		4,141		4,141		80,615				1,612	10/25/2035	1FM
43739E-BT-3	HMBT 2005-4 A2 FLT STEP AFC IRC SSU 2.376% 10/25/35		09/25/2019	Paydown		33,980	33,980	31,399	32,234		1,746		1,746		33,980				707	10/25/2035	1FM
44231#-AA-3	HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22		09/15/2019	Redemption 100.0000		113,621	113,621	113,621	113,621						113,621				3,031	08/15/2022	1
44301@-AA-0	HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38		09/25/2019	Redemption 100.0000		166,155	166,155	166,155	166,155						166,155				4,155	01/25/2038	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
44411*-AB-7	HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42		09/30/2019	Redemption 100.0000		633,699	633,699	633,699	633,699						633,699				29,705	03/31/2042	3
449670-EP-9	IMCHE 1998-3 A7 STEP AFC AS 6.720% 08/20/29		09/01/2019	Paydown		17,607	17,607	17,185	17,219		388		388		17,607				669	08/20/2029	1FM
450318-AA-4	ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45		09/15/2019	Redemption 100.0000		103,618	103,618	103,618	103,618						103,618				3,490	06/15/2045	1
45071K-AU-8	IXIS 2005-HE1 M4 MEZ FLT STEP 3.068% 06/25/35		09/25/2019	Paydown		142,057	142,057	130,071	133,955		8,103		8,103		142,057				3,406	06/25/2035	1FM
45073D-AA-6	IXIS 2007-HE1 A1 FLT STEP IRC 2.078% 05/25/37		09/25/2019	Paydown		2,128	2,128	540	421		1,707		1,707		2,128				18	05/25/2037	1FM
45254N-LL-9	IMM 2004-10 2A FLT STEP AFC 2.658% 03/25/35		09/25/2019	Paydown		405,462	405,462	332,479	337,315		68,147		68,147		405,462				7,998	03/25/2035	1FM
45254N-MB-0	IMM 2004-11 2A1 FLT STEP AFC SSNR 2.678% 03/25/35		09/25/2019	Paydown		221,072	221,072	216,319	216,555		4,517		4,517		221,072				4,141	03/25/2035	1FM
45254N-NP-8	IMM 2005-3 A1 FLT STEP AFC SSNR 2.498% 08/25/35		09/25/2019	Paydown		289,957	289,957	250,330	248,177		41,781		41,781		289,957				5,708	08/25/2035	1FM
45254N-PA-9	IMM 2005-4 1A1A FLT STEP AFC IRC S 2.558% 05/25/35		09/25/2019	Paydown		2,095,092	2,095,092	1,271,475	1,300,682		794,410		794,410		2,095,092				40,310	05/25/2035	1FM
45254N-PU-5	IMM 2005-5 A1 FLT STEP AFC IRC SSN 2.658% 08/25/35		09/25/2019	Paydown		532,943	532,943	320,957	325,585		207,358		207,358		532,943				10,948	08/25/2035	1FM
45254N-PW-1	IMM 2005-5 A3W FLT STEP AFC IRC AS 2.518% 08/25/35		09/25/2019	Paydown		72,671	72,671	62,283	64,550		8,121		8,121		72,671				1,425	08/25/2035	1FM
45254N-RG-4	IMM 2005-8 1A FLT STEP AFC IRC SSN 2.538% 02/25/36		09/25/2019	Paydown		605,255	605,255	478,853	524,826		80,429		80,429		605,255				11,909	02/25/2036	1FM
45256#-AA-0	IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56		07/01/2019	Redemption 100.0000		101,767	101,767	101,772	80,257						101,767				2,846	08/22/2056	2FE
45256H-AD-0	IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.338% 12/01/23		09/01/2019	Paydown		231,900	231,900	239,803	232,685		(784)		(784)		231,900				8,699	12/01/2023	1FE
45257H-AA-5	IFUND 2010-1 A1 SEQ 5.314% 01/25/51		09/01/2019	Paydown		304,644	304,644	304,630	304,369		276		276		304,644				13,274	01/25/2051	1FM
45660L-PD-5	RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35		09/01/2019	Paydown		239,471	250,084	192,687	196,147		51,554		51,554		247,701		(8,230)	(8,230)	9,295	06/25/2035	1FM
45660L-RE-1	INDX 2005-AR13 4A1 CSTR SSNR AS 4.036% 08/25/35		09/01/2019	Paydown		433,014	424,108	159,156	153,850		276,099		276,099		429,949		3,065	3,065	12,305	08/25/2035	1FM
45667W-AA-6	INDX 2006-FLX1 A1 FLT STEP AFC IRC 2.228% 11/25/36		09/25/2019	Paydown		236,607	236,607	205,626	208,194		28,413		28,413		236,607				4,243	11/25/2036	1FM
45670A-AA-9	INDX 2007-FLX3 A1 FLT STEP IRC SSNR 2.258% 06/25/37		09/25/2019	Paydown		1,538,772	1,538,772	1,460,944	1,466,204		72,568		72,568		1,538,772				26,984	06/25/2037	1FM
460146-CP-6	INTERNATIONAL PAPER CO SR UNSEC 3.000% 02/15/27		09/16/2019	BANK OF AMERICA		30,105,000	30,000,000	29,887,200	29,909,855		7,074		7,074		29,916,930		188,070	188,070	982,500	02/15/2027	2FE
46412Q-AD-9	IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36		09/01/2019	Paydown		239,580	239,580	83,541	72,152		167,428		167,428		239,580				11,109	02/25/2036	1FM
465964-AN-4	JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49		09/01/2019	Paydown		2,605,252	2,605,252	2,611,358	2,611,232		(5,980)		(5,980)		2,605,252				78,191	04/25/2049	1FM
46616M-AA-8	HENDR 2010-3A A SEQ 3.820% 12/15/48		09/15/2019	Paydown		28,593	28,593	30,024	29,846		(1,253)		(1,253)		28,593				747	12/15/2048	1FE
46616M-AB-6	HENDR 2010-3A B SUB 6.850% 12/15/50		09/15/2019	Paydown		51,078	51,078	56,888	56,359		(5,281)		(5,281)		51,078				2,393	12/15/2050	1FE
46616Q-AA-9	HENDR 2011-2A A SEQ 4.940% 09/15/56		09/15/2019	Paydown		169,586	169,586	192,557	190,637		(21,052)		(21,052)		169,586				5,751	09/15/2056	1FE
46616V-AA-8	HENDR 2012-1A A SEQ 4.210% 02/16/65		09/16/2019	Paydown		277,099	277,099	288,446	287,795		(10,696)		(10,696)		277,099				7,480	02/16/2065	1FE
46616V-AB-6	HENDR 2012-1A B SUB 7.140% 02/15/67		09/16/2019	Paydown		80,672	80,672	96,894	96,173		(15,501)		(15,501)		80,672				3,693	02/15/2067	2FE
46616Y-AC-8	HENDR 2012-2A B SUB 6.770% 10/17/61		09/15/2019	Paydown		38,182	38,182	39,518	39,443		(1,261)		(1,261)		38,182				1,741	10/17/2061	2FE
46617A-AA-3	HENDR 2012-3A A SEQ 3.220% 09/15/65		09/16/2019	Paydown		575,658	575,658	574,851	575,184		474		474		575,658				12,466	09/15/2065	1FE
46617A-AB-1	HENDR 2012-3A B SUB 6.170% 09/15/67		09/15/2019	Paydown		231,555	231,555	246,491	244,024		(12,469)		(12,469)		231,555				9,609	09/15/2067	1FE
46617F-AA-2	HENDR 2013-1A A SEQ 3.220% 04/15/67		09/16/2019	Paydown		1,714,717	1,714,717	1,713,527	1,701,946		12,771		12,771		1,714,717				41,461	04/15/2067	1FE
46617J-AA-4	HENDR 2013-2A A SEQ 4.210% 03/15/62		09/16/2019	Paydown		624,352	624,352	624,205	624,416		(65)		(65)		624,352				18,044	03/15/2062	1FE
46617J-AB-2	HENDR 2013-2A B SUB 5.680% 03/17/64		09/16/2019	Paydown		258,812	258,812	269,606	269,104		(10,292)		(10,292)		258,812				10,092	03/17/2064	2FE
46617L-AA-9	HENDR 2013-3A A SEQ 4.080% 01/17/73		09/16/2019	Paydown		18,557	18,557	19,216	19,191		(633)		(633)		18,557				508	01/17/2073	1FE
46617L-AB-7	HENDR 2013-3A B SUB 5.540% 01/15/75		09/15/2019	Paydown		292,001	292,001	333,383	326,342		(34,341)		(34,341)		292,001				10,856	01/15/2075	2FE
46617T-AA-2	HENDR 2014-1A A SEQ 3.960% 03/15/63		09/15/2019	Paydown		52,097	52,097	53,501	53,390		(1,293)		(1,293)		52,097				1,393	03/15/2063	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
46617T-AB-0	HENDR 2014-1A B SUB 4.940% 03/16/65		09/15/2019	Paydown		275,074	275,074	288,000	287,553		(12,479)		(12,479)		275,074				9,174	03/16/2065	2FE
46618A-AA-2	HENDR 2014-2A A SEQ 3.610% 01/17/73		09/15/2019	Paydown		153,841	153,841	153,616	153,627		214		214		153,841				3,711	01/17/2073	1FE
46618A-AB-0	HENDR 2014-2A B SUB 4.480% 01/15/75		09/15/2019	Paydown		309,691	309,691	318,765	318,050		(8,359)		(8,359)		309,691				9,272	01/15/2075	2FE
46618H-AA-7	HENDR 2014-3A A SEQ 3.500% 06/15/77		09/15/2019	Paydown		315,311	315,311	315,169	315,192		119		119		315,311				7,616	06/15/2077	1FE
46618H-AB-5	HENDR 2014-3A B SUB 4.400% 06/15/79		09/15/2019	Paydown		128,773	128,773	128,743	128,746		27		27		128,773				3,910	06/15/2079	2FE
46618L-AA-8	HENDR 2015-1A A SEQ 3.260% 09/15/72		09/15/2019	Paydown		428,481	428,481	418,774	419,133		9,348		9,348		428,481				9,334	09/15/2072	1FE
46618L-AB-6	HENDR 2015-1A B SUB 4.250% 09/17/74		09/15/2019	Paydown		187,561	187,561	187,398	187,397		164		164		187,561				5,327	09/17/2074	2FE
466247-A3-7	JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36		09/01/2019	Paydown		130,921	130,741	63,599	47,998		82,863		82,863		130,861		60	60	4,943	01/25/2036	1FM
466247-HT-3	JPMMT 2004-S2 1A7 SEQ AS 4.750% 11/25/19		09/01/2019	Paydown		14,480	14,480	14,360	14,400		80		80		14,480				450	11/25/2019	1FM
466247-J9-5	JPMMT 2006-A2 3A1 CSTR SSNR AS 4.368% 04/25/36		09/01/2019	Paydown		16,845	16,848	461	443		16,402		16,402		16,845				495	04/25/2036	1FM
466247-JJ-3	JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34		09/01/2019	Paydown		36,801	36,801	36,419	36,425		375		375		36,801				1,403	11/25/2034	1FM
466247-QM-8	JPMMT 2005-A3 6A5 CSTR SSNR AS 4.531% 06/25/35		09/01/2019	Paydown		365,108	365,108	308,201	297,930		67,178		67,178		365,108				11,250	06/25/2035	1FM
466247-VH-3	JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35		09/01/2019	Paydown		83,985	84,203	47,674	36,341		47,733		47,733		84,074		(90)	(90)	3,195	09/25/2035	1FM
466247-WK-5	JPMMT 2005-A7 1A3 CSTR SSNR AS 4.136% 10/25/35		09/01/2019	Paydown		608,699	608,699	371,396	372,961		235,737		235,737		608,699				17,544	10/25/2035	1FM
466247-ZQ-9	JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36		09/01/2019	Paydown		36,558	36,345	21,760	16,838		19,628		19,628		36,466		92	92	1,403	01/25/2036	1FM
46625M-2G-3	JPMCC 2004-CB8 X1 IO CSTR NTL 0.008% 01/12/39		09/01/2019	Paydown				5,309	743		(213)		(213)		529		(529)	(529)	287	01/12/2039	6FE
46625M-AJ-8	JPMCC 2001-CIBC X1 IO CSTR NTL 2.646% 03/15/33		09/01/2019	Paydown															253	03/15/2033	6*
46625M-UC-1	JPMCC 2003-C1 X1 IO CSTR NTL 0.421% 01/12/37		09/01/2019	Paydown				1,374	1,993		(64)	555	(619)		1,374		(1,374)	(1,374)	2,739	01/12/2037	6FE
46625Y-DH-3	JPMCC 2004-CBX C SUB CSTR AFC 5.066% 01/12/37		08/01/2019	Paydown		1,609,453	1,609,453	1,626,993	1,609,453						1,609,453				53,689	01/12/2037	1FM
46628S-AG-8	JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36		09/01/2019	Paydown		252,181	252,181	89,044	88,417		163,765		163,765		252,181				2,542	07/25/2036	1FM
46628Y-BK-5	JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36		09/01/2019	Paydown		24,306	24,528	15,518	15,400		9,037		9,037		24,436		(130)	(130)	1,018	07/25/2036	1FM
46628Y-BP-4	JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36		09/01/2019	Paydown		125,705	125,851	86,956	91,121		34,690		34,690		125,811		(106)	(106)	4,557	07/25/2036	3FM
46630W-AL-4	JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37		09/01/2019	Paydown		8,133	32,254	20,166	16,350		3,339		3,339		19,689		(11,556)	(11,556)	1,377	06/25/2037	1FM
466313-AH-6	JABIL INC SR UNSEC 3.950% 01/12/28		09/26/2019	JP MORGAN SECURITIES		3,975,108	3,950,000	3,819,983	448,813		4,708		4,708		3,824,792		150,316	150,316	120,113	01/12/2028	2FE
46634S-AC-9	JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45		09/01/2019	Paydown		421,256	421,256	422,101	422,101		(845)		(845)		421,256				12,883	05/15/2045	1FM
46637W-AD-5	JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45		09/01/2019	Paydown		124,435	124,435	131,240	125,998		(1,562)		(1,562)		124,435				3,046	06/15/2045	1FM
46648U-AZ-7	JPMMT 2017-4 B2 SUB CSTR 3.958% 11/25/48		09/01/2019	Paydown		13,063	13,063	13,184	13,165		(102)		(102)		13,063				345	11/25/2048	1FM
46648U-BA-1	JPMMT 2017-4 B3 SUB CSTR 3.958% 11/25/48		09/01/2019	Paydown		42,885	42,885	42,134	42,222		663		663		42,885				1,134	11/25/2048	1FM
46649H-AZ-5	JPMMT 2017-6 B2 SUB CSTR 3.837% 12/25/48		09/01/2019	Paydown		37,205	37,205	37,400	37,389		(184)		(184)		37,205				954	12/25/2048	1FM
46649H-BA-9	JPMMT 2017-6 B3 SUB CSTR 3.837% 12/25/48		09/01/2019	Paydown		36,106	36,106	35,356	35,379		727		727		36,106				926	12/25/2048	1FM
46665A-AA-4	JGW IX LLC SR-UNSEC 2019-A 4.500% 05/15/34		09/16/2019	Redemption 100.0000		1,064,447	1,064,447	1,064,447							1,064,447				11,492	05/15/2034	1Z
46975#-AA-8	CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33		09/15/2019	Redemption 100.0000		506,785	506,785	522,220	518,981		(12,196)		(12,196)		506,785				12,656	11/15/2032	1
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42		07/15/2019	Redemption 100.0000		630,624	630,624	632,886	632,558		(1,933)		(1,933)		630,624				29,173	01/15/2042	1FE
485170-AV-6	KANSAS CITY SOUTHERN CO.GUARNT 3.000% 05/15/23		09/16/2019	U.S. BANCORP INVESTMENTS INC		4,381,571	4,300,000	4,287,487	4,291,748		1,273		1,273		4,293,020		88,551	88,551	108,575	05/15/2023	2FE
487836-BC-1	KELLOGG CO SR UNSEC 4.150% 11/15/19		08/09/2019	TENDER SALE		31,612,754	32,425,000	32,346,700	32,416,815		5,658		5,658		32,422,473		(809,719)	(809,719)	986,801	11/15/2019	2FE
487836-BD-9	KELLOGG CO SR UNSEC 4.000% 12/15/20		08/09/2019	TENDER SALE		29,260,606	29,331,000	29,077,873	29,273,210		17,392		17,392		29,290,602		(29,997)	(29,997)	762,606	12/15/2020	2FE
500760-AZ-9	KRAFT HEINZ FOODS CO CO.GUARNT 3.500% 06/06/22		09/26/2019	TENDER SALE		50,577,958	50,750,000	49,953,340	50,409,353		69,381		69,381		50,478,735		99,223	99,223	1,430,868	06/06/2022	2FE
501773-AY-1	LBCMT 1998-C1 IO IO CSTR NTL 1.116% 02/18/30		09/01/2019	Paydown															117	02/18/2030	6FE

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		07/15/2019	Paydown		132,339	132,339	132,290	132,292		47		47		132,339				3,147	11/15/2047	1FE
50209A-AB-7	LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47		09/15/2019	Paydown		264,676	264,676	264,579	264,583		94		94		264,676				7,665	11/15/2047	1Z
502413-BA-4	L3 TECHNOLOGIES INC CO.GUARNT 4.950% 02/15/21		07/02/2019	Taxable Exchange		13,354,958	12,930,000	12,856,170	12,911,223		4,256		4,256		12,915,479		439,479	439,479	563,586	02/15/2021	2FE
502413-BD-8	L3 TECHNOLOGIES INC CO.GUARNT 3.950% 05/28/24		07/02/2019	Taxable Exchange		22,751,930	21,850,000	21,785,083	21,811,513		3,172		3,172		21,814,685		937,246	937,246	513,050	05/28/2024	2FE
502413-BE-6	L3 TECHNOLOGIES INC CO.GUARNT 3.850% 12/15/26		07/02/2019	Taxable Exchange		6,131,414	5,850,000	5,820,107	5,825,429		1,331		1,331		5,826,760		304,654	304,654	123,248	12/15/2026	2FE
502413-BG-1	L3 TECHNOLOGIES INC CO.GUARNT 4.400% 06/15/28		07/02/2019	Taxable Exchange		85,309,556	78,000,000	77,923,560	77,928,002		3,109		3,109		77,931,110		7,378,445	7,378,445	1,878,067	06/15/2028	2FE
50543L-AA-0	LAFL 2016-1A A1 SEQ 4.300% 01/15/42		09/15/2019	Paydown		78,125	78,125	76,609	76,880		1,245		1,245		78,125				2,240	01/15/2042	1FE
517038-AA-9	LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33		09/15/2019	Redemption 100.0000		100,749	100,749	100,749	100,749						100,749				2,486	05/15/2033	1
52108H-N6-7	LBUBS 2004-C6 XCL IO CSTR NTL 0.037% 08/15/36		09/11/2019	Paydown															5	08/15/2036	6*
52108H-W9-1	LBUBS 2004-C8 XCL IO CSTR NTL 0.312% 12/15/39		09/11/2019	Paydown															25	12/15/2039	6FE
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2019	Redemption 100.0000		35,970	35,970	35,970	35,970						35,970				1,320	06/30/2025	2PL
52314#-AA-6	LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		08/30/2019	Redemption 100.0000		17,985	17,985	17,985	17,985						17,985				659	06/30/2025	2Z
52465#-AD-7	LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20		09/05/2019	Redemption 100.0000		522,810	522,810	522,810	522,810						522,810				25,247	12/05/2020	1
52465#-AG-0	LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21		09/10/2019	Redemption 100.0000		129,724	129,724	129,051	129,598		126		126		129,724				5,660	01/10/2021	2
52465#-AZ-8	LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21		09/08/2019	Redemption 100.0000		482,980	482,980	513,977	491,610		(8,629)		(8,629)		482,980				29,261	06/08/2021	2
52465#-BA-2	LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23		09/10/2019	Redemption 100.0000		281,351	281,351	309,910	290,389		(9,038)		(9,038)		281,351				13,258	01/10/2023	2
52467@-AR-6	LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26		09/10/2019	Redemption 100.0000		188,652	188,652	188,652	188,652						188,652				9,047	12/10/2026	1
52467@-BA-2	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28		09/01/2019	Redemption 100.0000		155,867	155,867	155,867	155,867						155,867				6,653	01/01/2028	2
52467@-BG-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22		09/15/2019	Redemption 100.0000		259,863	259,863	278,206	262,162		(2,299)		(2,299)		259,863				12,133	01/15/2022	2
52467@-BP-9	LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28		09/01/2019	Redemption 100.0000		36,030	36,030	36,030	36,030						36,030				1,531	10/01/2028	2
524901-AS-4	LEGG MASON INC SR UNSEC 2.700% 07/15/19		07/15/2019	Maturity		1,175,000	1,175,000	1,172,403	1,174,708		292		292		1,175,000				31,725	07/15/2019	2FE
52518R-BE-5	LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24		09/01/2019	Paydown		6,488	6,488		6,488				6,488		6,488					07/26/2024	6*
52521R-AS-0	LMT 2007-5 2A3 FLT SSNR AS 2.348% 06/25/37		09/25/2019	Paydown		21,331	23,955	4,545	3,933		17,752		17,752		21,684		(353)	(353)	436	06/25/2037	1FM
525221-CM-7	LXS 2005-4 2A4 STEP AS 5.310% 10/25/35		09/01/2019	Paydown		4	4	3	3		1		1		4					10/25/2035	1FM
525221-EB-9	LXS 2005-8 2A1B STEP AFC AS 5.560% 12/25/35		07/01/2019	Paydown		145,429	145,429		145,429				145,429		145,429				5,190	12/25/2035	1FM
52522H-AL-6	LXS 2006-8 3A3 STEP AFC AS 4.988% 06/25/36		09/01/2019	Paydown		793,625	830,211	350,255	347,121		462,906		462,906		810,027		(16,402)	(16,402)	27,095	06/25/2036	1FM
52523K-AH-7	LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36		09/01/2019	Paydown		569,555	570,025	364,037	397,019		172,873		172,873		569,892		(337)	(337)	19,886	11/25/2036	1FM
52706@-AA-4	WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34		09/15/2019	Redemption 100.0000		27,504	27,504	27,504	27,504						27,504				1,257	05/15/2034	2
52707#-AA-1	WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34		09/15/2019	Redemption 100.0000		38,092	38,092	38,092	38,092						38,092				1,791	05/15/2034	2
542514-FX-7	LBMLT 2004-2 M1 MEZ FLT STEP IRC 2.813% 06/25/34		09/25/2019	Paydown		85,119	85,119	67,989	71,010		14,109		14,109		85,119				1,870	06/25/2034	1FM

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542514-GM-0	LBMLT 2004-3 M1 MEZ FLT STEP IRC 2.873% 07/25/34		09/25/2019	Paydown		9,260	9,260	6,969	7,618		1,642		1,642		9,260				207	07/25/2034	1FM
542514-HT-4	LBMLT 2004-4 M1 MEZ FLT STEP 2.918% 10/25/34		09/25/2019	Paydown		353,044	353,044	266,548	317,051		35,992		35,992		353,044				7,538	10/25/2034	1FM
542514-HU-1	LBMLT 2004-4 M2 MEZ FLT STEP 2.993% 10/25/34		09/25/2019	Paydown		169,776	169,776	160,324	163,000		6,776		6,776		169,776				4,177	10/25/2034	1FM
54627R-AC-4	LCDA 2010-ELL A3 SEQ 3.450% 02/01/22		08/01/2019	Paydown		3,187,800	3,187,800	3,266,872	3,211,472		(23,673)		(23,673)		3,187,800				109,979	02/01/2022	1FE
54627R-AG-5	LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24		08/01/2019	Paydown		3,217,378	3,217,378	3,202,769	3,210,628		6,751		6,751		3,217,378				128,373	08/01/2024	1FE
54709#-AA-5	LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26		09/10/2019	Redemption 100.0000		176,337	176,337	176,339	176,338		(1)		(1)		176,337				5,845	12/10/2026	1
54868*-AA-6	LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35		09/25/2019	Redemption 100.0000		213,996	213,996	213,996	213,996						213,996				6,436	03/25/2035	1
55265K-3V-9	MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33		09/01/2019	Paydown		181,933	181,933	158,708	172,355		9,579		9,579		181,933				6,361	12/25/2033	1FM
55265K-6P-9	MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34		09/01/2019	Paydown		43,214	43,214	43,363	43,212		2		2		43,214				1,572	02/25/2034	1FM
55291K-AC-1	MABS 2006-WMC3 A3 FLT STEP IRC 2.118% 08/25/36		09/25/2019	Paydown		8,411	8,411	3,975	3,656		4,755		4,755		8,411				97	08/25/2036	1FM
55445R-AD-9	MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40		09/01/2019	Paydown				8,430											551	05/28/2040	6*
55880#-AA-3	MADRID BIDCO LLC SR-SEC 4.520% 12/31/30		09/30/2019	Redemption 100.0000		1,629,270	1,629,270	1,629,270	1,629,270						1,629,270				91,645	12/31/2030	2PL
56033A-AA-8	MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32		09/20/2019	Redemption 100.0000		1,200,000	1,200,000	1,238,352	1,227,228		(27,228)		(27,228)		1,200,000				39,600	03/20/2032	1FE
56475#-AB-0	GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28		09/10/2019	Redemption 100.0000		293,528	293,528	293,528	293,528						293,528				13,710	12/10/2028	1
565849-AK-2	MARATHON OIL CORP SR UNSEC 2.800% 11/01/22		09/24/2019	WELLS FARGO		15,109,800	15,000,000	14,963,550	14,984,830		2,780		2,780		14,987,610		122,190	122,190	379,167	11/01/2022	2FE
576433-D4-5	MARM 2005-7 2A1 CSTR PT SSNR AS 3.991% 09/25/35		09/01/2019	Paydown		105,095	105,112	71,902	61,149		43,956		43,956		105,105		(9)	(9)	2,766	09/25/2035	1FM
576433-XB-7	MARM 2005-1 4A1 CSTR PT AS 3.842% 02/25/35		09/01/2019	Paydown		249,778	249,778	229,483	230,708		19,070		19,070		249,778				6,097	02/25/2035	1FM
576433-XE-1	MARM 2005-1 7A1 CSTR PT AS 1.760% 02/25/35		09/03/2019	Paydown		134,525	134,525	128,381	128,309		6,216		6,216		134,525				3,361	02/25/2035	1FM
576434-E8-3	MALT 2005-1 6A5 Z AS 5.500% 02/25/35		09/01/2019	Paydown		98,499	98,499	80,782	80,782		17,717		17,717		98,499				3,723	02/25/2035	1FM
576434-GR-9	MALT 2003-6 B2 SUB CSTR NAS 5.667% 09/25/33		09/01/2019	Paydown		14,983	19,084								14,983				597	09/25/2033	1FM
576434-JM-7	MALT 2003-7 B2 SUB CSTR NAS 5.909% 12/25/33		09/01/2019	Paydown			69,502												1,536	12/25/2033	6FM
576434-L9-3	MALT 2005-3 1A1 PT AS 5.500% 04/25/35		09/01/2019	Paydown		1,389	1,389	1,353	1,355		35		35		1,389				53	04/25/2035	1FM
576434-N4-2	MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35		09/01/2019	Paydown		35,759	35,759	21,941	19,956		15,804		15,804		35,759				1,229	04/25/2035	1FM
576438-AA-3	MARM 2006-2 1A1 CSTR PT SSNR AS 4.758% 04/25/36		09/01/2019	Paydown		207,719	207,719	89,907	5,290		202,428		202,428		207,719				6,832	04/25/2036	1FM
57643L-CJ-3	MABS 2004-OPT1 M2 MEZ FLT STEP 3.668% 02/25/34		09/25/2019	Paydown		32,805	32,805	26,153	27,970		4,834		4,834		32,805				633	02/25/2034	1FM
57643L-LC-8	MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35		09/01/2019	Paydown		1,046,978	1,046,978	963,223	973,968		73,009		73,009		1,046,978				19,355	11/25/2035	1FM
57643M-BK-9	MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34		09/01/2019	Paydown		192,593	192,593	180,589	180,886		11,707		11,707		192,593				7,809	05/25/2034	1FM
57643M-CY-8	MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34		09/01/2019	Paydown		11,485	11,485	8,756	10,347		1,138		1,138		11,485				402	06/26/2034	1FM
57643M-FM-1	MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34		09/01/2019	Paydown		19,888	19,888	17,476	18,820		1,068		1,068		19,888				704	07/25/2034	1FM
57643M-MH-4	MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36		09/01/2019	Paydown		10,026	140,114	121,044	123,945		(11)		(11)		123,934		(113,908)	(113,908)	5,133	05/25/2036	1FM
57878#-AA-3	MAYZURE-LLC SR-UNSEC 5.160% 09/20/26		09/20/2019	Redemption 100.0000		1,852,428	1,852,428	1,852,428							1,852,428				39,812	09/20/2026	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
581557-BJ-3	MCKESSON CORP SR UNSEC 3.950% 02/16/28		09/11/2019	CREDIT SUISSE SECURITIES US LL		1,023,731	975,000	974,756	974,774		15		15		974,789		48,942	48,942	41,401	02/16/2028	2FE
58155Q-AG-8	MCKESSON CORP SR UNSEC 2.850% 03/15/23		09/11/2019	MORGAN STANLEY & CO. INC.		3,439,916	3,400,000	3,395,852	3,398,122		296		296		3,398,418		41,498	41,498	96,362	03/15/2023	2FE
585055-AX-4	MEDTRONIC INC CO.GUARNT 3.125% 03/15/22		07/12/2019	TENDER SALE		30,017,100	30,000,000	29,908,200	29,967,373		5,130		5,130		29,972,502		44,598	44,598	773,438	03/15/2022	1FE
585055-BC-9	MEDTRONIC INC CO.GUARNT 3.625% 03/15/24		07/12/2019	TENDER SALE		20,624,000	20,000,000	19,961,200	19,978,005		2,368		2,368		19,980,374		643,626	643,626	598,125	03/15/2024	1FE
585055-BS-4	MEDTRONIC INC CO.GUARNT 3.500% 03/15/25		07/12/2019	TENDER SALE		8,424,733	8,116,000	8,042,559	8,065,526		3,853		3,853		8,069,379		355,354	355,354	234,350	03/15/2025	1FE
585525-BM-9	MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28		09/01/2019	Paydown		6									6					06/25/2028	1FM
58610*-AA-8	MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23		07/01/2019	Redemption 100.0000		1,211,211	1,211,211	1,211,211	1,211,211						1,211,211				81,393	07/01/2023	2FE
58843*-AA-7	MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 7.500% 05/09/25		08/27/2019	Tax Free Exchange		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,500,000	05/09/2025	3Z
59010R-AA-2	MRLN 2016-1 A STEP SEQ 4.500% 12/15/32		09/15/2019	Paydown		1,342,426	1,342,426	1,290,809	1,296,620		45,805		45,805		1,342,426				42,156	12/15/2032	1FE
59020U-L3-7	MLCC 2005-3 1A CSTR FLT 4.654% 11/25/35		09/25/2019	Paydown		158,736	158,736	150,455	149,005		9,731		9,731		158,736				4,586	11/25/2035	1FM
59020U-UK-9	MLCC 2005-1 2A1 CSTR 4.128% 04/25/35		09/01/2019	Paydown		38,706	38,706	37,399	37,484		1,221		1,221		38,706				1,042	04/25/2035	1FM
59022H-EL-2	MLMT 2004-KEY2 XC IO CSTR NTL 0.866% 08/12/39		09/01/2019	Paydown															19,031	08/12/2039	6FE
59022H-FC-1	MLMT 2004-BPC1 XC IO CSTR NTL 1.066% 10/12/41		09/01/2019	Paydown				1,178	1,178						1,178		(1,178)	(1,178)	7,671	10/12/2041	6*
59022H-GE-6	MLMT 2005-MKB2 E SUB CSTR 6.527% 09/12/42		09/01/2019	Paydown		9,795,000	9,795,000	9,838,606	9,795,000						9,795,000				470,892	09/12/2042	1FM
59333#-AA-8	MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31		09/15/2019	Redemption 100.0000		400,014	400,014	400,014	400,014						400,014				12,003	08/15/2031	1
59835@-AA-3	MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43		07/20/2019	Redemption 100.0000		148,246	148,246	148,246	148,246						148,246				4,607	07/20/2043	1
60221*-AA-5	MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36		09/15/2019	Redemption 100.0000		364,888	364,888	364,888	364,888						364,888				8,443	04/15/2036	1
61171#-AA-9	MONSANTO LEASE-BKD PT TR 4.609% 10/15/38		09/15/2019	Redemption 100.0000		490,184	490,184	490,184	490,184						490,184				15,067	10/15/2038	2
61421#-AA-7	MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35		09/15/2019	Redemption 100.0000		126,641	126,641	126,641	126,641						126,641				3,292	06/15/2035	1
61744C-DH-6	MSAC 2004-HE3 M1 MEZ FLT STEP 2.873% 03/25/34		09/25/2019	Paydown		203,668	203,668	192,975	195,584		8,084		8,084		203,668				4,329	03/25/2034	1FM
61744C-FB-7	MSAC 2004-HE6 M1 MEZ FLT STEP 2.843% 08/25/34		09/25/2019	Paydown		582,567	582,567	426,184	515,790		66,777		66,777		582,567				12,432	08/25/2034	1FM
61744C-HP-4	MSAC 2004-NC8 M1 MEZ FLT STEP IRC 2.933% 09/25/34		09/25/2019	Paydown		121,715	121,715	91,895	106,347		15,368		15,368		121,715				2,876	09/25/2034	1FM
61744W-AA-0	.MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27		09/01/2019	Paydown		306	306				306		306		306				5	04/25/2027	6*
61745M-5M-1	MSC 2005-T19 D SUB AFC 5.289% 06/12/47		09/01/2019	Paydown		320,444	320,444	322,184	320,176		268		268		320,444				12,181	06/12/2047	1FM
61746R-DX-6	MSAC 2003-NC10 M1 MEZ FLT STEP IRC 3.038% 10/25/33		09/25/2019	Paydown		82,595	82,595	77,433	78,875		3,720		3,720		82,595				1,961	10/25/2033	1FM
61746W-HJ-2	MSDWC 2001-TOP3 X1 IO CSTR NTL 0.069% 07/15/33		09/01/2019	Paydown															32	07/15/2033	6FE
61748H-DM-0	MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34		09/01/2019	Paydown		621,320	621,320	610,368	610,584		10,736		10,736		621,320				21,587	08/25/2034	1FM
61748H-FD-8	MSM 2004-10AR 2A1 CSTR PT AS 4.216% 11/25/34		09/01/2019	Paydown		157,623	157,623	157,095	157,098		524		524		157,623				4,841	11/25/2034	1FM
61748H-FV-8	MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34		09/01/2019	Paydown		22,711	22,711	22,587	22,590		122		122		22,711				831	11/25/2034	1FM
61748H-GA-3	MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34		09/01/2019	Paydown		45,079	45,079	43,881	44,477		602		602		45,079				1,699	11/25/2034	1FM
61749E-AE-7	MSM 2006-12XS A4 STEP AFC AS 6.012% 10/25/36		09/01/2019	Paydown		331,578	331,578	148,689	151,282		180,296		180,296		331,578				3,965	10/25/2036	1FM
61749W-AH-0	MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36		09/01/2019	Paydown		30,755	30,755	11,764	11,277		19,479		19,479		30,755				385	08/25/2036	1FM
61749W-AJ-6	MSM 2006-11 1A3 STEP AFC SEQ AS 6.424% 08/25/36		09/01/2019	Paydown		21,499	21,499	8,106	7,772		13,727		13,727		21,499				269	08/25/2036	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
61750Y-AF-6	MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36		09/01/2019	Paydown		381,058	381,058	167,766	162,573		218,485		218,485		381,058				12,597	11/25/2036	1FM
61752J-AF-7	MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46		09/01/2019	Paydown		167,023	167,023	70,393	65,568		101,455		101,455		167,023				2,272	09/25/2046	1FM
61753N-AC-4	MSAC 2007-NC2 A2A FLT STEP IRC 2.128% 02/25/37		09/25/2019	Paydown		2,837	2,837	1,265	1,136		1,702		1,702		2,837				44	02/25/2037	1FM
61754J-AH-1	MSC 2007-T27 AJ CSTR 6.144% 06/11/42		07/08/2019	BANK OF AMERICA					180		(198)		(198)		(18)		18	18	533,295	06/11/2042	1FM
61754J-AH-1	MSC 2007-T27 AJ CSTR 6.144% 06/11/42		07/08/2019	Paydown					(180)		180		180						1,378	06/11/2042	1FM
61754J-AK-4	MSC 2007-T27 B SUB CSTR 6.144% 06/11/42		09/11/2019	BTIG L.L.C.		32,212,500	30,000,000	28,916,484	29,703,563		49,836		49,836		29,753,398		2,459,102	2,459,102	1,419,148	06/11/2042	1FM
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		09/30/2019	Redemption 100.0000		34,240	34,240	34,240	34,240						34,240				1,256	06/30/2025	2PL
61872#-AA-1	MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25		08/30/2019	Redemption 100.0000		17,121	17,121	17,121	17,121						17,121				628	06/30/2025	2Z
61913P-AZ-5	MHL 2005-4 A1 FLT STEP AFC 2.298% 10/25/35		09/25/2019	Paydown		1,043,788	1,043,788	993,350	1,000,359		43,430		43,430		1,043,788				21,146	10/25/2035	1FM
61915R-AL-0	MHL 2005-3 A2 FLT STEP AFC IRC SSU 2.718% 08/25/35		09/25/2019	Paydown		156,295	156,295	143,792	145,659		10,636		10,636		156,295				3,297	08/25/2035	1FM
61915R-AM-8	MHL 2005-3 M1 MEZ FLT STEP AFC IRC 2.723% 08/25/35		09/25/2019	Paydown		99,037	99,037	87,277	88,958		10,079		10,079		99,037				2,200	08/25/2035	1FM
61915R-AW-6	MHL 2005-5 M1 MEZ FLT STEP AFC IRC 2.468% 12/25/35		09/25/2019	Paydown		332,609	332,609	286,497	292,541		40,068		40,068		332,609				6,979	12/25/2035	1FM
61946G-AA-1	MSAIC 2017-2A A SEQ 3.820% 06/22/43		09/20/2019	Paydown		442,701	442,701	442,644	442,646		56		56		442,701				11,381	06/22/2043	1FE
62715*-AA-4	MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31		09/15/2019	Redemption 100.0000		501,652	501,652	501,652	501,652						501,652				18,769	10/15/2031	1
62879*-AA-6	THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38		09/28/2019	Redemption 100.0000		441,652	441,652	441,652	441,652						441,652				10,930	01/28/2038	1
62879*-AB-4	NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38		09/30/2019	Redemption 100.0000		96,991	96,991	96,991	96,991						96,991				2,471	01/31/2038	1
62886E-AH-1	NCR CORP CO.GUARNT 4.625% 02/15/21		09/09/2019	Call 100.0000		12,350,000	12,350,000	12,350,000	12,350,000						12,350,000				571,188	02/15/2021	4FE
62897*-AA-4	NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45		09/10/2019	Redemption 100.0000		229,076	229,076	229,076	229,076						229,076				5,759	03/10/2045	1FE
63080*-AA-9	NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31		09/10/2019	Redemption 100.0000		777,273	777,273	777,273	777,273						777,273				26,489	05/10/2031	1
63707#-AA-8	NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38		09/15/2019	Redemption 100.0000		148,121	148,121	148,121	148,121						148,121				4,461	08/15/2038	2
63946B-AD-2	NBCUNIVERSAL MEDIA LLC CO.GUARNT 5.150% 04/30/20		09/03/2019	Call 101.9960		25,499,000	25,000,000	24,968,499	24,993,458		3,257		3,257		24,996,715		3,285	3,285	1,142,750	04/30/2020	1FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27		09/30/2019	Redemption 100.0000		378,777	378,777	378,777	378,777						378,777				17,642	06/30/2027	1PL
64082#-AA-1	NES ANTARES HOLDCO-LLC 4.430% 09/30/41		09/30/2019	Redemption 100.0000		34,148	34,148	34,148	34,148						34,148				1,513	09/30/2041	2Z
643529-AD-2	NCAMT 2006-ALT2 AF4 STEP AFC AS 5.052% 10/25/36		09/01/2019	Paydown		110,728	110,728	34,685	16,222		94,506		94,506		110,728				1,880	10/25/2036	1FM
64352V-EE-7	NCHET 2003-5 AI6A STEP AFC SEQ AS 5.050% 11/25/33		09/01/2019	Paydown		661,860	661,860	647,532	648,562		13,298		13,298		661,860				21,933	11/25/2033	1FM
64352V-LY-5	NCHET 2005-A A4 STEP AFC AS 4.688% 08/25/35		09/01/2019	Paydown		766,542	766,542	684,402	699,714		66,828		66,828		766,542				23,096	08/25/2035	1FM
643783-AB-9	NEW DOMINION TECH PRK-GSA CIA 2-SR-SEC 7.720% 01/15/21		07/15/2019	Redemption 100.0000		993,991	993,991	993,991	993,991						993,991				73,070	01/15/2021	1
64829G-AJ-8	NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35		09/01/2019	Paydown		36,987	36,987	38,702	38,235		(1,248)		(1,248)		36,987				1,110	11/26/2035	1FE
651639-AE-6	NEWMONT GOLDCORP CORP CO.GUARNT 5.875% 04/01/35		08/28/2019	Taxable Exchange		77,743,511	60,520,000	60,101,547	60,210,911		7,526		7,526		60,218,437		17,525,075	17,525,075	3,229,625	04/01/2035	2FE
653240-AA-9	NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23		09/15/2019	Redemption 100.0000		1,360,232	1,360,232	1,390,856	1,367,615		(7,384)		(7,384)		1,360,232				55,176	05/15/2023	1
65364U-AA-4	NIAGARA MOHAWK POWER SR UNSEC 4.881% 08/15/19		08/15/2019	Maturity		48,000,000	48,000,000	48,123,670	48,009,676		(9,676)		(9,676)		48,000,000				2,342,880	08/15/2019	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC			Redemption 100.0000																	
65442*-AA-7	5.760% 06/28/30		09/28/2019			175,375	175,375	175,375	175,375						175,375				6,737	06/28/2030	1.
	NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24																				
655356-DF-7			09/01/2019	Paydown		9,495	9,495	9,162	9,409		86		86		9,495				498	07/25/2024	1FM.
	NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000%																				
65958*-AA-3	10/01/24		09/24/2019	Call 100.2192		54,646,868	54,527,340	54,527,340	54,327,920		(1,362,817)		(1,362,817)		54,527,340				1,906,825	10/01/2024	5.
	NORTHROP GRUMMAN CORP SR UNSEC 5.050%																				
666807-BA-9	08/01/19		08/01/2019	Maturity		23,000,000	23,000,000	23,140,070	23,010,159		(10,159)		(10,159)		23,000,000				1,161,500	08/01/2019	2FE.
	NORVIN PASADENA LP-ST. LUKES-P SR-SEC			Redemption 100.0000																	
66881@-AA-1	4.930% 10/15/30		09/15/2019			435,143	435,143	435,143	435,143						435,143				14,307	10/15/2030	2.
	NORVIN PASADENA LP-ST. LUKES A SR-SEC			Redemption 100.0000																	
66881@-AB-9	4.690% 10/15/30		09/15/2019			51,411	51,411	51,411	51,411						51,411				1,608	10/15/2030	2.
	OBK AURORA-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
67084*-AA-6	02/15/28		09/15/2019			40,703	40,703	40,703	40,703						40,703				1,751	02/15/2028	2.
	OG SIKESTON MO LANDLORD LLC SR-SEC 7.690%			Redemption 100.0000																	
67090@-AA-6	08/31/31		09/30/2019			242,716	242,716	242,716	242,716						242,716				12,450	08/31/2031	2.
67090U-AB-9	THOR 2018 A SEQ 4.160% 02/09/30		09/09/2019	Paydown		1,744,674	1,744,674	1,744,265	1,744,306		368		368		1,744,674				46,886	02/09/2030	1PL.
67090U-AD-5	THOR 2018 C SUB 4.250% 02/09/30		09/09/2019	Paydown		996,965	996,965	961,721	328,832		33,067		33,067		996,965				16,967	02/09/2030	3PL.
	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			Redemption 100.0000																	
67624@-AA-1	4.000% 02/15/41		07/15/2019			18,795	18,795	18,795	18,795						18,795				439	02/15/2041	1FE.
	OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC			Redemption 100.0000																	
67624@-AA-1	4.000% 02/15/41		09/15/2019			37,779	37,779	37,779	37,779						37,779				1,071	02/15/2041	1Z.
	1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24			Redemption 100.0000																	
68255@-AA-5			09/10/2019			245,601	245,601	245,601	245,601						245,601				10,786	01/10/2024	1.
	120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700%			Redemption 100.0000																	
68279@-AB-5	04/15/30		09/15/2019			1,095,360	1,095,360	1,095,360	1,095,360						1,095,360				34,333	04/15/2030	1.
	1223 16TH STREET PT TRUST-UCLA SR-SEC			Redemption 100.0000																	
68282#-AA-0	4.627% 03/15/42		09/15/2019			96,866	96,866	98,581	98,286		(1,421)		(1,421)		96,866				2,989	03/15/2042	1.
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		09/08/2019	Paydown		437,023	437,023	436,972	436,976		47		47		437,023				9,205	11/08/2030	1FE.
69121P-DE-0	OWNIT 2006-2 A2B STEP 5.633% 01/25/37		09/01/2019	Paydown		85,740	85,740	85,740	85,740						85,740				1,337	01/25/2037	1FM.
	PHMMC 2007-4 A6 CSTR AD AS 5.947% 07/18/37																				
69336Q-AF-9			09/01/2019	Paydown		95,538	95,538	91,928	92,735		2,803		2,803		95,538				3,284	07/18/2037	1FM.
	PHMMC 2007-4 A7 CSTR Z NAS 5.947% 07/18/37																				
69336Q-AG-7			09/01/2019	Paydown		669,549	669,549	648,949	659,876		9,673		9,673		669,549				23,015	07/18/2037	1FM.
	PHMMC 2007-3 A3 CSTR SUP AD AS 4.950%																				
69337N-AC-2	06/18/37		09/01/2019	Paydown		52,710	52,710	47,662	47,956		4,754		4,754		52,710				1,936	06/18/2037	1FM.
	PNC CTL PT TRUST-WAG OAKLAND SR-SEC 6.870%			Redemption 100.0000																	
6934K#-AA-6	12/18/34		09/18/2019			70,041	70,041	70,041	70,041						70,041				3,209	12/18/2034	2.
	PT-EDISON DC-LLC-PEPCO SR-SEC 6.731%			Redemption 100.0000																	
69379@-AA-4	12/15/28		09/15/2019			379,988	379,988	379,988	379,988						379,988				17,059	12/15/2028	2.
	PPSI 2004-WCW1 M3 MEZ FLT STEP 3.929%																				
70069F-AE-7	09/25/34		09/25/2019	Paydown		627,496	627,496	597,981	593,196		34,300		34,300		627,496				14,927	09/25/2034	1FM.
	PASHA HAWAII SHIPPING CO LLC SR-SEC 7.250%			Redemption 100.0000																	
70259#-AB-3	12/30/24		09/01/2019			299,999	299,999	299,999	299,999						299,999				14,500	12/01/2024	4.
				Redemption 100.0000																	
70337U-10-0	PATRNL 5.775 05/23/20 5.775% 06/23/20		07/23/2019			1,549,743	1,549,743	1,477,351	1,546,604		3,139		3,139		1,549,743				52,207	05/23/2020	3FE.
				Redemption 100.0000																	
70338A-10-3	PATRNL 5.646 08/17/20 5.646% 09/17/20		07/17/2019			4,964,013	4,964,013	4,672,378	4,899,520		64,494		64,494		4,964,013				163,490	08/17/2020	1FE.
	PEF ST. PETERSBURG FL-LLC-PROG SR-SEC			Redemption 100.0000																	
70556#-AA-5	5.270% 08/15/27		09/15/2019			262,117	262,117	262,117	262,117						262,117				9,213	04/15/2027	1.
	PETROS PACE FINANCE 2018-2 SUB SR-UNSEC			Redemption 100.0000																	
71681@-AA-3	5.156% 12/20/40		07/22/2019			191,011	191,011	197,505	197,491		(6,479)		(6,479)		191,011				4,924	12/20/2040	1FE.
	PHOENIX GARAGE PT TRUST-PHOENI SR-SEC			Redemption 100.0000																	
71904#-AA-2	4.670% 08/15/40		09/15/2019			89,181	89,181	89,181	89,181						89,181				2,786	08/15/2040	1.
	PIO PICO HOLDCO ISSUER-LLC 4.920% 08/31/41			Redemption 100.0000																	
72352@-AA-9			08/31/2019			288,900	288,900	288,900	288,900						288,900				14,215	08/28/2041	2Z.
72353P-AA-4	PION 2019-1 A SEQ 3.967% 06/15/44		09/15/2019	Paydown		147,321	147,321	147,320			1		1		147,321				1,158	06/15/2044	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
72703P-AB-9	PLNT 2018-1A A2II SEQ 4.666% 09/05/48		09/05/2019	Paydown		62,500	62,500	62,500	62,500						62,500				2,187	09/05/2048	2FE
73316P-AE-0	POPLR 2004-4 AF5 STEP AFC AS 4.272% 09/25/34		09/01/2019	Paydown		873,476	873,476	873,455	871,699		1,776		1,776		873,476				25,222	09/25/2034	1FM
73316P-GH-7	POPLR 2005-5 AF4 STEP AFC AS 3.979% 11/25/35		09/01/2019	Paydown		297,674	297,674	296,465	297,336		339		339		297,674				8,163	11/25/2035	1FM
73557*-AB-0	PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33		09/15/2019	Redemption 100.0000		168,079	168,079	168,079	168,079						168,079				6,726	06/15/2033	1
74160M-KV-3	PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35		09/01/2019	Paydown		212,499	212,499	210,142	210,517		1,983		1,983		212,499				7,523	10/25/2035	2FM
743947-AA-1	PHMS 1992-C 1B1 SC SUB 7.400% 08/28/22		09/03/2019	Paydown		85	85		85						85				4	08/28/2022	1FM
743947-AB-9	PHMS 1992-C 2B1 SC SUB 7.400% 08/28/22		09/03/2019	Paydown		74	74	72	74						74				4	08/28/2022	1FM
743947-AC-7	PHMS 1992-C 3B1 SC SUB 7.400% 08/28/22		09/03/2019	Paydown		107	107	104	107						107				5	08/28/2022	1FM
743947-AD-5	PHMS 1992-C 4B SC SUB 7.400% 08/28/22		09/03/2019	Paydown		18	18								18				1	08/28/2022	1FM
743947-AE-3	PHMS 1992-C 5B SC SUB 7.400% 08/28/22		09/03/2019	Paydown		48	48		48						48				2	08/28/2022	1FM
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		07/10/2019	Redemption 100.0000		35,240	35,240	35,240	35,240						35,240				1,162	04/10/2026	2PL
74728*-AA-4	QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26		09/10/2019	Redemption 100.0000		70,980	70,980	70,980	70,980						70,980				2,844	04/10/2026	2Z
74919P-AD-1	RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 2.358% 02/25/36		09/25/2019	Paydown		244,691	244,691	215,787	234,957		9,734		9,734		244,691				4,655	02/25/2036	1FM
74924P-AE-2	RASC 2004-KS1 AI5 STEP AFC AS 5.721% 02/25/34		09/01/2019	Paydown		112,820	112,820	112,816	112,657		163		163		112,820				3,908	02/25/2034	1FM
74924P-AM-4	RASC 2004-KS1 MII1 MEZ FLT STEP IRC 2.843% 02/25/34		09/25/2019	Paydown		63,180	63,180	58,646	59,947		3,233		3,233		63,180				1,356	02/25/2034	1FM
74928X-CN-9	RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35		09/01/2019	Paydown		301,043	301,043	252,876	294,308		6,735		6,735		301,043				10,852	05/26/2035	1FM
749577-AL-6	RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36		09/01/2019	Paydown		64,809	125,181	80,357	77,070		26,592		26,592		103,662		(38,854)	(38,854)	5,432	09/25/2036	1FM
74957E-AE-7	RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36		09/01/2019	Paydown		206,040	211,558	148,551	141,554		68,495		68,495		210,050		(4,010)	(4,010)	10,536	06/25/2036	1FM
74957E-AF-4	RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36		09/01/2019	Paydown		413,656	424,735	310,945	298,851		123,173		123,173		422,024		(8,368)	(8,368)	21,153	06/25/2036	1FM
74957V-AQ-2	RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36		09/01/2019	Paydown		206,991	230,050	164,047	142,436		81,600		81,600		224,036		(17,046)	(17,046)	12,169	07/25/2036	1FM
74957X-AF-2	RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36		09/01/2019	Paydown		121,310	261,599	191,674	129,919		98,448		98,448		228,367		(107,057)	(107,057)	18,691	09/25/2036	1FM
749583-AH-3	RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37		09/01/2019	Paydown		33,624	55,747	32,133	18,407		28,673		28,673		47,080		(13,456)	(13,456)	3,290	02/25/2037	1FM
74958A-AD-6	RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36		09/01/2019	Paydown		95,789	134,598	84,834	83,940		35,774		35,774		119,714		(23,926)	(23,926)	5,600	08/25/2036	1FM
74958A-AH-7	RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36		09/01/2019	Paydown		87,081	122,362	76,800	80,504		29,569		29,569		110,073		(22,992)	(22,992)	4,888	08/25/2036	1FM
74958B-AH-5	RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37		09/01/2019	Paydown		196,249	258,376	143,803	147,692		83,370		83,370		231,062		(34,813)	(34,813)	11,262	03/25/2037	1FM
749838-AA-2	RS COGEN LLC B-SR-SEC 8.730% 10/15/22		09/30/2019	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				297,910	09/30/2022	6
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		07/01/2019	Redemption 100.0000		44,868	44,868	44,868	44,868						44,868				1,989	10/01/2024	2PL
75216#-AA-6	RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24		09/01/2019	Redemption 100.0000		90,590	90,590	90,590	90,590						90,590				4,878	10/01/2024	2Z
75281A-AW-9	RANGE RESOURCES CORP CO.GUARNT 5.750% 06/01/21		09/09/2019	WELLS FARGO		24,453,750	24,500,000	24,594,826	24,564,554		(18,806)		(18,806)		24,545,748		(91,998)	(91,998)	1,080,042	06/01/2021	3FE
75409#-AA-3	RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26		09/12/2019	Redemption 100.0000		245,000	245,000	245,000	245,000						245,000				15,962	09/12/2026	2
75971E-AF-3	RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36		09/01/2019	Paydown		322	322	150	150		172		172		322				13	11/25/2036	1FM
759950-CA-4	RAMC 2004-1 AV1 FLT STEP IRC 2.778% 05/25/34		09/25/2019	Paydown		39,208	39,208	31,391	32,840		6,368		6,368		39,208				943	05/25/2034	1FM
759950-CU-0	RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34		09/01/2019	Paydown		499,534	499,534	499,534	499,534						499,534				14,021	07/25/2034	1FM
759950-GA-0	RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36		09/01/2019	Paydown		197,749	197,749	59,694	61,065		136,684		136,684		197,749				4,724	02/25/2036	1FM
759950-GW-2	RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36		09/01/2019	Paydown		86,446	86,446	54,325	54,491		31,955		31,955		86,446				3,292	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
760761-AB-2	REPUBLIC SERVICES INC SR UNSEC 5.500% 09/15/19		09/15/2019	Maturity		28,725,000	28,725,000	28,910,091	28,742,535		(17,535)		(17,535)		28,725,000				1,579,875	09/15/2019	2FE
760985-6L-0	RAMP 2004-SL2 M1 MEZ CSTR NAS 6.873% 10/25/31		09/01/2019	Paydown		66,014	69,046	15,331	10,504		56,053		56,053		66,558		(544)	(544)	4,426	10/25/2031	1FM
760985-Q3-8	RAMP 2004-RS2 A14 STEP AFC AS 5.630% 02/25/34		09/01/2019	Paydown		1,337,728	1,337,728	1,337,728	1,337,728						1,337,728				53,376	02/25/2034	1FM
76110H-2Z-1	RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35		09/01/2019	Paydown		19,730	19,730	5,252	590		19,141		19,141		19,730				734	04/25/2035	1FM
76110H-J9-1	RALI 2004-QS16 1A5 NAS 5.500% 12/25/34		09/01/2019	Paydown		175,639	175,639	167,667	168,534		7,105		7,105		175,639				6,573	12/25/2034	1FM
76110H-TG-4	RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/20		08/01/2019	Paydown		582	662	608	662						662		(80)	(80)	16	05/25/2020	1FM
76110H-VH-9	RALI 2004-QS9 A1 PT AS 5.000% 06/25/19		07/01/2019	Paydown		12,585	12,585	11,751	12,229		355		355		12,585				352	06/25/2019	1FM
76110H-X5-3	RALI 2005-QS3 1A13 NAS 5.500% 03/25/35		09/01/2019	Paydown		95,296	99,250	89,943	91,605		7,281		7,281		98,886		(3,590)	(3,590)	3,326	03/25/2035	1FM
76110H-X8-7	RALI 2005-QS3 1A23 NAS 5.500% 03/25/35		09/01/2019	Paydown		267,962	357,719	290,043	289,972		50,671		50,671		340,642		(72,680)	(72,680)	13,008	03/25/2035	1FM
76110W-FW-1	RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29		09/01/2019	Paydown		30,215	30,215	30,073	30,076		139		139		30,215				1,365	10/25/2029	1FM
76110W-RP-3	RASC 2003-KS4 AI5 STEP AFC AS 5.170% 06/25/33		09/01/2019	Paydown		217,769	217,769	217,673	217,379		390		390		217,769				7,307	06/25/2033	1FM
76110W-RX-6	RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.530% 06/25/33		07/01/2019	Paydown			142,953	88	668						668		(668)	(668)	4,873	06/25/2033	1FM
76110W-SZ-0	RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33		09/01/2019	Paydown		495,780	495,780	492,742	493,295		2,485		2,485		495,780				15,744	09/25/2033	1FM
76110W-VV-5	RASC 2003-KS11 MII1 MEZ FLT STEP IR 2.903% 01/25/34		09/25/2019	Paydown		98,804	98,804	87,077	90,424		8,380		8,380		98,804				2,194	01/25/2034	1FM
76110W-WF-9	RASC 2004-KS2 AI5 STEP AFC AS 5.298% 03/25/34		09/01/2019	Paydown		3,802,336	3,802,336	3,801,601	3,796,963		5,374		5,374		3,802,336				150,480	03/25/2034	1FM
76110W-WJ-1	RASC 2004-KS2 MI2 MEZ AFC NAS 5.010% 03/25/34		09/01/2019	Paydown		1,608,901	1,608,901	1,583,403	1,594,743		14,158		14,158		1,608,901				60,447	03/25/2034	1FM
76110W-WK-8	RASC 2004-KS2 MI3 MEZ AFC NAS 5.298% 03/25/34		09/01/2019	Paydown		1,586,564	1,651,724				1,586,564		1,586,564		1,586,564				65,818	03/25/2034	1FM
76110W-WN-2	RASC 2004-KS2 M21 MEZ FLT STEP IRC 2.783% 03/25/34		09/25/2019	Paydown		1,452,821	1,452,821	1,205,366	1,265,469		187,352		187,352		1,452,821				35,106	03/25/2034	1FM
76110W-YD-2	RASC 2004-KS5 AI5 STEP AFC AS 4.751% 06/25/34		09/01/2019	Paydown		157,755	157,755	156,170	156,313		1,441		1,441		157,755				5,322	06/25/2034	1FM
76110W-ZN-9	RASC 2004-KS6 AI5 CSTR STEP AFC AS 5.119% 07/25/34		09/01/2019	Paydown		110,143	110,143	109,132	109,614		529		529		110,143				3,728	07/25/2034	1FM
761118-AE-8	RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35		09/01/2019	Paydown		314,111	333,394	188,316	187,125		137,761		137,761		324,886		(10,775)	(10,775)	12,612	06/25/2035	1FM
761118-DN-5	RALI 2005-QS12 A1 FLT IRC AD SSNR A 2.518% 08/25/35		09/25/2019	Paydown		90,494	98,152	56,189	53,722		41,058		41,058		94,779		(4,285)	(4,285)	1,916	08/25/2035	1FM
761118-DR-6	RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35		09/01/2019	Paydown		109,391	118,647	66,848	57,878		56,086		56,086		113,964		(4,573)	(4,573)	4,331	08/25/2035	1FM
761118-PQ-5	RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35		09/01/2019	Paydown		93,073	103,233	65,021	66,957		32,809		32,809		99,766		(6,693)	(6,693)	3,997	12/25/2035	1FM
76111X-C7-6	RFMSI 2005-S8 A3 NAS 5.500% 11/25/35		08/01/2019	Paydown		6,509,767	6,551,912	4,191,563	3,557,708		2,974,265		2,974,265		6,531,972		(22,206)	(22,206)	248,240	11/25/2035	1FM
76111X-E9-0	RFMSI 2005-S9 A9 Z SSNR AS 5.500% 12/25/35		09/01/2019	Paydown		60,184	71,757	53,901	24,054		44,042		44,042		68,096		(7,912)	(7,912)	4,697	12/25/2035	1FM
76111X-N9-0	RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36		09/01/2019	Paydown		83,994	96,548	53,506	55,800		35,506		35,506		91,306		(7,312)	(7,312)	3,837	03/25/2036	1FM
76111X-RD-7	RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34		09/01/2019	Paydown		102,962	102,962	103,541	103,244		(282)		(282)		102,962				3,537	12/25/2034	1FM
76111X-YH-0	RFMSI 2005-SA4 2A1 CSTR AS 4.513% 09/25/35		09/01/2019	Paydown		50,114	50,691	38,072	33,868		16,620		16,620		50,488		(374)	(374)	1,457	09/25/2035	1FM
76112B-HX-1	RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.912% 01/25/35		09/01/2019	Paydown		548,663	548,663	548,663	548,663						548,663				20,836	01/25/2035	1FM
76112B-QL-7	RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34		09/03/2019	Paydown		481,123	481,123	482,927	481,364		(241)		(241)		481,123				19,204	09/25/2034	1FM
76112B-YD-6	GMACM 2005-AR5 4A1 CSTR SSNR AS 3.941% 09/19/35		09/01/2019	Paydown		14,618	14,618	8,652	6,119		8,499		8,499		14,618				395	09/19/2035	1FM
76169#-AG-8	REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22		07/31/2019	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				410,400	07/31/2022	2Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
76201*-AA-5	RFC LEASE TRUST SER 2009-1-HP SR-SEC 6.305% 11/15/24		09/15/2019	Redemption 100.0000		391,309	391,309	395,222	393,194		(1,885)		(1,885)		391,309				16,455	11/15/2024	2
762010-AE-6	RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36		09/01/2019	Paydown		92,961	101,421	66,558	55,907		41,778		41,778		97,685		(4,724)	(4,724)	4,147	04/25/2036	1FM
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		09/30/2019	Redemption 100.0000		53,563	53,563	53,563	53,563						53,563				1,965	06/30/2025	2PL
76541#-AA-0	RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25		08/30/2019	Redemption 100.0000		26,781	26,781	26,781	26,781						26,781				982	06/30/2025	2Z
76716X-AA-0	RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24		07/06/2019	Redemption 100.0000		320,334	320,334	322,507	321,477		(1,144)		(1,144)		320,334				22,223	07/06/2024	3FE
771196-BA-9	ROCHE HOLDINGS INC CO.GUARNT 2.250% 09/30/19		09/30/2019	Maturity		20,500,000	20,500,000	20,470,070	20,495,340		4,660		4,660		20,500,000				461,250	09/30/2019	1FE
77828#-AA-2	ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC 7.450% 11/08/19		09/08/2019	Redemption 100.0000		126,907	126,907	126,907	126,907						126,907				6,306	11/08/2019	1
78404@-AA-4	SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22		09/30/2019	Redemption 100.0000		242,688	242,688	242,688	242,688						242,688				12,409	11/30/2022	2
78409@-AA-9	SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25		09/10/2019	Redemption 100.0000		31,223	31,223	31,223	31,223						31,223				1,464	12/10/2024	1
78417#-AA-7	SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25		09/10/2019	Redemption 100.0000		27,180	27,180	27,180	27,180						27,180				1,275	12/10/2024	1
78445G-AD-5	SLMA 2008-8 A4 FLT 3.776% 04/25/23		07/25/2019	Paydown		232,318	232,318	232,318	232,318						232,318				7,245	04/25/2023	2FE
78473W-AF-0	STARM 2007-4 3A1 CSTR SSNR AS 4.219% 10/25/37		09/01/2019	Paydown		276,779	256,646	236,115	233,768		24,594		24,594		258,362		18,416	18,416	7,554	10/25/2037	1FM
78475#-AA-6	SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37		09/30/2019	Redemption 100.0000		252,558	252,558	252,558	252,558						252,558				7,579	03/31/2037	1
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		07/05/2019	Redemption 100.0000		152,790	152,790	152,790	152,790						152,790				3,583	01/05/2029	1PL
78480*-AA-3	SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29		09/05/2019	Redemption 100.0000		307,118	307,118	307,118	307,118						307,118				8,746	01/05/2029	1Z
78482@-AA-9	SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39		09/15/2019	Redemption 100.0000		33,353	33,353	33,520	33,514		(161)		(161)		33,353				1,204	12/15/2039	1Z
78616@-AA-8	SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36		09/15/2019	Redemption 100.0000		247,418	247,418	247,418	247,418						247,418				7,210	09/15/2036	1
78825#-AA-3	ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21		09/10/2019	Redemption 100.0000		203,409	203,409	203,409	203,409						203,409				9,884	04/10/2021	2
79548K-XX-1	SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27		09/01/2019	Paydown		1,871	1,871	1,763	1,862		9		9		1,871				90	12/25/2027	1FM
79548K-YA-0	SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27		09/01/2019	Paydown		20,991	20,991	20,544	20,577		414		414		20,991				973	12/25/2027	1FM
79548K-ZH-4	SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28		09/01/2019	Paydown		13,781	13,781	13,779	13,765		16		16		13,781				656	06/25/2028	4FM
79550D-AD-1	SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31		09/15/2019	Paydown		43,203	43,203	42,567	42,935		268		268		43,203				1,757	08/25/2031	1FM
79622@-AA-8	SAN ANTONIO SSA LEASE BKD PT T SR-SEC 4.650% 12/15/19		09/15/2019	Redemption 100.0000		164,550	164,550	164,550	164,550						164,550				5,104	12/15/2019	1
80483N-AA-5	SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35		09/15/2019	Redemption 100.0000		320,729	320,729	320,729	320,729						320,729				8,084	08/15/2035	1
805564-LV-1	SAST 2002-2 AF6 STEP AFC NAS 6.120% 11/25/30		09/01/2019	Paydown		82,254	82,254	80,811	81,379		875		875		82,254				26,988	11/25/2030	1FM
805564-NE-7	SAST 2003-1 BF SUB STEP AFC IRC NAS 4.717% 06/25/33		07/01/2019	Paydown		1,196,733	1,196,733				1,196,733		1,196,733		1,196,733				243,807	06/25/2033	1FM
805564-PA-3	SAST 2003-3 AF5 STEP AFC AS 4.710% 12/25/33		09/01/2019	Paydown		152,010	152,010	152,010	152,010						152,010				4,684	12/25/2033	1FM
80568#-AA-0	SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23		08/01/2019	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,015,268		(15,268)		(15,268)		3,000,000				161,322	03/26/2023	5
80585#-AA-9	SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25		09/10/2019	Redemption 100.0000		25,954	25,954	25,954	25,954						25,954				1,241	04/10/2023	1
813098-AA-8	SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29		09/10/2019	Redemption 100.0000		178,996	178,996	185,359	181,956		(2,961)		(2,961)		178,996				6,975	07/10/2029	2
81375W-BN-5	SABR 2004-OP2 M1 MEZ FLT STEP IRC 2.993% 08/25/34		09/25/2019	Paydown		54,436	54,436	47,008	48,560		5,876		5,876		54,436				1,125	08/25/2034	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	SABR 2005-FR2 M2 MEZ FLT STEP 2.993%																				
81375W-EF-9	03/25/35		09/25/2019	Paydown		92,801	92,801	72,443	88,046		4,755		4,755		92,801				1,711	03/25/2035	1FM
	CBASS 2006-CB1 AF3 STEP AFC AS 3.307%																				
81375W-HJ-8	01/25/36		09/01/2019	Paydown		298,877	298,877	220,600	228,031		70,846		70,846		298,877				6,622	01/25/2036	1FM
	CBASS 2006-CB1 AF4 STEP AFC NAS 3.307%																				
81375W-HK-5	01/25/36		09/01/2019	Paydown		79,642	79,642	61,361	63,302		16,339		16,339		79,642				1,765	01/25/2036	1FM
	SED-GRAY-LLC-WALGREEN SR-SEC 6.450%			Redemption 100.0000																	
81519*-AA-2	06/15/28		09/15/2019			49,204	49,204	49,204	49,204						49,204				2,117	06/15/2028	2
	SEMT 2004-7 B1 SUB FLT STEP AFC NAS 2.869%																				
81744F-DB-0	08/20/34		09/20/2019	Paydown		259,752	259,752	247,089	247,290		12,462		12,462		259,752				5,545	08/20/2034	1FM
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		09/01/2019	Paydown		1,799	1,799	1,838	1,834		(36)		(36)		1,799				28	12/25/2042	1FM
81783R-AA-1	SFFIN 2013-1A A SEQ 3.980% 01/25/44		07/25/2019	Paydown		414,794	414,794	414,794	414,794						414,794				12,382	01/25/2044	1FE
82652K-AB-0	SRFC 2017-1A B SUB 3.200% 03/20/34		09/20/2019	Paydown		575,939	575,939	575,794	575,849		90		90		575,939				12,246	03/20/2034	2FE
82652K-AB-2	SRFC 2016-1A B SUB 3.670% 03/21/33		09/20/2019	Paydown		185,068	185,068	185,026	185,041		27		27		185,068				4,550	03/21/2033	2FE
82653G-AD-4	SRFC 2018-3A D SUB 5.200% 09/20/35		09/20/2019	Paydown		598,884	598,884	598,878	598,876		8		8		598,884				20,665	09/20/2035	3FE
	SILGAN HOLDINGS INC SR UNSEC 5.500%																				
827048-AR-0	02/01/22		08/01/2019	Call 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				1,045,000	02/01/2022	3FE
	SILVER SPRING METRO CENTER III A1-SR-SEC			Redemption 100.0000																	
82817*-AA-9	3.810% 12/05/28		09/05/2019			233,074	233,074	233,074	233,074						233,074				5,922	12/05/2028	1
	SILVER SPRING METRO CENTER IV- A1-SR-SEC			Redemption 100.0000																	
82817@-AA-7	3.890% 12/05/28		09/05/2019			40,650	40,650	40,650	40,650						40,650				1,054	12/05/2028	1
	SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36																				
82922T-AA-7			07/22/2019	Call 100.0000		875,000	875,000	868,697	869,834		127		127		869,960		5,040	5,040	26,548	01/20/2036	1FE
	SIRIUS XM RADIO INC CO.GUARNT 6.000%																				
82967N-AS-7	07/15/24		07/18/2019	Call 103.0000		10,918,000	10,600,000	10,600,000	10,600,000						10,600,000				959,300	07/15/2024	3FE
	65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310%			Redemption 100.0000																	
83001@-AA-1	12/31/36		09/10/2019			162,849	162,849	162,849	162,849						162,849				4,681	12/31/2036	1
	SLEWISVILLE TX REALTY LP-ALLST SR-SEC			Redemption 100.0000																	
83133#-AA-0	7.220% 04/01/25		09/10/2019			30,886	30,886	30,886	30,886						30,886				1,487	03/10/2025	1
83416N-AA-1	SOCTY 2016-A A SEQ 4.800% 09/20/48		09/20/2019	Paydown		217,634	217,634	207,222	207,261		10,373		10,373		217,634				10,446	09/20/2048	2FE
83417B-AA-6	SOCTY 2013-1 A SEQ 4.800% 11/20/38		09/20/2019	Paydown		279,143	279,143	289,740	288,127		(8,984)		(8,984)		279,143				8,942	11/20/2038	2FE
83417E-AA-0	SOCTY 2014-1 A SEQ 4.590% 04/20/44		09/20/2019	Paydown		309,792	309,792	318,219	314,137		(4,345)		(4,345)		309,792				9,549	04/20/2044	2FE
83417F-AA-7	SOCTY 2014-2 A SEQ 4.020% 07/20/44		07/20/2019	Paydown		895,117	895,117	894,764	892,874		2,242		2,242		895,117				35,984	07/20/2044	2FE
83546D-AD-0	SONIC 2016-1A A2 SEQ 4.472% 05/20/46		09/20/2019	Paydown		40,000	40,000	40,000	40,000						40,000				1,193	05/20/2046	2FE
83546D-AF-5	SONIC 2018-1A A2 SEQ 4.026% 02/20/48		09/20/2019	Paydown		33,750	33,750	33,628	33,638		112		112		33,750				906	02/20/2048	2FE
	SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC			Redemption 100.0000																	
84055*-AE-8	4.160% 08/15/48		08/15/2019			250,000	250,000	250,000	250,000						250,000				10,400	08/15/2048	1
	SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC			Redemption 100.0000																	
841215-AA-4	3.846% 08/15/33		08/15/2019			871,236	871,236	871,236	871,236						871,236				33,508	08/15/2033	1FE
843590-BL-3	SPSAC 1997-2 A4 SEQ AS 7.450% 05/25/27		09/01/2019	Paydown		7,980	7,980	7,980	7,980						7,980				266	05/25/2027	1FM
	SW AIRLINES 07-1 TRUST PT CERTS 6.150%																				
84474Y-AA-4	08/01/22		08/01/2019	Paydown		280,301	280,301	280,301	280,301						280,301				17,239	08/01/2022	1FE
84604C-AE-7	SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30		08/01/2019	Paydown		20,095	20,095	10,619	11,359		8,736		8,736		20,095				940	12/25/2030	4FM
	SURF 2003-BC3 M1 MEZ FLT STEP IRC 2.993%																				
84751P-AX-7	08/25/34		09/25/2019	Paydown		1,460,197	1,460,197	1,393,592	1,408,867		51,330		51,330		1,460,197				37,405	08/25/2034	1FM
	SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33			Redemption 100.0000																	
84860*-AB-9			09/30/2019			114,457	114,457	114,457	114,457						114,457				3,305	03/31/2033	2PL
	SPIRITS OF ST LOUIS BASKETBALL SR 5.300%			Redemption 100.0000																	
848609-AA-1	03/29/33		09/30/2019			67,687	67,687	67,788	67,764		(78)		(78)		67,687				2,096	03/29/2033	2PL
	SPLANO TX REALTY LTD PTNSP-ALL SR-SEC			Redemption 100.0000																	
84862#-AA-5	7.130% 03/01/25		09/10/2019			32,674	32,674	32,674	32,674						32,674				1,554	02/10/2025	1
85022W-AB-0	SCFT 2016-AA B SUB 4.100% 10/25/33		07/05/2019	Paydown															226,354	10/25/2033	1FE
	SPRINGFIELD SSA LEASE-BKD PT T SR-SEC			Redemption 100.0000																	
85136#-AA-2	4.000% 06/15/22		09/15/2019			58,915	58,915	58,915	58,915						58,915				1,572	06/15/2022	1
	SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31																				
85236#-AA-1			07/30/2019	Paydown		193,314	193,314	193,314							193,314				3,219	04/30/2031	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	STARM 2007-S1 4A1 CSTR SSNR AS 4.813%																				
855541-AD-0	01/25/37		09/01/2019	Paydown		41,733	41,733	37,583	38,398		3,335		3,335		41,733				1,330	01/25/2037	1FM
85572R-AA-7	STARR 2018-1 A SEQ 4.089% 05/15/43		09/15/2019	Paydown		150,443	150,443	149,053	149,150		1,293		1,293		150,443				4,101	05/15/2043	1FE
	STEELRIVER TRANSMISSION CO LLC 3.820%			Redemption 100.0000																	
858271-A*-0	06/30/47		09/30/2019			923,474	923,474	923,474	923,474						923,474				26,458	06/30/2047	2PL
	STERLING-MADISON HEIGHTS MI-LL SR-SEC			Redemption 100.0000																	
85939#-AA-1	5.660% 09/30/25		09/15/2019			31,969	31,969	31,969	31,969						31,969				1,226	09/15/2025	1
	STERLING-SARASOTA FL-LLC-ALLST SR-SEC			Redemption 100.0000																	
85951@-AA-6	7.220% 07/10/25		09/10/2019			32,930	32,930	32,930	32,930						32,930				1,586	07/10/2025	1
	STERLING-THORNTON CO-LLC-ALLST SR-SEC																				
85962#-AA-1	7.220% 04/01/25		08/21/2019	Call 119.6885		1,892,988	1,581,596	1,581,596	1,581,596						1,581,596				391,036	03/10/2025	1
	STERLING-THORNTON CO-LLC-ALLST SR-SEC			Redemption 100.0000																	
85962#-AA-1	7.220% 04/01/25		08/10/2019			23,347	23,347	23,347	23,347						23,347				1,054	03/10/2025	1
86336D-AA-3	RROM 2004-1A A SEQ 7.450% 04/20/24		07/20/2019	Paydown		3,868,012	3,868,012	3,868,012	3,868,012						3,868,012				324,154	04/20/2024	5Z
863579-DQ-8	SARM 2004-17 A1 CSTR AS 2.910% 11/25/34		09/01/2019	Paydown		319,316	319,316	284,591	286,481		32,835		32,835		319,316				5,991	11/25/2034	1FM
	SARM 2006-1 6A1 CSTR PT SSNR AS 4.122%																				
863579-Q4-3	02/25/36		09/01/2019	Paydown		249,454	247,285	123,428	92,065		156,598		156,598		248,663		790	790	7,148	02/25/2036	1FM
86358E-GW-0	SAIL 2004-2 A4 FLT STEP 2.723% 03/25/34		09/25/2019	Paydown		127,240	127,240	116,588	119,941		7,300		7,300		127,240				2,699	03/25/2034	1FM
	SAIL 2004-11 M1 MEZ FLT STEP IRC 2.948%																				
86358E-PQ-3	01/25/35		09/25/2019	Paydown		557,388	557,388	481,183	517,709		39,679		39,679		557,388				12,843	01/25/2035	1FM
	SAIL 2005-HE3 M1 MEZ FLT STEP 2.766%			SG AMERICAS SECURITIES																	
86358E-WX-0	09/25/35		09/17/2019	LLC		8,655,177	8,657,206	7,575,056	8,009,830		97,615		97,615		8,107,445		547,732	547,732	201,494	09/25/2035	1FM
	SAIL 2005-HE3 M1 MEZ FLT STEP 2.766%																				
86358E-WX-0	09/25/35		08/26/2019	Paydown		312,977	312,977	273,855	289,573		23,404		23,404		312,977				6,272	09/25/2035	1FM
86358R-NF-2	SAMI 2002-3 CC CPT 9.211% 07/28/28		08/01/2019	Paydown		56	56				56		56		56				(1)	07/28/2028	1FM
	SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32																				
86358R-XZ-5			09/01/2019	Paydown		13,370	13,370	12,502	12,558		812		812		13,370				311	02/25/2032	5FE
	SASC 2005-2XS 1A4 STEP AFC AS 5.860%																				
86359B-2E-0	02/25/35		09/01/2019	Paydown		815,035	815,035	814,653	815,035						815,035				30,233	02/25/2035	1FM
	SASC 2005-2XS 2A1 XRESET FTV FLT DL 2.600%																				
86359B-2H-3	02/25/35		09/03/2019	Paydown		25,246	25,246	25,246	25,246						25,246				489	02/25/2035	1FM
	SASC 2005-4XS 1A4B STEP AFC AS 5.750%																				
86359B-4V-0	03/25/35		09/01/2019	Paydown		786,988	786,988	711,632	730,232		56,756		56,756		786,988				27,562	03/25/2035	1FM
	SASC 2005-4XS 3A5 STEP AFC AS 5.340%																				
86359B-5H-0	03/25/35		09/01/2019	Paydown		1,029,421	1,029,421	1,028,778	1,027,656		1,765		1,765		1,029,421				34,525	03/25/2035	1FM
	SASC 2005-7XS 1A3 STEP AFC AS 5.540%																				
86359B-7H-8	04/25/35		09/01/2019	Paydown		1,124,380	1,124,380	1,124,204	1,122,318		2,062		2,062		1,124,380				37,824	04/25/2035	1FM
	SASC 2005-9XS 1A3A STEP AFC AS 5.750%																				
86359D-EM-5	06/25/35		09/01/2019	Paydown		519,085	519,085	518,923	518,082		1,003		1,003		519,085				20,116	06/25/2035	1FM
	LXS 2005-2 2A3A STEP AFC AS 5.290% 08/25/35																				
86359D-MX-2			09/01/2019	Paydown		1,190,306	1,190,306	1,035,539	1,073,949		116,356		116,356		1,190,306				35,843	08/25/2035	1FM
	SASC 2005-16 1A2 SEQ SSNR AS 5.500%																				
86359D-QL-4	09/25/35		08/01/2019	Paydown		1,860,549	1,860,565	1,661,943	1,538,778		321,784		321,784		1,860,562		(13)	(13)	68,188	09/25/2035	1FM
	SAMI 2004-AR8 M MEZ FLT STEP AFC 2.732%																				
86359L-GN-3	05/19/35		09/19/2019	Paydown		65,910	65,910	57,836	58,388		7,522		7,522		65,910				1,396	05/19/2035	1FM
	SAMI 2007-AR4 A4A FLT STEP SSNR AS 2.198%																				
86364M-AD-2	09/25/47		09/25/2019	Paydown		240,398	240,398	192,919	196,130		44,268		44,268		240,398				4,547	09/25/2047	1FM
	TBW 2006-6 A4 STEP AFC IRC AS 5.920%																				
87222P-AE-3	01/25/37		09/01/2019	Paydown		176,873	176,873	50,351	50,158		126,715		126,715		176,873				5,363	01/25/2037	1FM
	TENET HEALTHCARE CORP SR SEC 6.000%																				
87243Q-AB-2	10/01/20		09/11/2019	Call 103.9020		5,376,929	5,175,000	5,175,000	5,175,000						5,175,000				357,179	10/01/2020	3FE
87342R-AB-0	BELL 2016-1A A2II SEQ 4.377% 05/25/46		08/25/2019	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		08/25/2019	Paydown		72,750	72,750	72,750	72,750						72,750				2,330	11/25/2048	2FE
87342R-AE-4	BELL 2018-1A A2II SEQ 4.940% 11/25/48		08/25/2019	Paydown		122,500	122,500	122,500	122,500						122,500				4,488	11/25/2048	2FE
87677Q-AA-9	TXEZ 2016-1A A SEQ 3.131% 06/15/28		08/15/2019	Paydown		458,879	458,879	458,874	458,875		4		4		458,879				9,243	06/15/2028	1FE
87677Q-AB-7	TXEZ 2016-1A B SUB 4.575% 06/15/28		08/15/2019	Paydown		189,701	189,701	189,117	189,278		423		423		189,701				5,706	06/15/2028	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
878091-AN-7	TIAA 2001-C1A X IO CSTR NTL 5.197% 06/17/33		09/01/2019	Paydown				18,415	4,726		(327)		(327)		4,399		(4,399)	(4,399)	15,058	06/17/2033	6*
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		09/30/2019	Redemption 100.0000		50,206	50,206	50,206	50,206						50,206				1,842	06/30/2025	2PL
88017#-AA-0	TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25		08/30/2019	Redemption 100.0000		25,103	25,103	25,103	25,103						25,103				920	06/30/2025	2Z
88033G-CA-6	TENET HEALTHCARE CORP SR SEC 4.375% 10/01/21		09/11/2019	Call 104.6500		34,037,416	32,525,000	32,348,870	32,449,847		18,325		18,325		32,468,172		56,828	56,828	2,935,384	10/01/2021	3FE
88104#-AA-4	TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40		09/30/2019	Redemption 100.0000		353,006	353,006	353,006	353,006						353,006				12,152	08/31/2040	2Z
88104@-AA-6	TERRAFORM FALCON 1-LLC 4.640% 12/31/32		09/30/2019	Redemption 100.0000		1,164,462	1,164,462	1,164,462	1,164,462						1,164,462				40,373	12/31/2032	3
881561-2F-0	TMTS 2006-5 1A2B FLT STEP IRC 2.256% 07/25/37		09/25/2019	Paydown		131,290	131,290	114,027	120,642		10,648		10,648		131,290				2,490	07/25/2037	1FM
88160Q-AL-7	ANDEAVOR LOGIS LP/CORP CO.GUARNT 6.250% 10/15/22		09/23/2019	Taxable Exchange		4,574,680	4,496,000	4,595,300	4,538,253		(16,664)		(16,664)		4,521,589		53,091	53,091	263,828	10/15/2022	2FE
88160Q-AM-5	ANDEAVOR LOGIS LP/CORP CO.GUARNT 6.375% 05/01/24		09/23/2019	Taxable Exchange		2,330,688	2,225,000	2,375,750	2,321,350		(19,666)		(19,666)		2,301,684		29,003	29,003	126,871	05/01/2024	2FE
88160Q-AN-3	ANDEAVOR LOGIS LP/CORP CO.GUARNT 5.250% 01/15/25		09/23/2019	Taxable Exchange		26,167,557	25,000,000	25,260,000	25,181,617		(30,198)		(30,198)		25,151,419		1,016,138	1,016,138	1,560,417	01/15/2025	2FE
883556-AT-9	THERMO FISHER SCIENTIFIC SR UNSEC 4.700% 05/01/20		09/27/2019	Call 101.5580		8,124,640	8,000,000	7,996,800	7,999,492		277		277		7,999,769		231	231	312,640	05/01/2020	2FE
883556-BC-5	THERMO FISHER SCIENTIFIC SR UNSEC 3.150% 01/15/23		09/27/2019	Call 104.3180		38,201,252	36,620,000	36,401,681	36,519,891		17,386		17,386		36,537,277		82,723	82,723	2,734,782	01/15/2023	2FE
885220-EE-9	TMST 2003-5 4A CSTR PT AS 4.023% 10/25/43		09/01/2019	Paydown		360,206	360,206	357,800	357,824		2,381		2,381		360,206				10,995	10/25/2043	1FM
88522E-AC-7	TMST 2007-1 A2B MR FLT CMPLX AFC IR 3.333% 03/25/37		09/25/2019	Paydown		464,357	464,911	360,456	351,163		113,601		113,601		464,764		(406)	(406)	11,795	03/25/2037	1FM
88576V-AA-8	HENDR 2008-3A A1 SEQ 8.000% 06/15/45		09/15/2019	Paydown		20,594	20,594	27,004	26,259		(5,664)		(5,664)		20,594				1,082	06/15/2045	1FE
88576X-AA-4	HENDR 2010-1A A SEQ 5.560% 07/15/59		09/15/2019	Paydown		68,242	68,242	79,051	78,343		(10,101)		(10,101)		68,242				2,512	07/15/2059	1FE
886313-AE-5	TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28		07/22/2019	Capital Distribution		824,807		824,807							824,807					10/20/2028	6*
886314-AE-3	TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30		07/24/2019	Capital Distribution		146,204		146,204	146,204						146,204					12/14/2037	6*
89054X-AB-1	TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39		09/30/2019	Redemption 100.0000		221,452	221,452	221,452	221,452						221,452				10,796	09/30/2039	5FE
89655#-AA-5	TRINITY PT 1 LTD-WALMART SR-SEC 7.010% 03/15/20		09/15/2019	Redemption 100.0000		335,358	335,358	335,358	335,358						335,358				15,680	03/15/2020	2
89655@-AA-7	TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20		09/15/2019	Redemption 100.0000		198,949	198,949	198,949	198,949						198,949				9,408	07/15/2020	2
89657B-AA-2	TRL 2019-1A A SEQ 3.820% 04/17/49		09/17/2019	Paydown		223,217	223,217	223,106			112		112		223,217				3,012	04/17/2049	1FE
89679H-AA-3	TCF 2017-1A A SEQ 3.520% 06/20/42		09/20/2019	Paydown		250,855	250,855	250,810	250,813		42		42		250,855				5,887	06/20/2042	1FE
89679H-AE-5	TCF 2017-2A A SEQ 3.620% 08/20/42		09/20/2019	Paydown		359,361	359,361	359,320	359,322		39		39		359,361				8,691	08/20/2042	1FE
89679H-AJ-4	TCF 2018-1A A SEQ 3.950% 03/20/43		09/20/2019	Paydown		375,000	375,000	374,929	374,930		70		70		375,000				9,875	03/20/2043	1FE
90184*-AA-7	209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47		09/15/2019	Redemption 100.0000		211,994	211,994	211,994	211,994						211,994				5,513	07/15/2047	1
901857-AB-8	2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29		09/15/2019	Redemption 100.0000		830,478	830,478	830,478	830,478						830,478				69,012	09/15/2029	1
90226#-AA-3	2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29		09/28/2019	Redemption 100.0000		701,006	701,006	701,006	701,006						701,006				15,816	05/28/2029	1PL
90353K-AY-5	UBSCM 2018-C13 A4 SEQ 4.334% 10/15/51		09/13/2019	U.S. BANCORP LIBRA		12,318,888	10,860,000	11,185,758	11,179,379		(20,694)		(20,694)		11,158,685		1,160,203	1,160,203	334,731	10/15/2051	1FM
90362*-AA-1	UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40		09/15/2019	Redemption 100.0000		1,295,388	1,295,388	1,295,388	1,295,388						1,295,388				41,544	03/15/2040	1
907834-AG-0	ANADARKO HOLDING CO SR UNSEC 7.150% 05/15/28		09/18/2019	Taxable Exchange		6,088,531	5,000,000	5,802,228	5,444,226		(25,953)		(25,953)		5,418,274		670,258	670,258	300,896	05/15/2028	2FE
91741*-AV-5	PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34		09/15/2019	Paydown		700	700				700		700		700				10	05/15/2034	6*

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
91803*-AP-3	UTILITIES-INC. A-SR-SEC 6.580% 07/19/36		07/19/2019	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		09/15/2019	Redemption 100.0000		510,281	510,281	510,281	510,281						510,281				11,739	07/15/2036	1
91845#-AA-2	VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35		09/15/2019	Redemption 100.0000		715,629	715,629	715,276	704,271		352		352		715,629				18,047	05/15/2035	2
91851@-AA-5	VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37		09/15/2019	Redemption 100.0000		277,567	277,567	277,567	277,567						277,567				7,814	02/15/2037	1
91853*-AA-5	VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35		09/15/2019	Redemption 100.0000		112,777	112,777	112,777	112,777						112,777				3,565	10/15/2035	1
91853@-AB-1	VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35		09/15/2019	Redemption 100.0000		185,463	185,463	185,463	185,463						185,463				5,553	12/15/2035	1
91854*-AA-4	VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36		09/15/2019	Redemption 100.0000		235,533	235,533	235,533	235,533						235,533				5,696	08/15/2036	2
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		07/15/2019	Redemption 100.0000		12,197	12,197	12,197	12,197						12,197				323	04/15/2046	1PL
91912@-AA-2	PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46		09/15/2019	Redemption 100.0000		24,533	24,533	24,533	24,533						24,533				788	04/15/2046	1Z
91917#-AA-5	VALICOR ENVIRONMENTAL SERVICES 9% cash 2%pik 11.000% 12/01/23		07/24/2019	Redemption 100.0000		15,100,000	15,100,000	15,100,000	15,100,000						15,100,000				939,064	12/01/2023	5
91927#-AA-3	VALLEY 2016 LEASE TRUST-VALLEY 4.030% 02/18/43		09/16/2019	Redemption 100.0000		70,425	70,425	70,425	70,425						70,425				1,747	02/18/2043	1
92276M-BB-0	VENTAS REALTY LP/CAP CRP CO.GUARNT 2.700% 04/01/20		07/03/2019	TENDER SALE		26,021,700	25,925,000	25,614,531	25,859,918		25,809		25,809		25,885,726		135,974	135,974	528,870	04/01/2020	2FE
92550@-AA-7	RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23		09/15/2019	Redemption 100.0000		376,526	376,526	376,526	376,526						376,526				16,198	08/15/2023	1
92922F-3J-5	WAMU 2005-AR12 1A4 CSTR SSNR AS 3.876% 10/25/35		09/01/2019	Paydown		47,909	47,909	23,284	10,951		36,957		36,957		47,909				1,268	10/25/2035	1FM
92922F-5U-8	WAMU 2005-AR15 A1A2 FLT STEP AFC IR 2.298% 11/25/45		09/25/2019	Paydown		506,399	506,399	473,977	474,227		32,172		32,172		506,399				9,456	11/25/2045	1FM
92922F-5W-4	WAMU 2005-AR15 A1B2 FLT STEP AFC IR 2.428% 11/25/45		09/25/2019	Paydown		788,754	788,754	717,174	726,226		62,529		62,529		788,754				15,433	11/25/2045	1FM
92922F-5X-2	WAMU 2005-AR15 A1B3 FLT STEP AFC IR 2.358% 11/25/45		09/25/2019	Paydown		443,617	443,617	400,872	405,637		37,981		37,981		443,617				8,467	11/25/2045	1FM
92922F-6Z-6	WAMU 2005-AR16 1A4A CSTR SSNR AS 1.760% 12/25/35		09/03/2019	Paydown		676,434	676,434	616,721	595,616		80,819		80,819		676,434				17,705	12/25/2035	1FM
92922F-G7-7	WAMU 2005-AR4 A5 CSTR AS 4.209% 04/25/35		09/01/2019	Paydown		529,972	529,972	395,085	322,316		207,656		207,656		529,972				14,326	04/25/2035	1FM
92922F-GN-2	WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33		09/01/2019	Paydown		34,549	34,549	31,990	32,137		2,412		2,412		34,549				1,059	11/25/2033	1FM
92922F-J4-1	WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 2.758% 04/25/45		09/25/2019	Paydown		637,066	637,066	595,671	629,820		7,246		7,246		637,066				13,871	04/25/2045	1FM
92922F-JV-1	WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34		09/01/2019	Paydown		2,420	2,420	2,341	2,344		76		76		2,420				85	01/25/2034	1FM
92922F-JZ-2	WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34		09/01/2019	Paydown		28,374	28,374	27,987	27,995		379		379		28,374				1,041	01/25/2034	1FM
92922F-Q5-0	WAMU 2005-AR7 A4 CSTR AS 4.270% 08/25/35		09/01/2019	Paydown		718,441	718,441	704,401	704,682		13,759		13,759		718,441				20,609	08/25/2035	1FM
92922F-U8-9	WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 2.978% 07/25/45		09/25/2019	Paydown		66,144	66,144	60,357	60,790		5,355		5,355		66,144				1,600	07/25/2045	1FM
92922F-VB-1	WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34		09/01/2019	Paydown		499,519	499,519	467,050	484,000		15,519		15,519		499,519				16,511	07/25/2034	1FM
92922F-VC-9	WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34		09/01/2019	Paydown		203,296	203,296	196,413	196,533		6,763		6,763		203,296				6,725	07/25/2034	1FM
92925C-BH-4	WAMU 2005-AR19 A1C3 FLT STEP AFC IR 2.518% 12/25/45		09/25/2019	Paydown		408,506	408,506	368,657	372,002		36,504		36,504		408,506				9,315	12/25/2045	1FM
92925C-CC-4	WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 3.460% 01/25/46		09/03/2019	Paydown		283,561	283,561	245,723	248,188		35,373		35,373		283,561				6,663	01/25/2046	1FM
92925V-AA-8	WAMU 2007-HY1 1A1 CSTR SSNR AS 2.560% 02/25/37		09/03/2019	Paydown		154,462	199,326	112,931	97,055		78,533		78,533		175,588		(21,126)	(21,126)	5,344	02/25/2037	1FM
9292J@-AA-0	CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31		09/15/2019	Redemption 100.0000		123,217	123,217	123,217	123,217						123,217				2,950	03/15/2031	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		07/15/2019	Redemption 100.0000		13,102	13,102	13,102	13,102						13,102				399	10/15/2053	1FE
92971*-AA-0	WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53		09/16/2019	Redemption 100.0000		26,375	26,375	26,375	26,375						26,375				976	10/15/2053	1Z
929766-KS-1	WBCMT 2003-C7 G SUB CSTR 6.329% 10/15/35		09/01/2019	Paydown		156,091	156,091	153,528	155,669		422		422		156,091				6,417	10/15/2035	1FM
92977Y-BQ-3	WMLT 2005-B 3A1 CSTR SSNR AS 4.536% 10/20/35		09/01/2019	Paydown		536,224	536,224	183,530	186,332		349,892		349,892		536,224				16,398	10/20/2035	1FM
93121@-AA-5	WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32		09/10/2019	Redemption 100.0000		72,452	72,452	72,452	72,452						72,452				2,416	12/10/2032	1
93143@-AA-9	WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32		09/15/2019	Redemption 100.0000		88,838	88,838	88,838	88,838						88,838				3,480	05/15/2032	2
93144#-AA-6	WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31		09/15/2019	Redemption 100.0000		46,480	46,480	47,475	47,074		(594)		(594)		46,480				1,829	11/15/2031	2
933634-AA-5	WAMU 2007-HY3 1A1 CSTR SSNR AS 2.961% 03/25/37		09/03/2019	Paydown		35,598	48,989	25,423	17,620		22,598		22,598		40,218		(4,620)	(4,620)	1,104	03/25/2037	1FM
933634-AJ-6	WAMU 2007-HY3 4A1 CSTR SSNR AS 4.241% 03/25/37		09/01/2019	Paydown		240,283	243,800	231,610	232,212		11,423		11,423		243,635		(3,352)	(3,352)	6,647	03/25/2037	1FM
933638-AB-4	WAMU 2006-AR19 1A1A FLT DLY SSNR AS 3.120% 01/25/47		09/03/2019	Paydown		119,143	119,143	107,378	107,808		11,335		11,335		119,143				2,671	01/25/2047	1FM
933638-AD-0	WAMU 2006-AR19 2A FLT DLY SSNR AS 2.405% 01/25/47		09/01/2019	Paydown		253,937	253,937	239,731	240,008		13,930		13,930		253,937				3,899	01/25/2047	1FM
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		07/01/2019	Redemption 100.0000		62,623	62,623	62,623	62,623						62,623				2,776	07/01/2026	2PL
93627#-AB-0	WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26		09/01/2019	Redemption 100.0000		126,438	126,438	126,438	126,438						126,438				6,808	07/01/2026	2Z
939336-QZ-9	WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33		09/01/2019	Paydown		18,751	18,751	19,149	18,738		12		12		18,751				721	02/25/2033	1FM
939336-RZ-8	WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33		09/01/2019	Paydown		14,835	14,835	15,058	14,886		(51)		(51)		14,835				569	03/25/2033	1FM
939336-Z3-0	WAMU 2005-AR3 A1 CSTR AS 4.423% 03/25/35		09/01/2019	Paydown		523,878	523,878	510,525	512,844		11,033		11,033		523,878				15,447	03/25/2035	1FM
939344-AN-7	WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36		09/01/2019	Paydown		120,821	154,217	15,831	14,083		109,716		109,716		123,800		(2,978)	(2,978)	4,570	05/25/2036	1FM
93936H-AL-0	WMALT 2007-2 1A11 EXCH FLT SSNR AS 2.338% 04/25/37		09/25/2019	Paydown			69,215	19,580	17,091		(1,171)		(1,171)		15,921		(15,921)	(15,921)	1,320	04/25/2037	1FM
949757-AF-5	WFMBS 2004-6 A6 SEQ AS 6.000% 06/25/34		09/01/2019	Paydown		82,128	82,128	82,333	82,128						82,128				3,313	06/25/2034	1FM
949757-AG-3	WFMBS 2004-6 A7 NAS 5.500% 06/25/34		09/01/2019	Paydown		112,518	112,518	108,734	109,072		3,446		3,446		112,518				4,161	06/25/2034	1FM
949772-AD-9	WFMBS 2005-18 2A1 SSNR NAS 5.500% 01/25/36		09/01/2019	Paydown		130,882	130,882	118,052	121,731		9,151		9,151		130,882				4,886	01/25/2036	1FM
94978#-AH-0	WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24		09/10/2019	Redemption 100.0000		455,447	455,447	455,448	455,445		2		2		455,447				21,972	01/10/2024	2
94978#-CQ-8	WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27		09/10/2019	Redemption 100.0000		418,365	418,365	398,175	407,082		11,283		11,283		418,365				15,653	08/10/2027	2
94978#-GK-7	FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30		09/06/2019	Redemption 100.0000		5,091	5,091	5,091	5,091						5,091				289	01/15/2030	1
94978#-HJ-9	FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29		09/06/2019	Redemption 100.0000		27,617	27,617	27,617	27,617						27,617				1,682	01/15/2029	1
94978#-HS-9	WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC 6.640% 09/21/27		09/21/2019	Redemption 100.0000		42,419	42,419	42,581	42,500		(81)		(81)		42,419				1,879	09/21/2027	1
94978*-AL-5	WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27		09/14/2019	Redemption 100.0000		971,759	971,759	971,759	971,759						971,759				38,433	05/14/2027	1
949789-AF-8	WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.852% 12/25/36		09/01/2019	Paydown		327,257	356,868	251,102	249,730		98,422		98,422		348,152		(20,895)	(20,895)	11,701	12/25/2036	1FM
94980G-AJ-0	WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34		09/01/2019	Paydown		808,530	808,530	706,840	772,760		35,770		35,770		808,530				27,357	10/25/2034	1FM
94980K-AH-5	WFMBS 2004-4 A8 SEQ AS 5.500% 05/25/34		09/01/2019	Paydown		55,394	55,394	53,784	54,777		617		617		55,394				2,051	05/25/2034	1FM
94980K-AN-2	WFMBS 2004-4 B1 SUB NAS 5.500% 05/25/34		09/01/2019	Paydown		14,355	14,355	14,332	14,330		24		24		14,355				532	05/25/2034	4FM
94980K-AP-7	WFMBS 2004-4 B2 SUB NAS 5.500% 05/25/34		09/01/2019	Paydown		871	233,934				871		871		871				9,603	05/25/2034	1FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
94980S-AS-4	WFMBS 2006-9 1A17 SEQ SSNR AS 6.000% 08/25/36		09/03/2019	Paydown		6,755,201	7,438,300	5,888,399	6,234,265		1,088,526		1,088,526		7,322,791		(567,590)	(567,590)	281,846	08/25/2036	1FM
94980S-BJ-3	WFMBS 2006-9 1A33 SEQ SSNR AS 6.000% 08/25/36		09/01/2019	Paydown		4,248,334	4,294,748	3,617,232	3,838,941		450,959		450,959		4,289,899		(41,565)	(41,565)	162,525	08/25/2036	1FM
94981N-AA-3	WFMBS 2005-AR4 1A1 CSTR PT SSNR AS 5.162% 04/25/35		09/01/2019	Paydown		628,177	628,177	628,570	628,295		(118)		(118)		628,177				21,922	04/25/2035	1FM
94981Q-AV-0	WFMBS 2005-AR16 7A1 CSTR PT SSNR AS 4.606% 10/25/35		09/01/2019	Paydown		202,749	213,061	193,353	194,115		18,037		18,037		212,152		(9,403)	(9,403)	6,874	10/25/2035	1FM
94982C-AG-3	WFMBS 2004-DD 2A6 CSTR AS 5.006% 01/25/35		09/01/2019	Paydown		59,867	59,867	53,259	49,457		10,410		10,410		59,867				1,990	01/25/2035	1FM
94982N-AE-4	WFMBS 2005-4 A5 PAC-11 AS 5.000% 04/25/35		09/01/2019	Paydown		435,427	435,427	387,110	399,362		36,065		36,065		435,427				14,659	04/25/2035	1FM
94982S-AD-5	WFMBS 2005-17 1A1 PT SSNR AS 5.500% 01/25/36		09/01/2019	Paydown		307,786	309,646	59,072	59,730		248,405		248,405		308,135		(349)	(349)	11,268	01/25/2036	1FM
94982U-AA-6	WFMBS 2005-AR5 1A1 CSTR PT AS 1.750% 04/25/35		09/03/2019	Paydown		105,816	105,816	100,832	100,781		5,035		5,035		105,816				3,590	04/25/2035	1FM
94982W-AL-8	WFMBS 2005-9 1A11 SSNR NAS 5.500% 10/25/35		09/01/2019	Paydown		196,322	196,322	193,868	194,154		2,167		2,167		196,322				7,324	10/25/2035	1FM
949837-AF-5	WFMBS 2007-10 1A6 PAC-11 SSNR AS 6.000% 07/25/37		09/01/2019	Paydown		744,964	885,173	705,332	733,131		127,574		127,574		860,705		(115,741)	(115,741)	34,120	07/25/2037	1FM
949837-AK-4	WFMBS 2007-10 1A10 AD PAC-11 AS 5.900% 07/25/37		09/01/2019	Paydown		385,226	457,729	270,468	179,927		232,182		232,182		412,109		(26,884)	(26,884)	17,351	07/25/2037	1FM
949837-BE-7	WFMBS 2007-10 1A29 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		217,515	258,454	201,712	209,797		40,797		40,797		250,595		(33,079)	(33,079)	9,963	07/25/2037	1FM
949837-BK-3	WFMBS 2007-10 1A34 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		92,324	109,701	88,067	91,514		15,264		15,264		106,778		(14,454)	(14,454)	4,229	07/25/2037	1FM
94983B-AP-4	WFMBS 2006-4 1A14 SEQ AS 5.750% 04/25/36		09/01/2019	Paydown		209,233	212,199	164,779	170,960		40,640		40,640		211,600		(2,366)	(2,366)	8,112	04/25/2036	1FM
94983B-AT-6	WFMBS 2006-4 2A2 PT SSNR AS 5.500% 04/25/36		09/01/2019	Paydown		34,611	35,295	16,770	14,743		20,145		20,145		34,889		(277)	(277)	1,294	04/25/2036	1FM
94983K-AE-9	WFMBS 2006-AR2 2A3 CSTR PT SSNR AS 2.550% 03/25/36		09/03/2019	Paydown		931	931	443	452		479		479		931				31	03/25/2036	1FM
94983P-AA-6	WFMBS 2006-AR4 1A1 CSTR SSNR AS 5.221% 04/25/36		09/01/2019	Paydown		938	943	183	169		769		769		939		(1)	(1)	30	04/25/2036	1FM
94983Y-AH-2	WFMBS 2006-AR10 4A1 CSTR PT SSNR AS 5.181% 07/25/36		09/01/2019	Paydown		8,216,597	8,403,102	3,948,431	1,122,684		7,119,056		7,119,056		8,241,740		(25,143)	(25,143)	318,986	07/25/2036	1FM
94984E-AT-9	WFMBS 2006-10 A18 SEQ NAS 6.000% 08/25/36		09/01/2019	Paydown		78,179	99,501	42,564	24,735		58,423		58,423		83,158		(4,980)	(4,980)	4,117	08/25/2036	1FM
94984F-AR-0	WFMBS 2006-11 A16 SSNR NAS 6.000% 09/25/36		09/01/2019	Paydown		6,284,702	6,567,848	3,459,275	3,449,700		2,982,416		2,982,416		6,432,115		(147,413)	(147,413)	289,343	09/25/2036	1FM
94984H-AC-9	WFMBS 2006-12 A3 PAC-11 SSNR AS 6.000% 10/25/36		09/01/2019	Paydown		4,348,587	4,471,232	2,026,254	2,000,936		2,400,538		2,400,538		4,401,474		(52,887)	(52,887)	170,353	10/25/2036	1FM
94984J-AE-1	WFMBS 2006-13 A5 SSNR NAS 6.000% 10/25/36		09/01/2019	Paydown		8,378,505	8,598,832	8,344,162	8,552,856		46,634		46,634		8,599,489		(220,984)	(220,984)	385,570	10/25/2036	3FM
94984V-AB-0	WFMBS 2006-19 A2 SSNR AS 5.250% 12/26/36		09/01/2019	Paydown		1,449,442	1,449,442	1,393,654	1,394,604		54,839		54,839		1,449,442				57,024	12/26/2036	1FM
94984X-AB-6	WFMBS 2007-2 1A2 SEQ AS 6.000% 03/25/37		09/01/2019	Paydown		974,662	1,042,885	589,533	615,771		398,551		398,551		1,014,321		(39,659)	(39,659)	46,598	03/25/2037	1FM
94984X-AD-2	WFMBS 2007-2 1A4 SEQ AS 6.000% 03/25/37		09/01/2019	Paydown		805,823	862,228	483,983	505,604		332,769		332,769		838,373		(32,549)	(32,549)	38,526	03/25/2037	1FM
94984X-AM-2	WFMBS 2007-2 1A12 SEQ AS 6.000% 03/25/37		09/01/2019	Paydown		1,229,552	1,315,616	745,442	778,579		501,124		501,124		1,279,704		(50,152)	(50,152)	58,785	03/25/2037	1FM
94985J-AB-6	WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37		09/01/2019	Paydown		393,828	418,658	281,204	284,670		125,742		125,742		410,412		(16,584)	(16,584)	16,939	06/25/2037	1FM
94985J-BR-0	WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37		09/01/2019	Paydown		267,336	284,191	129,824	127,166		147,429		147,429		274,595		(7,260)	(7,260)	11,506	06/25/2037	1FM
94985J-CA-6	WFMBS 2007-7 A49 NAS 6.000% 06/25/37		09/03/2019	Paydown		245,375	260,846	132,421	129,908		122,704		122,704		252,611		(7,236)	(7,236)	10,561	06/25/2037	1FM
94985L-AD-7	WFMBS 2007-13 A4 SSNR NAS 6.000% 09/25/37		09/03/2019	Paydown		88,053	89,348	59,980	62,149		26,781		26,781		88,930		(877)	(877)	3,608	09/25/2037	1FM
94985L-AF-2	WFMBS 2007-13 A6 SSNR AS 6.000% 09/25/37		09/01/2019	Paydown		217,598	220,798	130,842	134,714		84,790		84,790		219,504		(1,906)	(1,906)	8,917	09/25/2037	1FM
94985R-AP-7	WFMBS 2007-4 A14 SEQ SSNR AS 6.000% 04/25/37		09/01/2019	Paydown		5,002,389	5,301,837	2,861,523	2,934,115		2,229,656		2,229,656		5,163,771		(161,381)	(161,381)	227,552	04/25/2037	1FM
94985T-AE-8	WFMBS 2007-3 1A5 EXCH NAS 6.000% 04/25/37		09/01/2019	Paydown		4,900,429	4,988,573	2,041,671	805,191		4,108,423		4,108,423		4,913,613		(13,184)	(13,184)	223,035	04/25/2037	1FM
94985W-AP-6	WFMBS 2007-11 A14 AD SEQ SSNR AS 6.000% 08/25/37		09/01/2019	Paydown		226,815	237,944	171,123	173,662		61,192		61,192		234,854		(8,039)	(8,039)	9,223	08/25/2037	1FM
94985W-AQ-4	WFMBS 2007-11 A15 Z SEQ SSNR AS 6.000% 08/25/37		09/01/2019	Paydown		1,017,243	1,067,154	794,469	813,202		241,781		241,781		1,054,983		(37,740)	(37,740)	41,364	08/25/2037	1FM
94985W-AU-5	WFMBS 2007-11 A19 SEQ SSNR AS 6.000% 08/25/37		09/01/2019	Paydown		28,519	29,919				28,519		28,519		28,519				1,160	08/25/2037	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
94985W-BL-4	WFMBS 2007-11 A35 SEQ SSNR AS 6.000% 08/25/37		09/01/2019	Paydown		455,569	477,921	342,410	350,270		121,517		121,517		471,787		(16,218)	(16,218)	18,525	08/25/2037	1FM
94985W-DT-5	WFMBS 2007-11 A90 EXCH SUP AD SSNR A 6.000% 08/25/37		09/01/2019	Paydown		2,124	2,229				2,124		2,124		2,124				86	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 EXCH PT SSNR AS 6.000% 08/25/37		09/01/2019	Paydown		110,967	116,412	30,673	29,311		82,929		82,929		112,241		(1,273)	(1,273)	4,512	08/25/2037	1FM
94986A-AC-2	WFMBS 2007-8 1A3 SSNR NAS 6.000% 07/25/37		09/01/2019	Paydown		14,133,160	14,699,428	8,002,028	7,838,485		6,584,588		6,584,588		14,423,072		(289,912)	(289,912)	655,503	07/25/2037	1FM
95058X-AC-2	WEN 2015-1A A23 SEQ 4.497% 06/15/45		09/15/2019	Paydown		87,500	87,500	84,229	84,229		3,271		3,271		87,500				2,951	06/15/2045	2FE
95058X-AE-8	WEN 2018-1A A2II SEQ 3.884% 03/15/48		09/15/2019	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		09/15/2019	Paydown		85,000	85,000	85,000							85,000				761	06/15/2049	2FE
958254-AD-6	WESTERN MIDSTREAM OPERAT SR UNSEC 5.450% 04/01/44		08/19/2019	SEA PORT GROUP THE LLC		7,662,981	8,407,000	8,554,789	8,549,168		(1,842)		(1,842)		8,547,326		(884,346)	(884,346)	407,272	04/01/2044	2FE
96033D-AA-8	WESTR 2017-1A A SEQ 3.050% 12/20/30		09/01/2019	Paydown		364,992	364,992	364,550	364,504		489		489		364,992				7,419	12/20/2030	1FE
96033D-AB-6	WESTR 2017-1A B SUB 4.050% 12/20/30		09/01/2019	Paydown		273,744	273,744	273,338	273,281		463		463		273,744				7,389	12/20/2030	2FE
96121#-AA-6	WESTPAC REALTY FUND II-LLC 1-30-SR-SEC 6.630% 09/05/19		09/05/2019	Redemption 100.0000		146,243	146,243	146,243	146,243						146,243				6,423	09/05/2019	1
96121#-AB-4	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20		09/05/2019	Redemption 100.0000		143,779	143,779	143,779	143,779						143,779				7,452	05/05/2020	1
96121#-AC-2	WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20		09/05/2019	Redemption 100.0000		146,192	146,192	146,192	146,192						146,192				7,587	05/05/2020	1
96121#-AD-0	WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20		09/05/2019	Redemption 100.0000		158,881	158,881	158,881	158,881						158,881				7,938	12/05/2020	1
96121#-AE-8	WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20		09/05/2019	Redemption 100.0000		208,186	208,186	208,186	208,186						208,186				11,304	12/05/2020	1
96121#-AF-5	WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21		09/05/2019	Redemption 100.0000		158,931	158,931	158,931	158,931						158,931				8,237	08/05/2021	1
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		07/15/2019	Redemption 100.0000		16,322	16,322	16,322	16,322						16,322				448	05/15/2047	1FE
96228#-AA-8	TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47		09/15/2019	Redemption 100.0000		32,837	32,837	32,837	32,837						32,837				1,093	05/15/2047	1Z
96928*-BS-5	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29		09/15/2019	Redemption 100.0000		43,608	43,608	43,608	43,608						43,608				1,864	07/15/2029	2
96928*-BT-3	WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32		09/15/2019	Redemption 100.0000		29,613	29,613	29,613	29,613						29,613				1,321	12/15/2032	2
96928*-BU-0	WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30		09/15/2019	Redemption 100.0000		46,079	46,079	46,079	46,079						46,079				2,016	12/15/2030	2
96928*-CE-5	WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34		09/15/2019	Redemption 100.0000		28,678	28,678	28,678	28,678						28,678				1,285	07/15/2034	2
96928*-CT-2	HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35		09/15/2019	Redemption 100.0000		242,384	242,384	242,384	242,384						242,384				10,686	01/15/2035	2
96928*-CW-5	BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37		09/15/2019	Redemption 100.0000		150,685	150,685	152,162	151,767		(1,082)		(1,082)		150,685				6,633	06/15/2037	1
96928*-FB-8	WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30		09/15/2019	Redemption 100.0000		250,878	250,878	252,540	251,997		(1,120)		(1,120)		250,878				6,525	07/15/2030	2
96928*-FC-6	WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27		09/15/2019	Redemption 100.0000		648,703	648,703	655,183	652,862		(4,160)		(4,160)		648,703				17,087	09/15/2027	2
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34		09/30/2019	Redemption 100.0000		194,444	194,444	194,444	194,444						194,444				5,352	12/18/2034	1
976826-BG-1	WISCONSIN POWER & LIGHT SR UNSEC 5.000% 07/15/19		07/15/2019	Maturity		9,000,000	9,000,000	8,944,650	8,996,276		3,724		3,724		9,000,000				450,000	07/15/2019	1FE
97806*-AG-7	WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45		09/10/2019	Redemption 100.0000		333,333	333,333	333,333	333,333						333,333				12,767	09/10/2045	1
98212B-AE-3	WPX ENERGY INC SR UNSEC 5.250% 09/15/24		08/08/2019	BARCLAYS BANK PLC		14,527,000	14,600,000	14,600,000	14,600,000						14,600,000		(73,000)	(73,000)	692,154	09/15/2024	4FE
984121-CD-3	XEROX CORP SR UNSEC 4.500% 05/15/21		08/27/2019	CITIGROUP GLOBAL MARKETS INC		31,173,188	30,450,000	30,766,167	30,544,842		(25,455)		(25,455)		30,519,388		653,800	653,800	1,080,975	05/15/2021	3FE
98984*-AA-2	ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37		09/15/2019	Redemption 100.0000		134,144	134,144	134,815	134,689		(545)		(545)		134,144				4,400	11/15/2037	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
07677@-AA-5	PLENARY HEALTH FINANCE CO PTY SERIES A 3.950% 07/02/40	B	07/01/2019	Redemption 100.0000		668,330	668,330	735,817	676,154					59,664	668,330	(67,487)		(67,487)	20,570	07/01/2040	1FE
Z00066-12-8	JGW IX LLC SR-UNSEC 4.500% 08/15/43		09/15/2019	Redemption 100.0000		78,627	78,627	78,627							78,627				2,158	08/15/2043	1Z
Z00068-02-5	4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 07/15/41		08/29/2019	Tax Free Exchange		10,446,346	10,446,346	10,446,346							10,446,346				90,637	07/15/2041	1Z
Z00068-03-3	4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 01/15/41		08/29/2019	Tax Free Exchange		11,175,501	11,175,501	11,175,501							11,175,501				93,765	01/15/2041	1Z
Z00068-79-3	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36		09/20/2019	Redemption 100.0000		96,592	96,592	96,592							96,592				465	09/20/2036	1Z
Z00068-80-1	SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39		09/20/2019	Redemption 100.0000		70,425	70,425	70,425							70,425				344	03/20/2039	1Z
109286-AA-2	BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24		09/30/2019	Redemption 100.0000		1,894,940	1,894,940	1,585,682	1,838,309					(252,627)	1,894,940	309,258		309,258	98,297	03/30/2024	2
218493-AA-2	CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34		09/30/2019	Redemption 100.0000		546,690	546,690	540,104	530,352					9,752	546,690	6,586		6,586	24,806	09/30/2034	2FE
221025-AB-5	CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/26		09/30/2019	Redemption 100.0000		733,277	733,277	629,066	711,363					(82,297)	733,277	104,211		104,211	41,836	06/30/2026	2FE
386435-AB-7	GRAND RENEWABLE SOLAR LP 3.926% 01/31/35		07/31/2019			791,662	791,662	819,064	762,668					56,396	791,662	(27,402)		(27,402)	31,096	01/31/2035	2FE
67077M-AJ-7	NUTRIEN LTD SR UNSEC 3.150% 10/01/22	A	09/19/2019	BARCLAYS BANK PLC		9,867,331	9,715,000	9,594,885	9,613,268		18,671		18,671		9,631,939		235,392	235,392	299,222	10/01/2022	2FE
683715-AA-4	OPEN TEXT CORP CO.GUARNT 5.625% 01/15/23	A	09/06/2019	BANK OF AMERICA		20,525,000	20,000,000	20,241,250	20,090,423		(29,731)		(29,731)		20,060,692		464,308	464,308	1,296,875	01/15/2023	3FE
740212-AE-5	PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21	A	08/08/2019	BANK OF AMERICA		4,521,691	4,521,691	4,463,774	4,497,805		3,897		3,897		4,501,702		19,989	19,989	247,261	12/15/2021	3FE
C1466#-AA-6	OPR LEASING LTD. SR-SEC 5.410% 03/03/24	A	09/03/2019	Redemption 100.0000		215,088	215,088	215,088	215,088						215,088				11,636	03/03/2024	1
00652M-AB-8	ADANI PORTS AND SPECIAL SR UNSEC 3.500% 07/29/20	D	07/25/2019	TENDER SALE		13,628,250	13,500,000	13,435,740	13,478,500		7,565		7,565		13,486,065		142,185	142,185	467,250	07/29/2020	2FE
00802#-AA-4	AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35	D	09/22/2019	Redemption 100.0000		196,585	196,585	196,585	196,585						196,585				11,304	03/22/2035	3FE
03938L-AQ-7	ARCELORMITTAL SR UNSEC 5.250% 08/05/20	D	08/30/2019	Call 102.8150		10,281,500	10,000,000	10,268,750	10,084,834		(34,513)		(34,513)		10,050,321		(50,321)	(50,321)	842,958	08/05/2020	2FE
12805P-AE-6	CAI 2018-1A A SEQ 3.960% 02/25/43	D	09/25/2019	Paydown		212,500	212,500	212,434	212,439		61		61		212,500				5,610	02/25/2043	1FE
202712-BJ-3	COMMONWEALTH BANK AUST SUBORD 4.316% 01/10/48	D	07/16/2019	BARCLAYS BANK PLC		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				286,774	01/10/2048	2FE
25156P-AN-3	DEUTSCHE TELEKOM INT FIN CO.GUARNT 6.000% 07/08/19	D	07/08/2019	Maturity		25,000,000	25,000,000	24,842,750	24,989,295		10,705		10,705		25,000,000				1,500,000	07/08/2019	2FE
30251G-AW-7	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 05/15/24	D	08/19/2019	U.S. BANCORP LIBRA		7,227,500	7,000,000	7,000,000	7,000,000						7,000,000		227,500	227,500	275,042	05/15/2024	3FE
30251G-AY-3	FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 03/15/23	D	08/19/2019	U.S. BANCORP LIBRA		6,210,000	6,000,000	6,000,000	6,000,000						6,000,000		210,000	210,000	283,925	03/15/2023	3FE
36160B-AA-3	ENGIE SA SR UNSEC 2.875% 10/10/22	D	09/09/2019	THE TORONTO-DOMINION BANK		20,439,600	20,000,000	19,855,360	19,938,928		10,686		10,686		19,949,614		489,986	489,986	527,882	10/10/2022	1FE
398186-AA-4	GRIFFIN COAL MINING CO SR UNSEC 9.500% 12/01/18	D	08/27/2019	Redemption 100.0000		62,945	62,945										62,945	62,945	3,521	12/01/2018	6
40066N-AA-4	GUANAY FINANCE LTD SR SEC 6.000% 12/15/20	D	09/15/2019	Redemption 100.0000		1,142,567	1,142,567	1,146,721	1,143,678		(1,111)		(1,111)		1,142,567				51,225	12/15/2020	3FE
42771R-AA-7	HERO 2016-1R A1 SEQ 4.500% 09/21/42	D	09/21/2019	Paydown		1,236,168	1,236,168	1,223,904	1,224,524		11,644		11,644		1,236,168				55,628	09/21/2042	2FE
44040H-AB-8	HORZN 2019-1 B SUB 4.703% 07/15/39	D	09/15/2019	Paydown		44,872	44,872	44,871			2		2		44,872				434	07/15/2039	2FE
45605P-AM-0	BIND 2016-1A 3 SEQ 5.235% 04/15/26	D	07/15/2019	Paydown		595,999	595,999	595,999	595,999						595,999				23,400	04/15/2026	2FE
46137N-AB-4	INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33	D	09/30/2019	Redemption 100.0000		764,531	764,531	764,531	764,531						764,531				40,902	03/31/2033	2FE
470170-AB-7	JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22	D	07/05/2019	Paydown		840,704	840,704	840,704	840,704						840,704				37,044	07/08/2022	3FE
49835L-AB-7	KLABIN FINANCE SA CO.GUARNT 4.875% 09/19/27	D	07/24/2019	SANTANDER SECURITIES INC.		2,007,094	1,975,000	1,963,427	1,964,620		546		546		1,965,166		41,928	41,928	82,107	09/19/2027	3FE
53566T-AA-9	LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33	D	07/10/2019	Redemption 100.0000		165,567	165,567	165,567							165,567				2,593	01/10/2033	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
	LINE ONE PERU METRO EXPANSION SER 2019-2-SR-			Redemption 100.0000																	
53566T-AB-7	UNSEC 4.737% 04/10/33	D	07/10/2019			126,876	126,876	126,876							126,876				1,987	01/10/2033	2FE
55283L-AA-3	MAPSL 2019-1A A SEQ 4.458% 03/15/44	D	09/15/2019	Paydown		138,305	138,305	138,303			2		2		138,305				2,572	03/15/2044	1FE
56564R-AA-8	MAPSL 2018-1A A SEQ 4.212% 05/15/43	D	09/15/2019	Paydown		202,650	202,650	202,643	202,643		7		7		202,650				5,687	05/15/2043	1FE
56564R-AB-6	MAPSL 2018-1A B SUB 5.193% 05/15/43	D	09/15/2019	Paydown		125,450	125,450	125,448	125,447		3		3		125,450				4,340	05/15/2043	2FE
	ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720%			Redemption 100.0000																	
67576G-AC-1	12/01/22	D	09/01/2019			119,293	119,293	102,662	104,944		14,348		14,348		119,293				6,012	12/01/2022	5FE
	PETROLEOS MEXICANOS CO.GUARNT 5.500%			CITIGROUP GLOBAL MARKETS																	
716540-BE-1	06/27/44	D	09/13/2019	INC		1,690,000	2,000,000	1,991,058	1,992,015		105		105		1,992,120		(302,120)	(302,120)	79,444	06/27/2044	2FE
	PETROLEOS MEXICANOS CO.GUARNT 6.875%																				
716540-CB-6	08/04/26	D	07/24/2019	Various		14,972,000	15,000,000	14,974,073	14,978,429		1,253		1,253		14,979,681		(7,681)	(7,681)	1,007,283	08/04/2026	3FE
	PETROLEOS MEXICANOS CO.GUARNT 6.500%			MORGAN STANLEY & CO.																	
716540-CP-5	01/23/29	D	07/23/2019	INC.		6,064,250	6,350,000	6,347,079	6,347,079		10		10		6,347,089		(282,839)	(282,839)	311,856	01/23/2029	2FE
	POINSETTIA FINANCE LTD SR SEC 6.625%																				
730500-AA-6	06/17/31	D	08/28/2019	BCP SECURITIES LLC		6,180,500	6,350,000	6,350,000	6,350,000						6,350,000		(169,500)	(169,500)	312,212	06/17/2031	2FE
74951P-CY-2	RESIF 2004-B B5 SUB FLT 3.599% 02/10/36	D	09/10/2019	Paydown		5,236	26,916	5,292	3,187		3,786		3,786		6,973		(1,738)	(1,738)	741	02/10/2036	1FM
74951P-DF-2	RESIF 2004-C B3 SUB FLT 2.799% 09/10/36	D	09/10/2019	Paydown		28,757	28,757	11,370	11,370		17,387		17,387		28,757				642	09/10/2036	1FM
74951P-DQ-8	RESIF 2005-A B3 SUB FLT 2.629% 03/10/37	D	09/10/2019	Paydown		36,440	36,603	12,409	12,789		23,710		23,710		36,498		(58)	(58)	745	03/10/2037	1FM
75973F-AA-9	RENEW 2018-1 A SEQ 3.950% 09/20/53	D	09/20/2019	Paydown		2,099,898	2,099,898	2,099,102	2,099,108		791		791		2,099,898				66,978	09/20/2053	1FE
75973L-AA-6	RENEW 2017-1A A SEQ 3.670% 09/20/52	D	09/20/2019	Paydown		238,697	238,697	238,634	239,120		(424)		(424)		238,697				7,223	09/20/2052	1FE
76113G-AA-6	RESIF 2005-C B3 SUB FLT 2.649% 09/10/37	D	07/31/2019	Paydown		(106)	11		(105)		(1)		(1)		(106)				2	09/10/2037	1FM
784309-AA-4	SJETS 2017-1 A SEQ 3.967% 08/15/42	D	09/15/2019	Paydown		249,499	249,499	249,498	249,498		1		1		249,499				7,148	08/15/2042	1FE
	SHELL INTERNATIONAL FIN CO.GUARNT 4.300%																				
822582-AJ-1	09/22/19	D	09/22/2019	Maturity		57,000,000	57,000,000	56,802,780	56,982,807		17,193		17,193		57,000,000				2,451,000	09/22/2019	1FE
846502-AA-0	SPAEM 2015-1A A SEQ 4.000% 08/01/21	D	08/01/2019	Paydown		1,894,471	1,894,471	1,894,471	1,894,471						1,894,471				56,834	08/01/2021	1Z
85573L-AA-9	STARR 2019-1 A SEQ 4.089% 03/15/44	D	09/15/2019	Paydown		142,858	142,858	142,851			6		6		142,858				1,898	03/15/2044	1FE
85573L-AB-7	STARR 2019-1 B SUB 5.095% 03/15/44	D	09/15/2019	Paydown		58,036	58,036	58,034			2		2		58,036				961	03/15/2044	2FE
	SUZANO AUSTRIA GMBH CO.GUARNT 6.000%																				
86964W-AC-6	01/15/29	D	08/14/2019	Tax Free Exchange		1,557,358	1,500,000	1,559,805			(2,447)		(2,447)		1,557,358				52,250	01/15/2029	2FE
	SUZANO AUSTRIA GMBH CO.GUARNT 5.000%																				
86964W-AG-7	01/15/30	D	08/14/2019	Tax Free Exchange		4,927,565	5,000,000	4,926,650			915		915		4,927,565				52,083	01/15/2030	2FE
	TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87248D-AC-4	07/20/31	D	07/20/2019	Capital Distribution		312,514		312,514	312,514						312,514					07/20/2031	6*
	TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87248R-AC-3	01/20/32	D	07/22/2019	Capital Distribution		2,784,503		2,784,503	2,784,503						2,784,503					01/20/2032	6*
	TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000%																				
87271Q-AC-5	04/20/29	D	07/20/2019	Capital Distribution		941,189		941,189	941,189						941,189					04/20/2029	6*
	TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000%																				
87271T-AC-9	01/16/31	D	07/16/2019	Capital Distribution		345,797		345,797	345,797						345,797					01/16/2031	6*
	TELEFONICA EMISIONES SAU CO.GUARNT 5.877%																				
87938W-AH-6	07/15/19	D	07/15/2019	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				176,310	07/15/2019	2FE
88315F-AE-1	TMCL 2017-2A A SEQ 3.520% 06/20/42	D	09/20/2019	Paydown		255,744	255,744	255,698	255,700		44		44		255,744				6,014	06/20/2042	1FE
88606W-AA-0	TBOLT 2017-A A STEP SEQ 4.212% 05/17/32	D	09/15/2019	Paydown		25,557	25,557	25,556	25,557		1		1		25,557				782	05/17/2032	1FE
88606W-AC-6	TBOLT 2017-A C SUB 4.500% 05/17/32	D	09/15/2019	Paydown		64,917	64,917	59,054	59,610		5,307		5,307		64,917				2,001	05/17/2032	3FE
	TURKIYE IS BANKASI A.S SR UNSEC 5.000%			HSBC SECURITIES USA INC																	
900151-AG-6	06/25/21	D	07/17/2019			9,650,000	10,000,000	9,868,900	9,948,046		10,889		10,889		9,958,935		(308,935)	(308,935)	283,333	06/25/2021	4FE
	TURKIYE IS BANKASI A.S SR UNSEC 5.500%																				
900151-AJ-0	04/21/22	D	07/26/2019	Various		6,101,750	6,300,000	6,300,000	6,300,000						6,300,000		(198,250)	(198,250)	267,010	04/21/2022	4FE
	TURK SISE VE CAM FABRIKA CO.GUARNT 4.250%			DEUTSCHE BANK SECURITIES																	
90016A-AA-8	05/09/20	D	07/18/2019	INCOR		3,488,747	3,501,000	3,359,914	3,467,048		13,597		13,597		3,480,646		8,101	8,101	104,568	05/09/2020	4FE
	TURKIYE IS BANKASI A.S SR UNSEC 5.000%			CITIGROUP GLOBAL MARKETS																	
90016B-AA-6	04/30/20	D	07/18/2019	INC		4,987,500	5,000,000	4,966,850	4,991,146		3,627		3,627		4,994,773		(7,273)	(7,273)	181,944	04/30/2020	4FE
G4691#-AC-9	IMI GROUP LTD B-SR 7.610% 07/28/19	D	07/28/2019	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				989,300	07/28/2019	2
G7333#-AD-4	RPC GROUP PLC D-SR-UNSEC 4.810% 12/15/21	D	08/02/2019	Call 105.7349		21,146,980	20,000,000	20,000,000	20,000,000						20,000,000				1,753,574	12/15/2021	2
	OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC			Redemption 100.0000																	
N6777#-AG-4	6.000% 03/30/24	D	09/30/2019			2,083,333	2,083,333	2,083,333	2,083,333						2,083,333				96,875	03/30/2024	3Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
00455#-AP-3	APT PIPELINES LTD B-SR-UNSEC 8.860% 07/01/19	D	07/01/2019	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				2,215,000	07/01/2019	2
01842#-AH-1	BROOKFIELD WA RAIL PTY LTD C-SR-SEC 4.790% 07/16/26	D	07/01/2019	SEAPORT GROUP		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				1,677,298	07/16/2026	2
04436#-AA-2	HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27	D	09/27/2019	Redemption 100.0000		116,338	116,338	116,338	116,338						116,338				3,298	06/27/2027	2FE
04436#-AB-0	HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27	B	09/27/2019	Redemption 100.0000		57,707	57,707	64,924	60,091					4,833	57,707	(7,218)		(7,218)	2,169	06/27/2027	2FE
08773#-AM-8	STOCKLAND FINANCE PTY LTD F-SR 5.190% 07/14/19	D	07/14/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				519,000	07/14/2019	1FE
08852#-AA-8	TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 6.720% 12/24/34	B	09/30/2019	Redemption 100.0000		1,643,423	1,643,423	1,203,350	1,156,903		626,767		626,767	42,389	1,643,423	(182,636)		(182,636)	41,220	12/24/2034	6*
09389#-AC-4	VECTOR LTD 2004-SR-UNSEC 5.750% 09/16/19	D	09/16/2019	Maturity		8,000,000	8,000,000	8,383,360	8,026,708		(26,708)		(26,708)		8,000,000				460,000	09/16/2019	2
ZD4108-31-6	ATLAS 2014-1 SR-SEC 4.875% 12/15/39	D	07/15/2019	Paydown		220,707	220,707	220,707	220,707						220,707				6,230	12/15/2039	1FE
ZD4108-31-6	ATLAS 2014-1 SR-SEC 4.875% 12/15/39	D	09/15/2019	Paydown		399,916	399,916	399,916	399,916						399,916				13,873	12/15/2039	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,872,433,338	2,800,046,393	2,741,526,025	2,692,780,216	5,211	60,767,010	1,666	60,770,555	(161,890)	2,799,069,018	135,312	39,800,795	39,936,107	144,874,979	XXX	XXX
677879-QE-6	OIL INSURANCE LTD JR SUBORDINATED 5.086% Perpet.	D	09/30/2019	Call 100.0000		40,000,000	40,000,000	40,477,200	40,477,200						40,477,200		(477,200)	(477,200)	1,684,944	01/01/9999	2FE
4899999. Subtotal - Bonds - Hybrid Securities						40,000,000	40,000,000	40,477,200	40,477,200						40,477,200		(477,200)	(477,200)	1,684,944	XXX	XXX
464287-24-2	LQD ISHARES IBOXX INVESTMENT GRA		08/29/2019	Various	0.000	1,162,621,028		1,075,060,858							1,075,060,858		87,560,170	87,560,170	13,507,736		2
464288-51-3	HYG ISHARES IBOXX HIGH YLD CORP		09/03/2019	GOLDMAN SACHS - CORPORATES	0.000	104,015,113		100,011,712	97,503,773	2,507,940			2,507,940		100,011,712		4,003,401	4,003,401	3,191,279		4
8199999. Subtotal - Bonds - SVO Identified Funds						1,266,636,141		1,175,072,570	97,503,773	2,507,940			2,507,940		1,175,072,570		91,563,571	91,563,571	16,699,015	XXX	XXX
001021-AK-0	AE EUROPE HLDGS INC SR-UNSEC 10/21/23		07/09/2019	Redemption 100.0000		103,077	103,077	102,046	102,292		784		784		103,077				2,403	10/21/2023	4
00130F-AC-3	FRONTDOOR INC FRONTDOOR INC 08/14/25		09/30/2019	Redemption 100.0000		19,750	19,750	19,701	19,702		48		48		19,750				501	08/14/2025	4FE
00167J-AB-3	AM CONSERVATION GROUP INC SR-UNSEC 10/31/22		08/14/2019	Redemption 100.0000		9,060,501	9,060,501	8,983,631	9,005,993		54,508		54,508		9,060,501				236,335	10/31/2022	3PL
00168N-AA-5	AMC BUYER LLC SR-UNSEC 11/01/24		09/30/2019	Redemption 100.0000		29,212	29,212	28,920	28,925		287		287		29,212				1,415	11/01/2024	2PL
00169#-AB-1	AM CONSERVATION GROUP INC SUB-UNSEC 03/29/23		08/15/2019	Redemption 101.0000		20,200,000	20,000,000	20,000,000	20,000,000		200,000		200,000		20,200,000				1,444,728	03/29/2023	5GI
00173#-AA-7	AMC BUYER LLC SR-UNSEC 11/01/24		09/30/2019	Redemption 100.0000		10,506	10,506	10,453	10,454		52		52		10,506				522	11/01/2024	2PL
00173#-AA-7	AMC BUYER LLC SR-UNSEC 11/01/24		07/01/2019	Redemption 100.0000		2,987	2,987	2,934	10,454		52		52		2,987				428	11/01/2024	4Z
00186U-AB-5	A PLACE FOR MOM-INC. SR-UNSEC 08/10/24		09/30/2019	Redemption 100.0000		30,008	30,008	29,882	29,901		107		107		30,008				814	08/10/2024	3PL
00190N-AJ-8	PODS LLC PODS LLC 12/06/24		09/30/2019	Redemption 100.0000		18,019	18,019	17,899	17,901		117		117		18,019				544	12/06/2024	4FE
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		09/30/2019	Redemption 100.0000		146,100	146,100	105,801	146,108		40,153	40,161	(8)		146,100				257	07/01/2022	5FE
00400Y-AH-4	ACADEMY LTD ACADEMY LTD 07/01/22		07/01/2019	Redemption 100.0000		196	196	142	196		54	54			196					07/01/2022	6FE
00488P-AK-1	ACRISURE LLC ACRISURE LLC 11/22/23		09/30/2019	Redemption 100.0000		21,000	21,000	20,974	20,976		24		24		21,000				747	11/22/2023	4FE
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25		07/22/2019	Redemption 100.0000		105,169	105,169	105,169	105,169						105,169				2,005	03/13/2025	3FE
00866#-AC-5	AHEAD LLC SR-UNSEC 05/08/24		08/16/2019	Redemption 100.0000		6,600,000	6,600,000	6,600,000							6,600,000					05/08/2024	3PL
01310T-AU-3	ALBERTSON'S LLC ALBERTSON'S LLC 06/22/23		08/16/2019	Redemption 100.0000		2,979,200	2,979,200	2,941,126	2,949,556		29,644		29,644		2,979,200				104,090	06/22/2023	3FE
01310T-AV-1	ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25		08/15/2019	Redemption 100.0000		11,509,333	11,509,333	11,473,223	11,473,707		35,626		35,626		11,509,333				353,186	11/17/2025	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
01310T-AV-1	ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25		08/16/2019	Tax Free Exchange		34,776,876	34,876,767	34,767,344	34,768,809		8,067		8,067		34,776,876				765,518	11/17/2025	3FE
01642P-AW-6	ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24		09/30/2019	Redemption 100.0000		52,614	52,614	52,734	52,705		(91)		(91)		52,614				1,176	04/04/2024	4FE
01973K-AE-6	ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26		09/30/2019	Redemption 100.0000		42,095	42,095	42,318			(224)		(224)		42,095				827	03/29/2026	2FE
02079#-AB-4	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		09/30/2019	Redemption 100.0000		12,375	12,375	12,375	12,375						12,375				580	05/12/2020	3PL
02079#-AD-0	ALPHA PACKAGING HLDGS INC SR-UNSEC 05/12/20		09/30/2019	Redemption 100.0000		20,625	20,625	20,573	20,600		25		25		20,625				954	05/12/2020	3PL
02474R-AF-0	ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23		09/30/2019	Redemption 100.0000		84,573	84,573	84,611	84,606		(33)		(33)		84,573				1,859	10/31/2023	4FE
03217F-AH-2	AMSPEC SERVICES INC SR-UNSEC 07/02/24		07/02/2019	Redemption 100.0000		2,727,568	2,727,568	2,727,568	368,333						2,727,568				47,733	07/02/2024	4Z
03939E-AD-1	ARCH GLOBAL CCT HLDGS CORP SR-UNSEC 04/01/26		09/30/2019	Redemption 100.0000		31,010	31,010	30,700			310		310		31,010				1,119	04/01/2026	2PL
04262B-AC-4	ARNOTT LLC SR-UNSEC 06/15/24		07/01/2019	Redemption 100.0000		23,000	23,000	22,770	22,809		191		191		23,000				1,109	06/15/2024	3PL
04575X-AC-8	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 05/01/24		07/01/2019	Redemption 100.0000		27,306	27,306	27,032	27,150		155		155		27,306				873	05/01/2024	4
04575X-AD-6	ASSOCIATED PATHOLOGISTS LLC SR-UNSEC 05/01/25		07/01/2019	Redemption 100.0000		11,958	11,958	11,839	11,880		79		79		11,958				495	05/01/2025	4
04621H-AK-9	ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24		09/30/2019	Redemption 100.0000		79,853	79,853	79,852	79,844		9		9		79,853				2,817	10/22/2024	4FE
04649V-AT-7	ASURION LLC ASURION LLC 08/04/22		09/30/2019	Redemption 100.0000		3,402,530	3,402,530	3,419,543	3,415,160		(12,629)		(12,629)		3,402,530				110,017	08/04/2022	4FE
04649V-AV-2	ASURION LLC ASURION LLC 11/03/23		09/30/2019	Redemption 100.0000		3,731	3,731	3,748	3,746		(15)		(15)		3,731				121	11/03/2023	4FE
05333#-AB-9	AUTOMOTIVE REMARKETING GROUP I SR-UNSEC 03/20/20		09/30/2019	Redemption 100.0000		95,127	95,127	94,192	85,357		455		455		95,127				5,060	03/20/2020	2PL
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25		09/30/2019	Redemption 100.0000		46,242	46,242	46,300	46,293		(51)		(51)		46,242				844	02/13/2025	2FE
07014Q-AK-7	BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24		09/30/2019	Redemption 100.0000		97,500	97,500	96,525	96,737		763		763		97,500				3,376	09/25/2024	4FE
07368R-AD-3	BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25		09/30/2019	Redemption 100.0000		65,000	65,000	64,956	64,962		38		38		65,000				1,805	01/02/2025	4FE
08511L-AQ-1	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		09/30/2019	Redemption 100.0000		50,219	50,219	50,128	50,133		86		86		50,219				1,737	11/07/2025	4FE
08511L-AS-7	BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25		09/30/2019	Redemption 100.0000		13,750	13,750	13,200			550		550		13,750				497	11/07/2025	4FE
08579J-AY-8	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24		09/30/2019	Redemption 100.0000		6,250	6,250	6,267	6,265		(15)		(15)		6,250				184	01/19/2024	3FE
10153K-AB-5	Boulder scientific 1st lien 06/30/25		09/24/2019	Redemption 100.0000		750,000	750,000	750,000							750,000					06/30/2025	4Z
10330J-AU-2	BOYD GAMING CORP BOYD GAMING CORP 09/15/23		09/05/2019	Redemption 100.0000		826,695	826,695	828,416	827,990		(1,294)		(1,294)		826,695				75,009	09/15/2023	3FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25		09/30/2019	Redemption 100.0000		43,781	43,781	43,531	43,532		250		250		43,781				1,297	08/15/2025	4FE
11132V-AN-9	BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23		09/30/2019	Redemption 100.0000		23,283	23,283	23,214	23,215		68		68		23,283				694	11/08/2023	4FE
11517#-AA-7	BROWN & JOSEPH LLC SR-UNSEC 06/20/24		09/30/2019	Redemption 100.0000		37,500	37,500	37,125			375		375		37,500				865	06/20/2024	4Z
12512K-AG-6	CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22		09/30/2019	Redemption 100.0000		17,446	17,446	17,486	17,476		(30)		(30)		17,446				746	07/08/2022	4FE
12546F-AB-8	CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25		09/30/2019	Redemption 100.0000		8,375	8,375	8,354	8,356		19		19		8,375				266	03/31/2025	4FE

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
12594E-AD-8	CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23		09/30/2019	Redemption 100.0000		51,791	51,791	51,996	51,931		(140)		(140)		51,791				1,700	01/22/2023	4FE
15911A-AC-7	CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24		09/30/2019	Redemption 100.0000		8,906,996	8,906,996	8,903,346	8,904,473		2,524		2,524		8,906,996				69,631	03/01/2024	4FE
16706E-AC-6	CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP 07/31/22		09/30/2019	Redemption 100.0000		53,262	53,262	53,245	53,254		8		8		53,262				1,703	07/31/2022	4FE
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		09/30/2019	Redemption 100.0000		33,586	33,586	33,572	33,573		13		13		33,586				812	06/28/2024	3FE
18913E-AB-3	ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24		09/30/2019	Redemption 100.0000		73,125	73,125	72,759	72,819		306		306		73,125				2,428	09/28/2024	4FE
19286#-AD-3	COLD SPRING BREWING CO SR-UNSEC 05/15/24		07/10/2019	Redemption 100.0000		1,041,667	1,041,667	1,031,250	1,032,121		9,546		9,546		1,041,667				37,556	05/15/2024	2PL
19286#-AD-3	COLD SPRING BREWING CO SR-UNSEC 05/15/24		09/30/2019	Redemption 100.0000		943,462	943,462	934,027	934,816		8,646		8,646		943,462				43,113	05/15/2024	3PL
20007*-AA-9	COMAR HLDG CO LLC SR-UNSEC 06/18/24		09/30/2019	Redemption 100.0000		37,500	37,500	37,125	37,151		349		349		37,500				1,297	06/18/2024	3PL
21257@-AA-2	CONVEY HEALTH SOLUTIONS INC SR-UNSEC 11/16/24		09/04/2019	Redemption 100.0000		9,950,000	9,950,000	9,850,500	9,852,076		97,924		97,924		9,950,000				413,280	11/16/2024	2PL
21257@-AB-0	CONVEY HEALTH SOLUTIONS INC SR-UNSEC 05/16/24		09/04/2019	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				134,239	05/16/2024	2PL
21718@-AB-3	COP GNAP HLDGS-INC. SR-UNSEC 11/01/24		07/01/2019	Redemption 100.0000		2,361	2,361	2,338	2,338		23		23		2,361				45	11/01/2024	4Z
22284M-AK-8	COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24		07/01/2019	Redemption 100.0000		3,960,547	3,960,547	3,952,937	3,953,919		6,629		6,629		3,960,547				133,735	10/04/2024	4FE
22526W-AH-1	CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24		09/30/2019	Redemption 100.0000		99,000	99,000	99,916	99,543		(543)		(543)		99,000				2,088	02/15/2024	4FE
23340D-AN-2	DTZ US BORROWER LLC DTZ US BORROWER LLC 08/21/25		09/30/2019	Redemption 100.0000		195,750	195,750	194,771	194,810		940		940		195,750				7,003	08/21/2025	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21		08/12/2019	Redemption 100.0000		22,911,743	22,911,743	22,810,330	22,871,322		40,421		40,421		22,911,743				452,741	06/24/2021	2FE
25403#-AB-2	DILIGENT CORP SR-UNSEC 04/14/22		07/01/2019	Redemption 100.0000		58,800	58,800	58,061	58,348		451		451		58,800				2,165	04/14/2022	3PL
26376M-AG-7	DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24		09/30/2019	Redemption 100.0000		17,039,867	17,039,867	17,034,713	17,034,503		5,364		5,364		17,039,867				425,023	03/15/2024	4FE
26658N-AC-3	ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24		09/30/2019	Redemption 100.0000		55,000	55,000	55,030	55,027		(27)		(27)		55,000				2,244	07/19/2024	4FE
26828K-AB-6	GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25		09/30/2019	Redemption 100.0000		317,829	317,829	316,089	209,703		1,732		1,732		317,829				6,340	03/06/2025	4FE
26924@-AB-2	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		09/30/2019	Redemption 100.0000		29,500	29,500	29,205			295		295		29,500				1,016	04/08/2024	4Z
26924@-AC-0	E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24		08/12/2019	Redemption 100.0000		600,000	600,000	600,000							600,000				16,750	04/08/2024	4Z
26928B-AJ-8	EW SCRIPPS CO EW SCRIPPS CO 10/02/24		09/30/2019	Redemption 100.0000		22,938	22,938	22,957	22,955		(17)		(17)		22,938				619	10/02/2024	3FE
28656L-AN-1	ELIASSEN GROUP LLC SR-UNSEC 11/05/24		09/30/2019	Redemption 100.0000		10,440	10,440	10,388	6,841		52		52		10,440				307	11/05/2024	4Z
29102E-AG-0	PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23		07/25/2019	Redemption 100.0000		20,820,750	20,820,750	20,940,469	20,926,997		(106,247)		(106,247)		20,820,750				453,796	10/23/2023	4FE
29273P-AB-9	ENDO PARENT INC SR-UNSEC 08/18/23		09/30/2019	Redemption 100.0000		7,483	7,483	7,483	7,483						7,483				336	08/18/2023	3PL
29273P-AC-7	ENDO PARENT INC SR-UNSEC 08/18/23		09/30/2019	Redemption 100.0000		12,850	12,850	12,722	12,758		93		93		12,850				665	08/18/2023	3PL
29273P-AE-3	PHYSICIANS ENDOSCOPY-L.L.C. SR-UNSEC 08/18/23		09/30/2019	Redemption 100.0000		10,684	10,684	10,684	6,995						10,684				335	08/18/2023	3PL
29373U-AC-5	ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25		09/30/2019	Redemption 100.0000		117,500	117,500	117,206	117,213		287		287		117,500				4,088	10/10/2025	4FE

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
30152@-AF-8	EXECUTIVE CONSULTING GROUP LLC SR-UNSEC 06/20/24		09/30/2019	Redemption 100.0000		37,500	37,500	37,125	37,152		348		348		37,500				1,436	06/20/2024	2PL
30233F-AF-9	EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24		09/30/2019	Redemption 100.0000		4,000	4,000	3,990	3,992		8		8		4,000				167	08/05/2024	4FE
30606*-AA-3	FALCON BUYER INC SR-UNSEC 04/10/24		09/19/2019	Redemption 100.0000		1,250,000	1,250,000	1,250,000							1,250,000				2,329	04/10/2024	3PL
30606*-AC-9	FALCON BUYER INC SR-UNSEC 04/10/24		07/01/2019	Redemption 100.0000		57,000	57,000	56,715			285		285		57,000				895	04/10/2024	4Z
31560H-AC-3	FETCH ACQUISITION LLC SR-UNSEC 05/22/24		07/01/2019	Redemption 100.0000		49,813	49,813	49,563	49,608		205		205		49,813				1,465	05/22/2024	4FE
31732F-AM-8	FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25		09/30/2019	Redemption 100.0000		97,271	97,271	97,028	97,049		222		222		97,271				1,975	03/28/2025	4FE
31740M-AC-5	FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25		09/30/2019	Redemption 100.0000		158,750	158,750	158,353	158,363		387		387		158,750				5,989	10/01/2025	4FE
32007U-BX-6	FIRST DATA CORP FIRST DATA CORP 04/26/24		07/29/2019	Redemption 100.0000		10,467,705	10,467,705	10,493,875	10,490,141		(22,435)		(22,435)		10,467,705				237,523	04/26/2024	3FE
33936H-AB-8	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23		09/20/2019	Redemption 100.0000		395,238	395,238	394,823	394,901		337		337		395,238				16,823	12/31/2023	4FE
33936H-AH-5	FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25		07/15/2019	Redemption 100.0000		186,161	186,161	185,695	185,723		438		438		186,161				6,356	06/30/2025	4FE
35041@-AA-3	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		07/01/2019	Redemption 100.0000		56,409	56,409	55,859	37,090		492		492		56,409				2,227	11/10/2023	3PL
35041@-AC-9	FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23		07/01/2019	Redemption 100.0000		26,668	26,668	26,644	8,470		24		24		26,668				877	11/10/2023	3PL
35645@-AA-3	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		09/30/2019	Redemption 100.0000		10,750	10,750	10,643	10,705		45		45		10,750				469	11/10/2020	4
35645@-AC-9	FREEDOM US ACQUISITION CORP SR-UNSEC 11/10/20		07/01/2019	Redemption 100.0000		3,343	3,343	3,311	3,316		27		27		3,343				116	11/10/2020	4
36174W-AB-9	GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 01/30/21		09/30/2019	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				1,625	01/30/2021	5FE
36740U-AP-7	GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24		09/30/2019	Redemption 100.0000		87,339	87,339	87,732	87,671		(333)		(333)		87,339				2,684	04/01/2024	4FE
37233#-AB-3	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		07/24/2019	Redemption 100.0000		675,000	675,000	675,000							675,000					07/24/2024	4
37233#-AC-1	PRECISION AVIATION GROUP INC SR-UNSEC 07/24/24		08/30/2019	Redemption 100.0000		811,930	811,930	803,811	804,263		7,667		7,667		811,930				34,032	07/24/2024	3Z
37249U-AN-6	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25		09/30/2019	Redemption 100.0000		54,335	54,335	53,854	46,771		457		457		54,335				1,271	07/02/2025	4FE
37943V-BH-5	GLOBAL PAYMENTS INC GLOBAL PAYMENTS INC 10/10/25		09/17/2019	Redemption 100.0000		11,940,000	11,940,000	11,891,494	11,892,214		47,786		47,786		11,940,000				240,418	10/10/2025	3FE
38216@-AB-4	GOOD2GROW LLC SR-UNSEC 11/16/24		09/30/2019	Redemption 100.0000		499,663	499,663	494,666	494,725		4,937		4,937		499,663				22,868	11/16/2024	3PL
38268P-AB-7	DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25		09/30/2019	Redemption 100.0000		45,925	45,925	46,008	45,994		(69)		(69)		45,925				1,639	02/03/2025	4FE
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		07/09/2019	DEUTSCHE BANK SECURITIES INCOR		3,991,121	3,991,127	4,037,703	4,036,856		(14,667)		(14,667)		4,022,188		(31,067)	(31,067)	313,034	12/17/2021	4FE
38723B-AB-7	GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21		09/30/2019	Redemption 100.0000		140,380	140,380	142,018	141,710		(1,330)		(1,330)		140,380				5,347	12/17/2021	4FE
38742E-AB-8	SCS HOLDINGS I INC SCS HOLDINGS I INC 07/03/26		09/30/2019	Redemption 100.0000		30,250	30,250	30,174			76		76		30,250				480	07/03/2026	4FE
39154E-AF-8	GREATBATCH LTD GREATBATCH LTD 10/27/22		09/06/2019	Redemption 100.0000		545,221	545,221	549,141	548,353		(3,132)		(3,132)		545,221				18,957	10/27/2022	4FE
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		08/30/2019	Redemption 100.0000		2,192,465	2,192,465	2,198,297	2,197,760		(5,295)		(5,295)		2,192,465				55,757	10/21/2024	3FE
42206J-AT-9	HD SUPPLY INC HD SUPPLY INC 10/17/23		09/30/2019	Redemption 100.0000		4,875	4,875	4,851	4,851		24		24		4,875				121	10/17/2023	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
42804V-AS-0	HERTZ CORP HERTZ CORP 06/30/23		09/30/2019	Redemption 100.0000		47,640	47,640	47,461	47,516		124		124		47,640				1,156	06/30/2023	3FE
43129#-AA-0	HILB GROUP LLC-THE SR-UNSEC 06/24/21		09/30/2019	Redemption 100.0000		7,309	7,309	7,309							7,309				32	06/24/2021	4Z
43129*-AA-4	HILB GROUP LLC-THE FIRST LIEN NEW TERM LOAN 06/24/21		09/30/2019	Redemption 100.0000		62,263	62,263	61,357	61,780		483		483		62,263				3,478	06/24/2021	5
43129*-AB-2	HILB GROUP LLC-THE SR-UNSEC 06/24/21		09/30/2019	Redemption 100.0000		22,397	22,397	22,397							22,397				738	06/24/2021	5
44043V-AL-2	HORIZON PHARMA INC HORIZON PHARMA INC 05/22/26		07/16/2019	Redemption 100.0000		1,955,928	1,955,928	1,935,166			20,762		20,762		1,955,928				14,754	05/22/2026	3FE
44108H-AH-4	HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/22		09/30/2019	Redemption 100.0000		49,992	49,992	50,128	50,100		(108)		(108)		49,992				688	08/03/2022	4FE
44332E-AP-1	HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25		09/30/2019	Redemption 100.0000		37,320	37,320	36,767	29,566		588		588		37,320				1,088	04/25/2025	4FE
44932U-AB-0	IAA SPINCO INC IAA SPINCO INC 06/28/26		09/30/2019	Redemption 100.0000		42,000	42,000	41,895			105		105		42,000				432	06/28/2026	3FE
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		09/30/2019	Redemption 100.0000		150,500	150,500	150,124	150,147		353		353		150,500				3,679	06/11/2025	3FE
44988E-AE-3	SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24		09/30/2019	Redemption 100.0000		2,888,042	2,888,042	2,897,329	2,896,483		(8,441)		(8,441)		2,888,042				24,317	08/01/2024	3FE
45320*-AA-6	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		07/01/2019	Redemption 100.0000		25,000	25,000	24,750	24,786		214		214		25,000				785	12/13/2023	1PL
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		07/01/2019	Redemption 100.0000		46,919	46,919	46,919	46,919						46,919				1,388	12/13/2023	1PL
45320*-AB-4	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		09/03/2019	Redemption 100.0000		2,199,656	2,199,656	2,199,656	2,199,656						2,199,656				65,061	12/13/2023	4Z
45320*-AC-2	IMPLEMENTATION MGMT ASSISTANCE SR-UNSEC 12/13/23		09/04/2019	Redemption 100.0000		2,931,635	2,931,635	2,931,635	1,506,992						2,931,635				122,932	12/13/2023	4Z
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		09/30/2019	Redemption 100.0000		33,750	33,750	33,927	33,905		(155)		(155)		33,750				96,655	03/31/2024	3FE
45672L-AE-5	INFOR US INC INFOR US INC 02/01/22		09/30/2019	Redemption 100.0000		101,882	101,882	101,826	101,845		37		37		101,882				3,341	02/01/2022	4FE
45719@-AA-3	INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24		07/01/2019	Redemption 100.0000		35,407	35,407	35,230	35,238		169		169		35,407				1,448	07/16/2024	5
45719@-AB-1	INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24		07/01/2019	Redemption 100.0000		2,729	2,729	2,729							2,729				3	07/16/2024	4Z
45781B-AE-5	INOVALON HOLDINGS INC INOVALON HOLDINGS INC 04/02/25		07/01/2019	Redemption 100.0000		99,375	99,375	97,884	98,013		1,362		1,362		99,375				3,036	04/02/2025	4FE
45873E-AC-2	INTERFACE SECURITY SYSS LLC SR-UNSEC 08/02/22		08/07/2019	Redemption 100.0000		15,000,000	15,000,000	14,775,000	14,828,981		171,019		171,019		15,000,000				549,658	08/02/2022	3Z
46322E-AB-9	SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25		09/30/2019	Redemption 100.0000		20,638	20,638	20,473	15,559		192		192		20,638				591	06/28/2025	4FE
46611N-AJ-2	JC PENNEY CORP INC JC PENNEY CORP INC 06/23/23		09/30/2019	Redemption 100.0000		79,375	79,375	79,134	79,209		166		166		79,375				3,896	06/23/2023	4FE
47009Y-AK-3	JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22		09/30/2019	Redemption 100.0000		56,059	56,059	55,845	48,297		340		340		56,059				1,539	08/18/2022	4FE
47630E-AB-4	JENSEN HUGHES INC SR-UNSEC 12/06/21		07/01/2019	Redemption 100.0000		3,760	3,760	3,760	3,760						3,760				70	12/06/2021	3PL
47630E-AD-0	JENSEN HUGHES INC SR-UNSEC 03/22/24		07/01/2019	Redemption 100.0000		20,506	20,506	20,301	20,362		143		143		20,506				957	03/22/2024	3PL
47630E-AE-8	JENSEN HUGHES INC SR-UNSEC 03/22/24		07/01/2019	Redemption 100.0000		7,392	7,392	7,324	7,331		61		61		7,392				293	03/22/2024	3PL
47630E-AJ-7	JENSEN HUGHES INC SR-UNSEC 03/22/24		07/01/2019	Redemption 100.0000		6,247	6,247	6,247	5,635						6,247				271	03/22/2024	3PL
48244E-AJ-3	KUEHG CORP KUEHG CORP 02/21/25		09/30/2019	Redemption 100.0000		46,178	46,178	45,912	45,913		264		264		46,178				2,214	02/21/2025	4FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
48268J-AB-0	KSLB HLDGS LLC SR-UNSEC 07/30/23		07/17/2019	Redemption 100.0000		666,667	666,667	666,667							666,667				7,730	07/30/2023	5GI
48268J-AC-8	KSLB HLDGS LLC SR-UNSEC 07/30/25		09/30/2019	Redemption 100.0000		37,500	37,500	37,125	37,143		357		357		37,500				1,035	07/30/2025	3PL
48283*-AA-5	KABAFUSION HLDGS LLC SR-UNSEC 01/28/25		09/30/2019	Redemption 100.0000		22,500	22,500	22,500							22,500				978	01/28/2025	2PL
48562R-AK-5	KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23		09/24/2019	Tax Free Exchange		4,221,760	4,240,451	4,218,995	4,218,184		3,576		3,576		4,221,760				157,662	03/09/2023	3FE
48770T-AJ-2	KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN 10/31/21		09/30/2019	Redemption 100.0000		48,762	48,762	48,531	48,540		222		222		48,762					10/31/2021	4FE
48853U-AY-6	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22		09/30/2019	Redemption 100.0000		44,802	44,802	44,711	44,744		58		58		44,802				1,552	08/01/2022	4FE
48853U-AZ-3	KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/29/22		09/30/2019	Redemption 100.0000		10,700	10,700	10,678	10,686		14		14		10,700				364	07/29/2022	4FE
50215L-AA-7	LRN CORP SR-UNSEC 12/17/25		09/30/2019	Redemption 100.0000		53,250	53,250	52,718	52,718		532		532		53,250				2,946	12/17/2025	2PL
50215L-AA-7	LRN CORP SR-UNSEC 12/17/25		07/01/2019	Redemption 100.0000		53,250	53,250	52,718	52,718		532		532		53,250				2,006	12/17/2025	4PL
50217U-AS-6	LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25		09/30/2019	Redemption 100.0000		25,188	25,188	25,137	25,138		49		49		25,188				842	09/08/2025	4FE
513076-AZ-2	LAMAR MEDIA CORP LAMAR MEDIA CORP 03/14/25		09/30/2019	Redemption 100.0000		14,063	14,063	14,045	14,047		16		16		14,063				334	03/14/2025	2FE
51783Q-AP-3	LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25		07/31/2019	Redemption 100.0000		22,638,562	22,638,562	22,425,129	20,467,325		247,799		247,799		22,638,562				476,780	03/27/2025	2FE
53627M-AB-9	LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25		09/30/2019	Redemption 100.0000		42,125	42,125	42,125	42,125						42,125				968	03/24/2025	3FE
53631U-AF-6	LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21		07/01/2019	Redemption 100.0000		23,305	23,305	23,212	23,254		51		51		23,305				1,200	10/01/2021	5
55292S-AB-5	MBS HLDGS INC SR-UNSEC 07/02/23		09/30/2019	Redemption 100.0000		32,627	32,627	32,464	32,477		150		150		32,627				1,652	07/02/2023	3PL
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/23/25		09/30/2019	Redemption 100.0000		134,308	134,308	134,384	134,370		(62)		(62)		134,308				3,442	03/23/2025	3FE
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23		09/30/2019	Redemption 100.0000		69,656	69,656	70,026	69,983		(326)		(326)		69,656				2,443	05/01/2023	3FE
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		09/16/2019	Redemption 100.0000		30,000	30,000	30,225	30,175		(175)		(175)		30,000				1,327	07/05/2023	3FE
55377V-AK-6	MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23		07/16/2019	Redemption 100.0000		5,559,686	5,559,686	5,601,383	5,592,150		(32,464)		(32,464)		5,559,686				167,237	07/05/2023	4FE
55936#-AA-7	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		08/30/2019	Redemption 100.0000		440,012	440,012	435,611	431,850		3,928		3,928		440,012				6,857	04/21/2022	2Z
55936#-AB-5	TRUMP CARD HLDGS LLC SR-UNSEC 04/21/22		07/19/2019	Redemption 100.0000		247,121	247,121	247,121							247,121				914	04/21/2022	2PL
56032Y-AE-9	MAILSOUTH INC SR-UNSEC 04/23/24		07/01/2019	Redemption 100.0000		46,094	46,094	45,633	45,674		420		420		46,094				1,570	04/23/2024	4
56032Y-AF-6	MAILSOUTH INC SR-UNSEC 04/24/23		07/31/2019	Redemption 100.0000		110,000	110,000	110,000							110,000					04/24/2023	3PL
56377@-AA-3	MANNA PRO PRODUCTS LLC SR-UNSEC 12/08/23		09/30/2019	Redemption 100.0000		67,708	67,708	66,693	66,835		873		873		67,708				2,932	12/08/2023	3PL
58174@-AA-4	MCKISSOCK LLC SR-UNSEC 05/01/25		09/30/2019	Redemption 100.0000		41,423	41,423	41,009			414		414		41,423				1,422	05/01/2025	3PL
58711P-AQ-5	THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25		08/01/2019	Redemption 100.0000		47,235	47,235	47,243	47,242		(7)		(7)		47,235				1,566	04/09/2025	3FE
59828*-AB-2	MIDWEST CAN CO LLC SR-UNSEC 04/11/24		09/30/2019	Redemption 100.0000		50,000	50,000	49,500	49,548		452		452		50,000				1,972	04/11/2024	3PL
59828*-AC-0	MIDWEST CAN CO LLC SR-UNSEC 04/11/24		08/30/2019	Redemption 100.0000		600,000	600,000	600,000							600,000				14,601	04/11/2024	4
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		09/12/2019	JP MORGAN SECURITIES		10,986,250	11,000,000	11,045,676	11,039,784		(5,568)		(5,568)		11,034,217		(47,967)	(47,967)	231,353	09/28/2023	4FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
59870U-AG-1	MILACRON LLC MILACRON LLC 09/28/23		07/05/2019	Redemption 100.0000		1,563,011	1,563,011	1,565,440	1,565,042		(2,031)		(2,031)		1,563,011				26,707	09/28/2023	4FE
60315G-AD-0	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21		09/25/2019	Redemption 100.0000		3,995,833	3,995,833	3,985,843	3,917,350		78,483		78,483		3,995,833					05/07/2021	3FE
605024-AQ-1	MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24		07/01/2019	Redemption 100.0000		11,860	11,860	11,860	11,860						11,860				247	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24		09/30/2019	Redemption 100.0000		82,750	82,750	82,323	82,373		377		377		82,750				3,185	11/29/2024	4FE
62890H-AC-9	NS412 LLC SR-UNSEC 05/06/25		09/30/2019	Redemption 100.0000		41,250	41,250	40,838			413		413		41,250				772	05/06/2025	3PL
62898#-AB-9	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		09/30/2019	Redemption 100.0000		5,614	5,614	5,614	5,614						5,614				172	02/01/2022	3PL
62898#-AC-7	NDC INTERMEDIATE HLDGS LLC SR-UNSEC 02/01/22		09/30/2019	Redemption 100.0000		32,767	32,767	32,767	32,767						32,767				1,042	02/01/2022	3PL
62910P-AC-7	NFP CORP NFP CORP 01/05/24		09/30/2019	Redemption 100.0000		41,342	41,342	40,644	28,420		755		755		41,342				1,113	01/05/2024	4FE
62914D-AB-2	DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25		09/30/2019	Redemption 100.0000		12,450	12,450	12,388	12,389		61		61		12,450				362	10/01/2025	4PL
62922E-AB-0	NJEYE LLC SR-UNSEC 09/14/24		09/30/2019	Redemption 100.0000		629,153	629,153	629,153							629,153				2,112	09/14/2024	2PL
62922E-AC-8	NJEYE LLC SR-UNSEC 09/14/24		07/02/2019	Redemption 100.0000		25,000	25,000	24,750	24,759		241		241		25,000				215	09/14/2024	2PL
63773#-AA-7	NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24		09/30/2019	Redemption 100.0000		27,750	27,750	27,611	27,635		115		115		27,750				834	06/02/2024	4PL
638104-A*-0	NAT TECHNICAL SYSS INC SR-SEC 06/12/21		07/01/2019	Redemption 100.0000		59,330	59,330	59,330	59,330						59,330					06/12/2021	5
64029B-AE-8	LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21		07/01/2019	Redemption 100.0000		12,687	12,687	12,671	12,675		12		12		12,687				394	12/23/2021	4FE
64127U-AX-5	NEUSTAR INC NEUSTAR INC 08/08/24		09/30/2019	Redemption 100.0000		6,875	6,875	6,886	6,885		(10)		(10)		6,875				218	08/08/2024	4FE
64127U-AY-3	NEUSTAR INC NEUSTAR INC 08/08/24		09/30/2019	Redemption 100.0000		24,625	24,625	24,133			493		493		24,625				655	08/08/2024	4FE
65340M-AN-3	NIACET CORP SR-UNSEC 02/01/24		09/30/2019	Redemption 100.0000		6,178	6,178	6,116	6,130		48		48		6,178				212	02/01/2024	4
65958#-AC-5	NORTH HAVEN CA HLDGS-INC. SR-UNSEC 10/01/23		09/23/2019	Redemption 100.0000		13,734,640	13,734,640	13,597,294	13,620,667		113,974		113,974		13,734,640				721,744	10/01/2023	3PL
65958#-AE-1	NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 10/01/24		09/23/2019	Redemption 100.0000		30,000,000	30,000,000	30,000,000							30,000,000				1,643,813	10/01/2024	5
66573E-AC-1	NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25		09/30/2019	Redemption 100.0000		17,207	17,207	17,057	9,830		146		146		17,207				692	03/28/2025	4Z
66989B-AC-5	NOVARIA HLDGS LLC SR-UNSEC 12/19/24		09/30/2019	Redemption 100.0000		25,000	25,000	24,750			250		250		25,000				769	12/19/2024	2PL
68162R-AD-3	WEST CORP WEST CORP 10/10/24		09/30/2019	Redemption 100.0000		14,375	14,375	14,357	14,358		17		17		14,375				752	10/10/2024	4FE
68558U-AC-0	ORBIT PURCHASER LLC SR-UNSEC 10/21/24		07/01/2019	Redemption 100.0000		8,468	8,468	8,468							8,468				170	10/21/2024	4Z
68558U-AD-8	ORBIT PURCHASER LLC SR-UNSEC 10/21/24		07/01/2019	Redemption 100.0000		29,032	29,032	28,742	28,747		286		286		29,032				1,185	10/21/2024	4Z
69315J-AC-7	PAI HOLDCO INC SR-UNSEC 01/05/25		07/01/2019	Redemption 100.0000		48,608	48,608	48,350	48,391		217		217		48,608				1,155	01/05/2025	4PL
69315J-AD-5	PAI HOLDCO INC SR-UNSEC 01/05/25		07/01/2019	Redemption 100.0000		13,706	13,706	13,706	13,706						13,706				479	01/05/2025	4PL
69353F-AX-2	PQ CORP PQ CORP 02/08/25		08/07/2019	Redemption 100.0000		807,994	807,994	804,478	804,426		3,568		3,568		807,994				27,798	02/08/2025	4FE
69519U-AC-6	PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24		09/30/2019	Redemption 100.0000		33,191	33,191	33,114	33,115		76		76		33,191				1,222	12/04/2024	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
69946E-AT-8	PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24		09/30/2019	Redemption 100.0000		269,909	269,909	268,559	268,789		1,119		1,119		269,909				5,948	09/27/2024	4FE
70215E-AN-3	PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22		09/30/2019	Redemption 100.0000		899,982	899,982	901,674	901,370		(1,389)		(1,389)		899,982				13,662	08/19/2022	3FE
70359M-AB-7	PAULA'S CHOICE ACQUISITIONCO I SR-UNSEC 10/16/23		09/13/2019	Redemption 100.0000		181,196	181,196	180,290	133,765		891		891		181,196				5,063	10/16/2023	3PL
70439@-AC-6	PAYMENT ALLIANCE SR-UNSEC 01/31/24		09/30/2019	Redemption 100.0000		5,900,000	5,900,000	5,900,000							5,900,000				24,891	01/31/2024	3PL
70439@-AC-6	PAYMENT ALLIANCE SR-UNSEC 01/31/24		07/24/2019	Redemption 100.0000		4,700,000	4,700,000	4,700,000							4,700,000				35,982	01/31/2024	4Z
707388-AS-3	PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24		09/30/2019	Redemption 100.0000		778,448	778,448	781,247	780,701		(2,253)		(2,253)		778,448				28,429	06/27/2024	4FE
70757D-AV-1	PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25		09/30/2019	Redemption 100.0000		51,250	51,250	51,200	51,201		49		49		51,250				1,533	10/15/2025	3FE
71584#-AA-9	PET SUPPLIES PLUS LLC SR-UNSEC 12/12/24		09/30/2019	Redemption 100.0000		25,000	25,000	24,750	24,751		249		249		25,000				1,115	12/12/2024	3PL
71645X-AC-3	PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22		09/30/2019	Redemption 100.0000		32,143	32,143	31,339	31,665		478		478		32,143				1,135	08/21/2022	4FE
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		07/23/2019	CITIGROUP GLOBAL MARKETS INC					(4,835)		3,550		3,550		(1,285)		1,285	1,285	729,095	03/11/2022	5FE
71677H-AG-0	PETSMART INC PETSMART INC 03/11/22		07/23/2019	Redemption 0.0000					4,835		(4,835)		(4,835)						141,241	03/11/2022	5FE
71712H-AB-8	PHARM-OLAM INTL LLC SR-UNSEC 02/01/23		07/11/2019	Redemption 100.0000		73,375	73,375	71,908	72,284		1,091		1,091		73,375				3,886	02/01/2023	4
71714D-AF-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2019	Redemption 100.0000		2,435	2,435	2,429	2,429		6		6		2,435				72	06/11/2023	5
71714D-AG-4	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2019	Redemption 100.0000		8,480	8,480	8,458	8,460		19		19		8,480				232	06/11/2023	5
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		09/01/2019	Redemption 100.0000		19,886	19,886	19,935	19,931		(45)		(45)		19,886				554	04/03/2025	3FE
72749D-AC-0	PLANTRONICS INC PLANTRONICS INC 07/02/25		09/27/2019	Redemption 100.0000		526,471	526,471	524,059	524,191		2,280		2,280		526,471				12,632	07/02/2025	3FE
72761J-AD-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24		09/30/2019	Redemption 100.0000		16,940	16,940	17,014	17,008		(67)		(67)		16,940				281	10/15/2024	3FE
72811H-AC-4	RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24		09/30/2019	Redemption 100.0000		24,735	24,735	24,695	24,703		32		32		24,735				989	09/30/2024	4FE
72819Q-AJ-1	PLAZE INC PLAZE INC 07/29/22		08/01/2019	Redemption 100.0000		29,119,872	29,119,872	29,246,049	29,210,911		(91,039)		(91,039)		29,119,872				559,157	07/29/2022	4FE
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		09/30/2019	Redemption 100.0000		72,626	72,626	72,989	72,755		(129)		(129)		72,626				1,676	01/30/2026	3FE
74044T-AB-5	PREGIS HOLDING I CORP PREGIS HOLDING I CORP 05/20/21		08/01/2019	Redemption 100.0000		15,806,576	15,806,576	15,723,073	15,764,138		42,438		42,438		15,806,576				581,547	05/20/2021	4FE
74274N-AC-7	PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23		09/30/2019	Redemption 100.0000		43,011	43,011	43,369	43,213		(202)		(202)		43,011				256	11/20/2023	4FE
74347C-AF-7	PROQUEST LLC PROQUEST LLC 10/24/21		09/30/2019	Redemption 100.0000		91,702	91,702	92,906	92,525		(823)		(823)		91,702				3,862	10/24/2021	4FE
74376@-AB-5	PROTEIN FOR PETS OPCO LLC SR-UNSEC 05/31/24		07/23/2019	Redemption 100.0000		347,200	347,200	347,200							347,200				1,575	05/31/2024	4Z
74929*-AA-1	RAVN AIR GROUP INC SR-UNSEC 07/30/21		09/30/2019	Redemption 100.0000		98,388	98,388	97,997	98,196		192		192		98,388				4,971	07/30/2021	5
74968E-AB-0	PMAB LLC SR-UNSEC 03/02/22		09/30/2019	Redemption 100.0000		36,493	36,493	36,310	36,368		124		124		36,493				1,697	03/02/2022	3PL
75000E-AB-7	RSC ACQUISITION INC SR-UNSEC 11/30/22		07/19/2019	TAX FREE EXCH NOT SALE		1,181,600	1,181,600	1,181,600							1,181,600					11/30/2022	5
75621#-AA-5	RECIPE ACQUISITION CORP SR-UNSEC 09/30/22		09/30/2019	Redemption 100.0000		51,020	51,020	50,510	50,717		303		303		51,020				2,105	09/30/2022	5

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
75627@-AA-1	UPSTREAM REHABILITATION INC SR-UNSEC 01/03/24		09/26/2019	Redemption 100.0000		80,694	80,694	80,290	80,344		350		350		80,694				2,374	01/03/2024	4Z
76026@-AA-6	REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24		09/30/2019	Redemption 100.0000		36,010	36,010	35,948	23,506		62		62		36,010				1,093	02/05/2024	4
76121Q-AC-0	RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23		07/01/2019	Redemption 100.0000		37,382	37,382	37,008	37,091		291		291		37,382				1,443	05/26/2023	2PL
76970R-AC-0	ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23		07/02/2019	GENERAL ELECTRIC CO		(21,130)	(23,710)	(23,829)	(23,798)		168		168		(23,630)		2,501	2,501	300,715	06/13/2023	4FE
76970R-AC-0	ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23		07/01/2019	Redemption 100.0000		23,710	23,710	23,829	23,798		(88)		(88)		23,710				965	06/13/2023	4FE
77313D-AN-1	BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25		09/30/2019	Redemption 100.0000		11,375	11,375	11,318	11,318		57		57		11,375				454	11/28/2025	4FE
78409X-AF-7	SCS HOLDINGS I INC SCS HOLDINGS I INC 10/30/22		07/01/2019	Redemption 100.0000		23,463,991	23,463,991	23,543,582	23,518,455		(54,464)		(54,464)		23,463,991				602,118	10/30/2022	4FE
78466D-AZ-7	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 07/08/22		09/30/2019	Redemption 100.0000		9,646,612	9,646,612	9,706,903	9,687,845		(41,233)		(41,233)		9,646,612				241,627	07/08/2022	3FE
78466D-BD-5	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		09/30/2019	Redemption 100.0000		9,729	9,729	9,705	9,707		22		22		9,729				204	04/16/2025	3FE
78466D-BF-0	SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25		09/30/2019	Redemption 100.0000		31,249	31,249	30,555	30,564		685		685		31,249				960	04/16/2025	3FE
78485@-AA-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		09/06/2019	Redemption 100.0000		741,791	741,791	741,791							741,791					04/30/2025	4Z
784932-A*-6	SABA SOFTWARE INC SR-UNSEC 05/01/23		09/30/2019	Redemption 100.0000		50,386	50,386	49,879	49,998		388		388		50,386				1,852	05/01/2023	3PL
78571Y-BB-5	SABRE GLBL INC SABRE GLBL INC 02/22/24		09/30/2019	Redemption 100.0000		11,014	11,014	11,023	11,022		(8)		(8)		11,014				218	02/22/2024	3FE
78956#-AA-4	ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22		07/01/2019	Redemption 100.0000		205,745	205,745	205,745	205,745						205,745				7,867	04/28/2022	5
79471X-AC-5	SALIENT CRGT INC SR-UNSEC 02/28/22		09/27/2019	Redemption 100.0000		125,000	125,000	122,500	123,274		1,726		1,726		125,000				5,460	02/28/2022	4Z
79546K-AE-0	SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24		09/30/2019	Redemption 100.0000		19,750	19,750	19,725	19,677		73		73		19,750				433	07/05/2024	3FE
80306Y-AA-6	SAPPHIRE TELECOM INC SR-UNSEC 11/20/25		09/30/2019	Redemption 100.0000		50,000	50,000	49,500	49,504		496		496		50,000				2,218	11/20/2025	3PL
80358T-AC-0	PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25		09/30/2019	Redemption 100.0000		35,368	35,368	35,223	35,229		139		139		35,368				796	01/29/2025	4FE
80585@-AA-1	Scaled agile closing SR-UNSEC 06/28/24		09/30/2019	Redemption 100.0000		151,961	151,961	150,441			1,520		1,520		151,961				2,977	06/28/2024	4Z
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		07/31/2019	Redemption 100.0000		37,500	37,500	37,313	37,316		184		184		37,500				657	10/31/2025	3FE
80875A-AP-6	SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24		09/30/2019	Redemption 100.0000		157,356	157,356	158,024	157,943		(587)		(587)		157,356				2,941	08/14/2024	4FE
81527C-AL-1	SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25		09/30/2019	Redemption 100.0000		50,000	50,000	49,875			125		125		50,000				1,843	12/31/2025	4FE
81722K-AC-6	CHASE INDUSTRIES INC SR-UNSEC 05/11/25		09/30/2019	Redemption 100.0000		116,190	116,190	115,610	115,640		550		550		116,190				4,339	05/11/2025	5
81722K-AD-4	CHASE INDUSTRIES INC SR-UNSEC 05/11/25		09/30/2019	Redemption 100.0000		5,454	5,454	5,454	967						5,454				149	05/11/2025	4Z
81722K-AD-4	CHASE INDUSTRIES INC SR-UNSEC 05/11/25		07/01/2019	Redemption 100.0000		5,454	5,454	5,454							5,454				4	05/11/2025	5GI
82568Q-AF-1	SHUTTERFLY INC SHUTTERFLY INC 08/19/24		09/25/2019	Redemption 100.0000		18,470,502	18,470,502	18,378,149	18,394,304		76,198		76,198		18,470,502				610,417	08/19/2024	3FE
82568Q-AH-7	SHUTTERFLY INC SHUTTERFLY INC 08/19/24		09/25/2019	Redemption 100.0000		16,474,124	16,474,124	16,432,938	16,401,932		72,192		72,192		16,474,124				341,627	08/19/2024	3FE
83174#-AB-8	SMILE DOCTORS LLC SR-UNSEC 10/06/22		09/16/2019	Redemption 100.0000		777,331	777,331	777,331							777,331					10/06/2022	2PL

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
83415Y-AA-8	SOLARAY LLC SR-UNSEC 09/08/23		07/01/2019	Redemption 100.0000		47,694	47,694	47,318	47,372		322		322		47,694				1,805	09/08/2023	4
83415Y-AC-4	SOLARAY LLC SR-UNSEC 09/08/23		07/01/2019	Redemption 100.0000		10,549	10,549	10,549	10,549						10,549				309	09/08/2023	4
83415Y-AE-0	SOLARAY LLC SR-UNSEC 09/08/23		07/01/2019	Redemption 100.0000		15,766	15,766	15,766	15,766						15,766				792	09/08/2023	4
84763N-AB-6	KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25		09/30/2019	Redemption 100.0000		19,508	19,508	19,484	19,486		22		22		19,508				750	01/31/2025	4FE
84850X-AG-7	SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22		09/30/2019	Redemption 100.0000		104,152	104,152	104,717	104,620		(468)		(468)		104,152				4,464	11/14/2022	4FE
855031-AQ-3	STAPLES INC STAPLES INC 04/12/26		08/01/2019	Redemption 100.0000		123,438	123,438	121,101			2,337		2,337		123,438				2,774	04/12/2026	4FE
85940X-AC-5	STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24		09/30/2019	Redemption 100.0000		109,746	109,746	110,036	109,992		(246)		(246)		109,746				3,371	06/19/2024	4FE
86276K-AC-5	STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23		09/30/2019	Redemption 100.0000		32,299	32,299	32,461	32,440		(140)		(140)		32,299				913	06/30/2023	4FE
86880N-AU-7	SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24		09/30/2019	Redemption 100.0000		54,219	54,219	54,204	54,207		13		13		54,219				1,471	09/03/2024	4FE
87404#-AA-3	TAILWIND RANDYS LLC SR-UNSEC 05/16/25		09/30/2019	Redemption 100.0000		31,250	31,250	30,938			313		313		31,250				640	05/16/2025	4Z
87422L-AK-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/14/23		07/08/2019	Redemption 100.0000		16,319,027	16,319,027	16,217,033	16,241,184		77,843		77,843		16,319,027				329,782	07/14/2023	3FE
87817J-AE-8	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24		09/30/2019	Redemption 100.0000		73,778	73,778	73,482	73,541		237		237		73,778				2,511	02/06/2024	4FE
88023H-AC-4	TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24		09/30/2019	Redemption 100.0000		50,000	50,000	49,859	49,890		110		110		50,000				1,785	05/01/2024	4FE
88751E-AC-9	TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24		09/30/2019	Redemption 100.0000		164,132	164,132	162,490	162,693		1,439		1,439		164,132				5,671	11/22/2024	3PL
89334G-AU-8	TRANS UNION LLC TRANS UNION LLC 04/07/23		09/30/2019	Redemption 100.0000		3,785,586	3,785,586	3,785,056	3,785,170		416		416		3,785,586				97,002	04/07/2023	3FE
89334G-AV-6	TRANS UNION LLC TRANS UNION LLC 06/19/25		09/30/2019	Redemption 100.0000		14,750	14,750	14,713	14,715		35		35		14,750				378	06/19/2025	3FE
89364M-BM-5	TRANSDIGM INC TRANSDIGM INC 08/22/24		09/30/2019	Redemption 100.0000		17,588	17,588	17,588	17,588						17,588				495	08/22/2024	4FE
89364M-BN-3	TRANSDIGM INC TRANSDIGM INC 05/30/25		09/30/2019	Redemption 100.0000		7,519	7,519	7,519	7,519						7,519				191	05/30/2025	4FE
89364M-BP-8	TRANSDIGM INC TRANSDIGM INC 06/09/23		09/30/2019	Redemption 100.0000		69,875	69,875	69,692	69,711		164		164		69,875				1,868	06/09/2023	4FE
89388H-AB-3	TRANSPORTATION INSIGHT LLC SR-UNSEC 12/18/24		09/30/2019	Redemption 100.0000		44,388	44,388	44,046	33,832		326		326		44,388				1,626	12/18/2024	3PL
89388H-AB-3	TRANSPORTATION INSIGHT LLC SR-UNSEC 12/18/24		07/01/2019	Redemption 100.0000		44,388	44,388	44,046	33,832		326		326		44,388				1,086	12/18/2024	5GI
89388H-AD-9	TRANSPORTATION INSIGHT LLC SR-UNSEC 12/18/24		08/30/2019	Redemption 100.0000		510,204	510,204	510,204	510,204						510,204				15,532	12/18/2024	3Z
89612H-AC-9	TRICORBRAUN INC TRICORBRAUN INC 11/30/23		07/10/2019	Redemption 100.0000		31,757	31,757	31,330	19,612		376		376		31,757				1,007	11/30/2023	4FE
89705D-AD-4	TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24		09/30/2019	Redemption 100.0000		69,157	69,157	69,133	47,215		14		14		69,157				1,640	09/23/2024	3FE
89823#-AA-2	TRUROAD HLDGS INC SR-UNSEC 08/07/24		08/19/2019	Redemption 100.0000		16,999,654	16,999,654	16,829,658	16,838,605		161,049		161,049		16,999,654				662,751	08/07/2024	5
89823#-AB-0	TRUROAD HLDGS INC SR-UNSEC 08/07/24		08/19/2019	Redemption 100.0000		6,700,000	6,700,000	6,700,000	4,700,000						6,700,000				253,211	08/07/2024	5
89823#-AC-8	TRUROAD HLDGS INC SR-UNSEC 08/07/24		08/19/2019	Redemption 100.0000		426,062	426,062	426,062	426,062						426,062				22,385	08/07/2024	4Z
90350V-AC-2	ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22		07/12/2019	Redemption 100.0000		70,111,530	70,111,530	70,213,893	70,184,506		(72,976)		(72,976)		70,111,530				1,762,838	07/28/2022	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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
90351N-AE-5	USI INC/NY USI INC/NY 05/16/24		09/30/2019	Redemption 100.0000		146,906	146,906	146,611	146,652		254		254		146,906				6,056	05/16/2024	4FE
90352Y-AB-6	USRP HLDGS INC SR-UNSEC 03/29/25		09/30/2019	Redemption 100.0000		87,500	87,500	87,063	87,097		403		403		87,500				3,302	03/29/2025	3PL
90352Y-AC-4	USRP HLDGS INC SR-UNSEC 03/29/25		09/30/2019	Redemption 100.0000		15,438	15,438	15,438	15,438						15,438				434	03/29/2025	3PL
90352Y-AD-2	USRP HLDGS INC SR-UNSEC 03/29/23		07/31/2019	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000				4,604	03/29/2023	3Z
90388H-AB-1	ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24		09/30/2019	Redemption 100.0000		90,813	90,813	89,905	90,060		712		712		90,813				4,179	04/12/2024	4FE
91865F-AG-4	VACO HLDGS LLC SR-UNSEC 11/09/23		07/02/2019	Redemption 100.0000		187,500	187,500	186,563	186,704		796		796		187,500				8,363	11/09/2023	2PL
91916F-AD-0	VALIDITY INC SR-UNSEC 05/30/25		09/30/2019	Redemption 100.0000		40,697	40,697	40,291			407		407		40,697				717	05/30/2025	4Z
92261#-AA-5	VELOCITY TECHNOLOGY SOLUTIONS SR-UNSEC 12/07/23		09/30/2019	Redemption 100.0000		50,000	50,000	49,500	49,569		431		431		50,000				2,848	12/07/2023	3PL
92346N-AB-5	VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25		07/31/2019	Redemption 100.0000		13,300	13,300	13,234	13,234		66		66		13,300				594	08/20/2025	4FE
92532Y-AB-5	VERSUM MATERIALS INC VERSUM MATERIALS INC 09/30/23		09/30/2019	Redemption 100.0000		19,642	19,642	19,764	19,745		(103)		(103)		19,642				681	09/30/2023	3FE
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/30/2019	Redemption 100.0000		10,976	10,976	10,962	10,963		13		13		10,976				239	04/03/2025	3FE
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		09/30/2019	Redemption 100.0000		18,816	18,816	18,792	18,794		21		21		18,816				600	04/03/2025	3FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		09/30/2019	Redemption 100.0000		74,738	74,738	74,288	74,478		260		260		74,738				2,460	05/16/2022	4FE
93710H-AE-8	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/15/23		07/08/2019	MORGAN STANLEY & CO. INC.		(289,886)	(298,083)	(276,472)	(286,546)		2,115		2,115		(284,432)		(5,454)	(5,454)	57,000	05/15/2023	5FE
93710H-AF-5	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/15/23		07/01/2019	MORGAN STANLEY & CO. INC.		289,886	298,083	276,352	282,930		1,429		1,429		284,360		5,526	5,526	10,062	05/15/2023	5FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22		09/30/2019	Redemption 100.0000		10,415	10,415	10,343	10,374		41		41		10,415				325	05/16/2022	4FE
95841#-AB-5	WIRB CORPERNICUS GROUP INC SR-UNSEC 08/15/22		09/30/2019	Redemption 100.0000		39,964	39,964	39,716	37,702		202		202		39,964				2,006	08/15/2022	5
96208U-AP-6	WEX INC WEX INC 05/17/26		09/30/2019	Redemption 100.0000		115,313	115,313	115,867			(554)		(554)		115,313				1,884	05/17/2026	3FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25		09/30/2019	Redemption 100.0000		14,375	14,375	14,370	14,371		4		4		14,375				639	05/16/2025	4FE
98160U-AC-7	WORLDWIDE CLINICAL TRIALS HLDG SR-UNSEC 12/05/24		09/30/2019	Redemption 100.0000		62,500	62,500	61,875	61,952		548		548		62,500				1,911	12/05/2024	4PL
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		09/30/2019	Redemption 100.0000		16,813	16,813	16,813	16,813						16,813				428	05/30/2025	2FE
98920U-AK-0	ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21		08/09/2019	Redemption 100.0000		5,357,548	5,357,548	5,367,246	5,365,690		(8,142)		(8,142)		5,357,548				153,632	10/27/2021	3FE
98975V-AG-1	ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25		09/30/2019	Redemption 100.0000		30,922	30,922	31,019	31,013		(91)		(91)		30,922				842	07/02/2025	3FE
BL2358-35-8	EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23		09/30/2019	Redemption 100.0000		26,438	26,438	26,667	26,613		(175)		(175)		26,438				987	07/27/2023	4FE
BL2698-05-0	HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC 07/02/25		09/30/2019	Redemption 100.0000		51,875	51,875	51,745	51,751		124		124		51,875				1,679	07/02/2025	3FE
BL2790-56-8	STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC 10/01/25		09/30/2019	Redemption 100.0000		255,125	255,125	253,849	253,887		1,238		1,238		255,125				8,725	10/01/2025	4FE
BL3009-34-9	GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25		07/16/2019	Tax Free Exchange		2,821,475	2,825,000	2,821,469			6		6		2,821,475					07/02/2025	4FE
C9413P-AZ-6	BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS 06/02/25		09/30/2019	Redemption 100.0000		336,969	336,969	338,205	338,113		(1,145)		(1,145)		336,969				12,778	06/02/2025	3FE

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
Z00061-23-6	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2019	Redemption 100.0000		4,561	4,561	4,561							4,561				67	06/11/2023	4Z
Z00065-08-8	NORTH HAVEN CA HLDGS INC SR-UNSEC 10/01/23		09/04/2019	Redemption 100.0000		3,678,275	3,678,275	3,678,275							3,678,275					10/01/2023	4Z
Z00067-63-9	ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23		09/30/2019	Redemption 100.0000		10,036	10,036	10,036							10,036				241	06/11/2023	4Z
Z00068-09-0	NORTH HAVEN SPARTAN US HOLDCO SR-SEC 06/06/24		09/25/2019	Redemption 100.0000		500,000	500,000	500,000							500,000				7,665	06/06/2024	4Z
Z00068-25-6	SOS SECURITY HLDGS LLC SR-UNSEC 04/30/25		09/23/2019	Redemption 100.0000		365,672	365,672	362,693			2,978		2,978		365,672					04/30/2025	4Z
Z00069-06-4	BLADES BUYER-INC. SUB-UNSEC 02/01/26		08/28/2019	BLAIR WILLIAM & CO. CPX		5,488,000	5,600,000	5,600,000							5,600,000		(112,000)	(112,000)	18,900	02/01/2026	4
Z00069-24-7	KENE ACQUISITION INC SR-UNSEC 08/08/24		09/23/2019	Redemption 100.0000		437,500	437,500	437,500							437,500				3,442	08/08/2024	4Z
Z00069-45-2	SSJA BARIATRIC MGMT LLC SR-UNSEC 08/26/24		09/26/2019	Redemption 100.0000		169,792	169,792	169,792							169,792				1,197	08/26/2024	4Z
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	09/30/2019	Redemption 100.0000		12,500	12,500	12,531	12,529		(29)		(29)		12,500				295	05/30/2025	2FE
C0449K-AB-7	ARRAY CANADA INC ARRAY CANADA INC 02/10/23	A	09/30/2019	Redemption 100.0000		128,125	128,125	126,844	127,198		927		927		128,125				7,175	02/10/2023	4FE
C6901L-AE-7	1011778 BC ULC 1011778 BC ULC 02/16/24	A	09/13/2019	Redemption 100.0000		1,948,300	1,948,300	1,946,636	1,947,001		1,299		1,299		1,948,300				54,013	02/16/2024	3FE
C7052B-AF-1	GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25	A	09/30/2019	Redemption 100.0000		113,644	113,644	111,558	69,883		2,064		2,064		113,644				3,419	05/31/2025	4FE
C7236#-AA-2	PET HLDGS ULC SR-UNSEC 07/05/22	A	07/01/2019	Redemption 100.0000		44,878	44,878	44,304	44,426		452		452		44,878				2,554	07/05/2022	2PL
C7236#-AB-0	PET HLDGS ULC SR-UNSEC 07/05/22	A	07/01/2019	Redemption 100.0000		6,648	6,648	6,606	6,611		36		36		6,648				59	07/05/2022	2PL
78466D-BE-3	SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25	D	09/30/2019	Redemption 100.0000		103,026	103,026	102,768	102,791		235		235		103,026				2,177	04/16/2025	3FE
B1726J-AE-1	SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21	D	09/20/2019	Redemption 100.0000		3,697,688	3,697,688	3,708,337	3,705,374		(7,686)		(7,686)		3,697,688				101,249	10/14/2021	2FE
BL2272-69-0	ATOTECH ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24	D	09/30/2019	Redemption 100.0000		24,173	24,173	24,112	24,127		46		46		24,173				374	01/31/2024	4FE
BL2651-41-4	TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25	D	09/30/2019	Redemption 100.0000		21,938	21,938	21,883	21,888		50		50		21,938				694	03/28/2025	4FE
BL2756-29-6	AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26	D	09/30/2019	Redemption 100.0000		35,682	35,682	35,504			178		178		35,682				709	02/21/2026	4FE
L0001L-AC-3	VGROUP LTD VGROUP LTD 03/11/24	D	09/30/2019	Redemption 100.0000		30,282	30,282	30,332	30,319		(37)		(37)		30,282				903	03/11/2024	4FE
L2968E-AB-8	ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24	D	09/30/2019	Redemption 100.0000		8,313	8,313	8,271	8,280		33		33		8,313				255	04/29/2024	4FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	09/30/2019	Redemption 100.0000		7,150	7,150	7,141	7,142		8		8		7,150				184	04/25/2025	2FE
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	07/01/2019	Redemption 100.0000		7,150	7,150	7,141	7,142		8		8		7,150				128	04/25/2025	3FE
L9339L-AG-8	TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24	D	09/30/2019	Redemption 100.0000		18,001	18,001	17,827	5,394		180		180		18,001				455	09/09/2024	3FE
8299999. Subtotal - Bonds - Bank Loans						618,109,726	618,155,009	617,083,870	536,700,751		1,231,656	40,215	1,191,441		618,296,903		(187,176)	(187,176)	18,776,207	XXX	XXX
8399997. Total - Bonds - Part 4						5,351,326,618	4,006,810,881	5,117,530,715	3,907,573,058	2,498,426	62,884,936	41,881	65,341,481	(161,890)	5,181,669,471	135,312	130,102,785	130,238,097	209,767,937	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,351,326,618	4,006,810,881	5,117,530,715	3,907,573,058	2,498,426	62,884,936	41,881	65,341,481	(161,890)	5,181,669,471	135,312	130,102,785	130,238,097	209,767,937	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

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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 DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
893641-10-0	TRANSDIGM INC		08/29/2019	MERRIL LYNCH PERCE FENER SMITH	6,261.000	3,300,252		3,288,096							3,288,096		12,157	12,157			L
896047-50-3	TRIBUNE MEDIA CO TRIBUNE MEDIA CO - A		09/19/2019	UNKNOWN BROKER	199,400.000	9,309,467		6,741,714	9,048,772	(2,307,058)			(2,307,058)		6,741,714		2,567,753	2,567,753	149,550		L
ZD5100-00-7	FEDERAL HOME LOAN BANK MEMBERSHIP STOCK		09/03/2019	FEDERAL HOME LOAN BANK	3,085,200.000	308,520,000		308,520,000							308,520,000						V
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						321,129,719	XXX	318,549,810	9,048,772	(2,307,058)			(2,307,058)		318,549,810		2,579,910	2,579,910	149,550	XXX	XXX
68062#-10-8	OLEUM HOLDING COMPANY, INC.		09/30/2019	Teachers Insurance and Annuity Association of America	0.000	3,420,417															
60407*-10-3	ND Properties, Inc.		09/30/2019	Issuer	68.000	75,486,097		75,486,097	75,486,097						75,486,097						K
87226#-10-3	T-C Europe Holding, Inc.		09/30/2019	Issuer	1.000	75,542		75,542	75,542						75,542						K
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						78,982,056	XXX	75,561,639	75,561,639						75,561,639					XXX	XXX
67092P-20-1	NULG NUVEEN ESG LARGE-CAP GROWTH		09/04/2019	Various	433,000.000	16,579,297		13,301,674	13,028,970	272,704			272,704		13,301,674		3,277,623	3,277,623			L
67092P-40-9	NUMG NUVEEN ESG MID-CAP GROWTH ET		09/26/2019	Various	300,000.000	10,037,792		8,503,939	7,866,450	637,489			637,489		8,503,939		1,533,853	1,533,853			L
67092P-50-8	NUMV NUVEEN ESG MID-CAP VALUE ETF		09/27/2019	Various	350,000.000	10,109,558		9,455,515	8,343,930	1,111,585			1,111,585		9,455,515		654,043	654,043			L
67092P-70-6	NURE NUVEEN SHORT-TERM REIT ETF		09/27/2019	KNIGHT SECURITIES	150,000.000	4,586,905		3,904,500	3,748,500	156,000			156,000		3,904,500		682,405	682,405	83,372		L
67092P-87-0	NUBD NUVEEN ESG US AGGREGATE BOND		09/04/2019	Various	450,000.000	11,548,761		11,268,138	10,917,000	351,138			351,138		11,268,138		280,623	280,623	164,690		L
87245P-56-9	TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ		07/02/2019	BFDS BROKER	90,000.000	1,094,400		900,000	900,900	(900)			(900)		900,000		194,400	194,400			L
87245P-57-7	TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ		07/02/2019	BFDS BROKER	90,000.000	1,097,100		900,000	902,700	(2,700)			(2,700)		900,000		197,100	197,100			L
G36425-33-1	TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA		08/06/2019	BFDS BROKER	4,863.000	111,500		97,253	103,282	(6,030)			(6,030)		97,253		14,247	14,247			L
9299999. Subtotal - Common Stocks - Mutual Funds						55,165,313	XXX	48,331,019	45,811,732	2,519,286			2,519,286		48,331,019		6,834,294	6,834,294	248,062	XXX	XXX
9799997. Total - Common Stocks - Part 4						455,277,088	XXX	442,442,468	130,422,143	212,228			212,228		442,442,468		9,414,204	9,414,204	397,612	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						455,277,088	XXX	442,442,468	130,422,143	212,228			212,228		442,442,468		9,414,204	9,414,204	397,612	XXX	XXX
9899999. Total - Preferred and Common Stocks						455,277,088	XXX	442,442,468	130,422,143	212,228			212,228		442,442,468		9,414,204	9,414,204	397,612	XXX	XXX
9999999 - Totals						5,806,603,706	XXX	5,559,973,183	4,037,995,201	2,710,654	62,884,936	41,881	65,553,709	(161,890)	5,624,111,939	135,312	139,516,989	139,652,301	210,165,549	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

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														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options														XXX							XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options														XXX							XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. 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.)			461,797			529,887					649,659		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.)			919,854			692,771					1,289,847		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.)			441,388			26,021					653,981		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.)			422,983			(668,222)					648,452		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2017	02/15/2047		25,000,000	3.251 /(FLT.)			434,968			(151,020)					654,635		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.)			434,054			(152,284)					655,670		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2017	02/15/2047		25,000,000	3.3125 /(FLT.)			435,874			(407,609)					643,435		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.)			449,895			(220,473)					634,178		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.)			451,736			(56,541)					638,461		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	07/19/2017	02/15/2047		25,000,000	3.3525 /(FLT.)			450,705			235,173					651,195		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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.)			898,819			(88,329)					1,283,422		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.)			460,912			572,242					652,381		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2017	02/15/2047		25,000,000	3.3025 /(FLT.)			446,813			263,742					656,942		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.)			458,266			1,000,063					672,402		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.)			285,516			537,811					416,701		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.)			172,042			324,066					251,089		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.)			464,056			1,128,348					670,592		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.)			460,617			732,516					659,055		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.)			467,209			930,293					659,035		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.)			466,387			873,600					657,999		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.)			467,404			867,839					656,340		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.)			465,523			811,262					656,340		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.)			466,203			812,795					655,593		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2017	02/15/2047		35,000,000	3.412 /(FLT.)			649,183			945,254					914,384		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.)			463,296			643,979					652,382		100/100
ASSET SWAP - RECEIVE FIXED PAY FLOATING	TSY INFL IX N/B United States Treasury In .875 912810RW0	D-1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2017	02/15/2047		25,000,000	3.449 /(FLT.)			465,274			585,207					647,715		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.)			462,858			517,207					647,900		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.)			450,565			545,795					663,618		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	11/09/2017	02/15/2047		25,000,000	3.2625 /(FLT.)			452,644			801,329					671,233		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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.)			470,075			1,382,210					673,465		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.)			468,125			1,307,661					672,838		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.)			503,663			1,982,895					657,301		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.)			509,077			1,992,270					651,246		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.)			507,105			1,885,406					649,369		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.)			502,007			1,620,183					644,955		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.)			501,849			1,489,801					639,999		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.)			505,855			1,509,744					636,031		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.)			506,281			1,676,446					642,102		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.)			2,008,142			7,035,912					2,601,594		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.)			517,755			2,517,638					661,676		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.)			520,704			2,154,098					643,853		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.)			1,029,181			4,356,902					1,304,097		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.)			514,777			2,184,072					652,048		100/100
0859999999. Subtotal - Swaps - Hedging Effective - Interest Rate												22,891,437		XXX	45,727,960					31,595,210	XXX	XXX
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	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		35,079,500	6.1/(6.924)			(602,178)	(6,504,343)		(8,058,314)		(522,191)			372,244		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% due 06/30/2026	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/19/2001	06/30/2026		18,379,775	7.47422/(7.601)			(183,917)	(3,095,782)		(3,965,814)		(384,402)			238,821		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	C41116AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023	D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/09/2003	06/16/2023		60,987,424	5.8215/(6.6)			(450,631)	(1,791,656)		(4,212,608)		(1,869,031)			587,535		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	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)			258,401	4,612,461		6,519,298		(959,288)			454,829		100/100

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 - RECEIVE FIXED USD PAY FIXED CAD	C41118AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023	D-1	Currency	THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72	09/30/2003	06/16/2023		24,422,735	7.186/(7.8)			(130,876)	(485,745)		(1,053,688)		(736,198)			235,281		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	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)			57,179	(529,698)		2,178,294		(529,698)			757,403		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED CAD	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)			59,305	(540,508)		2,488,605		(540,508)			816,397		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	AX8956903 ROMANIA UNSEC 3.5% due 04/03/2034	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/27/2019	04/03/2034		11,253,000	5.8725/(3.5)			137,294	353,461		424,111		353,461			214,382		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	ZS0616848 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	04/04/2019	04/11/2031		5,050,350	9.38/(6.375)			75,444	145,557		338,915		145,557			85,770		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	MORTGAGE LOAN 881900	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2019	04/15/2025		143,700,000	4.023/(3.705)			294,561	8,709,888		8,959,575		8,709,888			1,691,942		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	MORTGAGE LOAN 881900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/12/2019	04/19/2022		35,935,000	8.874/(8.25)			150,536	2,187,472		2,545,823		2,187,472			287,111		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2029		16,818,000	3.9525/(1.55)			137,106	468,692		787,510		468,692			261,545		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	05/15/2019	05/31/2031		26,908,800	4.0625/(1.74)			214,441	749,907		1,184,792		749,907			459,699		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			105,249	(116,684)		628,039		(116,684)			163,751		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			194,551	(211,143)		1,474,762		(211,143)			332,305		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			258,192	(284,080)		2,492,816		(284,080)			506,267		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			105,249	(116,684)		628,039		(116,684)			163,751		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			196,226	(215,901)		1,894,540		(215,901)			384,763		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			255,988	(277,820)		1,940,476		(277,820)			437,244		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			20,240	1,641,227		2,188,547		1,641,227			1,232,139		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			8,414	703,383		775,935		703,383			578,474		100/100

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CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/17/2019	09/17/2029		24,858,000	4.0975/(2.97)			10,408	267,131		508,163		267,131			392,501		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	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)			10,664	269,131		527,883		269,131			430,096		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/05/2019	08/14/2031		40,654,250	3.737/(1.153)			135,536	885,464		1,855,757		885,465			700,606		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	TBD One Housing Group TBD	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2029		24,270,000	3.8775/(2.87)				(320,869)		(157,849)		(320,869)			385,839		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	TBD One Housing Group TBD	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/08/2019	11/06/2034		36,405,000	4.181/(3.11)				(481,304)		(647,810)		(481,304)			707,615		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	MORTGAGE LOAN 808700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		45,957,460	3.4675/(3.03)			3,985	634,530		607,017		634,530			516,208		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	MORTGAGE LOAN 808700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		28,573,700	3.4675/(3.03)			2,478	394,514		377,408		394,514			320,948		100/100
CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR	MORTGAGE LOAN 808700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2019	10/15/2024		15,056,800	3.4675/(3.03)			1,523	207,888		198,874		207,888			169,122		100/100
0879999999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												1,325,368	7,258,489	XXX	23,429,096		10,052,445			13,884,588	XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective												24,216,805	7,258,489	XXX	69,157,056		10,052,445			45,479,798	XXX	XXX
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.30025% due 10/30/2025	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	10/16/2013	10/30/2025		55,000,000	4.24/(3.08275)			231,605	5,158,353		5,158,353	3,553,093				678,513		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.12025% due 06/13/2033	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/30/2018	06/13/2033		30,000,000	4.324/(3.12025)			135,589	5,625,009		5,625,009	4,582,002				555,452		0001
INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING	G7334@AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.30025% due 06/13/2030	D-1	Interest Rate	MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	05/31/2018	06/13/2030		31,000,000	4.225/(3.05025)			136,592	4,727,004		4,727,004	3,731,239				507,245		0001
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate												503,786	15,510,366	XXX	15,510,366	11,866,334				1,741,210	XXX	XXX
CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSEC	12189TAA2 BURLINGTN NORTH SANTA FE SR UNSEC 7% due 12/15/2025	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2009	12/20/2019		30,000,000	CREDIT EVENT/(1.00)	(962,733)		(227,500)	(64,292)		(64,292)	139,337		72,505			1FE	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	10/06/2011	12/20/2021		10,000,000	CREDIT EVENT/(1.00)	125,283		(75,833)	(166,068)		(166,068)	7,044		(9,449)			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		(75,833)	(166,068)		(166,068)	5,586		(7,991)			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		(60,667)	(132,854)		(132,854)	3,919		(5,843)			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)		(37,917)	(128,816)		(128,816)	(13,434)		29,934			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)		(136,500)	(358,692)		(358,692)	(129,723)		60,765			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)		(227,500)	(597,820)		(597,820)	(214,043)		99,112			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)		(151,667)	(398,547)		(398,547)	(144,137)		67,516			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)		(87,360)	(229,563)		(229,563)	(77,251)		33,118			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)		(14,067)	(30,806)		(30,806)	(8,222)		7,775			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)		(13,309)	(18,477)		(18,477)	(3,866)		9,386			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	12/20/2019		1,660,000	CREDIT EVENT/(1.00)	(26,168)		(12,588)	(3,276)		(3,276)	(288)		10,169			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)		(30,333)	(56,518)		(56,518)	(1,801)		22,539			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)		(23,508)	(42,079)		(42,079)	(8,233)		13,964			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)		(51,567)	(92,303)		(92,303)	(18,711)		31,283			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	12/03/2018	12/20/2019		4,000,000	CREDIT EVENT/(1.00)	(34,918)		(30,333)	(7,655)		(7,655)	1,020		25,017			2FE	0003
CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT	058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2018	12/20/2019		8,000,000	CREDIT EVENT/(5.00)	(395,272)		(303,333)	(87,746)		(87,746)	(185)		283,910			3FE	0003
CREDIT DEFAULT SWAP - CALIFORNIA RESOURCES CRP CO.GUARNT	130570AF4 CALIFORNIA RESOURCES CRP CO.GUARNT 6% due 11/15/2024	D-1	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/04/2018	12/20/2019		3,000,000	CREDIT EVENT/(5.00)	195,000		(113,750)	121,089		121,089	95,987		(138,702)			5FE	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	01/14/2019	12/20/2019		5,000,000	CREDIT EVENT/(1.00)			(39,583)	(9,569)		(9,569)	(9,569)					2FE	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	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/22/2019	12/20/2019		1,000,000	CREDIT EVENT/(1.00)			(7,917)	(1,914)		(1,914)	(1,914)					2FE	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)
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(3,293,290)		(1,721,065)	(2,471,974)	XXX	(2,471,974)	(378,484)		605,008			XXX	XXX
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	N2557FDK7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/12/2003	01/24/2033		22,030,000	7.77/(7.5)			77,607	(7,034,710)		(7,034,710)	443,936	1,115,942			402,142		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F4113NCE7 ORANGE SA SR UNSEC 8.125% due 01/28/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	03/12/2003	01/28/2033		22,030,000	8.429/(8.125)			65,651	(7,182,898)		(7,182,898)	551,095	1,115,942			402,307		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/05/2004	11/25/2033		12,600,000	6.4075/(6.125)			109,234	(852,704)		(852,704)	297,887	557,971			237,104		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CD1 PEP SHOPPING CENTER NA-OIA% due 12/14/2021	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/18/2011	12/14/2021		140,319,692	4.5375/(4.48)			950,797	24,414,585		24,414,585	4,874,777	5,731,647			1,042,581		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CF6 GROPIUS % due 03/28/2022	D-1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	03/26/2012	03/28/2022		82,615,000	4.085/(3.68)			634,048	12,670,976		12,670,976	2,817,390	3,459,419			652,234		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2025		52,220,000	4.59/(4.26)			379,471	9,163,225		9,163,225	1,473,933	1,576,971			615,149		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% due 06/30/2025	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/30/2013	06/30/2025		39,500,076	4.61/(4.101)			362,862	7,728,186		7,728,186	769,456	935,812			473,730		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908BE0 ERLANGEN ARCADEN % due 04/16/2022	D-1	Currency	DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	11/20/2013	04/16/2022		21,739,940	6.59/(5.54)			334,415	4,145,872		4,145,872	680,056	896,081			173,416		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)			95,600	3,035,066		3,035,347	314,248	(423,871)			163,824		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)			134,645	3,557,259		3,557,259	562,865	315,394			182,946		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)			(291,127)	8,709,870		8,709,870	984,973	2,249,899			601,561		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)			420,253	4,082,492		4,082,492	722,731	1,115,942			293,413		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)			412,869	3,988,522		3,988,522	679,257	1,115,942			346,029		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)			202,385	5,081,488		5,081,488	881,501	540,676			308,338		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET OIA	BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/11/2014	12/13/2024		25,187,081	4.4925/(6)			(86,481)	3,242,376		3,242,376	185,724	897,104			287,404		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2014	01/25/2022		136,485,700	3.856/(3.35)			1,161,788	29,729,176		29,729,176	2,061,415	3,924,404			1,040,180		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2015	07/16/2035		139,404,386	4.825/(4.1)			1,466,132	30,260,204		30,260,204	6,495,228	3,789,282			2,770,848		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)			258,294	6,451,180		6,451,180	992,034	901,126			424,199		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		7,523,096	3.86/(4.876)			(34,562)	420,620		420,620	(4,723)	275,989			104,685		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)			1,104,458	2,133,709		2,133,709	1,871,603	772,184			628,540		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	628908CN9 Cityhold Office Partnership 2.85% due 10/01/2020	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2015	10/01/2020		303,080,000	1.62/(1.5)			875,589	54,698,112		54,698,112	4,464,748	9,011,261			1,519,546		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	628908CP4 Cityhold Office Partnership 1.75% due 10/01/2020	D-1	Currency	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2015	10/01/2020		235,935,000	3.28/(1.75)			2,741,972	4,866,114		4,866,114	4,533,509	11,717,388			1,182,903		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7096 T-C MT OMMANEY CENTRE HOLDING CO LLC OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2015	10/15/2019		104,445,394	1.7925/(3)			(813,418)	6,696,852		6,696,852	1,308,325	4,253,455			105,866		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	87318#AA8 T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT NA-OIA% due 10/10/2024	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2015	10/10/2024		22,536,816	4.773/(6)			(149,705)	(77,092)		(77,092)	36,110	917,794			252,796		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 720700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2015	01/15/2026		189,430,000	4.103/(3.66)			1,494,559	36,893,167		36,893,167	5,587,171	5,615,142			2,377,069		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)			1,198,183	(9,357,905)		(9,357,905)	(926,814)	5,161,231			1,662,483		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2015	01/25/2021		102,465,000	5.753/(5.4)			943,481	19,697,641		19,697,641	1,229,917	3,041,301			589,349		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/09/2015	01/15/2031		64,762,365	4.805/(4.25)			600,806	12,970,934		12,970,934	2,190,620	1,618,410			1,088,575		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	Z108 ISLAZUL OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/16/2015	10/15/2019		6,186,380	5.78/(3.8)			110,105	14,639		14,639	67,830	315,812			6,271		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% due 03/30/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	03/30/2028		82,087,500	3.5775/(2.044)			939,439	(4,846,126)		(4,846,126)	992,732	4,184,782			1,196,910		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)			506,650	10,195,610		10,195,610	2,675,611	2,027,534			1,118,064		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)			155,293	3,357,468		3,357,468	742,960	675,845			320,897		0002
CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD	70780IA NOVA LUND OIA	D-2, BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2016	11/15/2022		89,056,357	4.7/(4)			813,954	11,619,390		11,619,390	3,659,541	8,417,126			787,629		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 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)			105,969	310,605		310,755	616,420	(1,115,451)			360,543		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	8061 70 St Mary Axe OIA	D-2	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	10/01/2020		49,777,000	5.443/(5)			395,132	6,686,595		6,686,595	580,927	1,576,971			249,566		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G9006@AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/13/2016	05/04/2029		73,333,000	3.669/(1.93)			981,803	(602,696)		(602,696)	465,636	3,626,811			1,136,070		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		26,078,794	3.964/(3.926)			310	794,825		794,825	810,236	(822,130)			510,837		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	D-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/20/2016	06/17/2023		34,075,437	7.08/(6.5)			353,726	6,003,641		6,003,641	771,677	1,048,353			328,394		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)			601,092	7,489,015		7,489,015	3,025,116	7,126,547			1,129,955		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/13/2016	10/15/2026		62,916,300	3.725/(2.7791)			493,320	4,711,457		4,711,457	1,397,722	2,149,186			835,069		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	06/14/2028		5,614,000	6.0125/(3.75)			99,487	114,197		114,197	120,848	278,985			82,853		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.95% due 07/02/2040	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2016	07/01/2040		145,428,842	3.5/(3.36)			51,061	21,872,603		21,872,603	19,856,547	5,437,345			3,313,666		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2016	06/14/2028		5,600,000	6.055/(3.75)			100,637	114,333		114,333	119,164	278,985			82,647		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2016	06/14/2028		16,596,000	5.95/(3.75)			279,660	(83,286)		(83,286)	344,454	836,956			244,929		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2016	01/11/2028		36,356,100	3.69/(1.79)			509,720	(704,102)		(704,102)	405,574	1,841,304			523,315		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)			296,155	(610,288)		(610,288)	103,550	1,115,942			332,246		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)			45,803	(355,814)		(355,814)	172,834	315,394			149,121		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)			63,366	(197,092)		(197,092)	234,828	450,563			164,011		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD	G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 3.05113% due 12/31/2029	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2016	12/31/2029		47,736,297	4.1225/(3.05113)			319,038	310,478		310,478	2,921,156	1,760,083			764,536		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo OIA	D-2, BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/09/2021		139,620,000	7.6/(5)			2,551,052	(2,077,876)		(2,077,876)	3,703,513	7,253,621			1,034,159		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN28 11.25% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2016	11/30/2019		15,387,249	11.6025/(11)			87,498	127,375		127,444	(23,315)	(451,200)			31,452		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 719700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	01/15/2031		8,562,456	5.74375/(4.25)		(8,938)	87,096	469,615		469,615	310,209	313,705			143,924		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	83140IA Vicolungo OIA	D-2, BA-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2016	12/20/2019		146,188,000	5.532/(3)			2,567,982	(6,610,858)		(6,610,858)	1,281,734	7,811,592			344,332		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 804100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	01/22/2027		201,976,500	4.6375/(3.1989)			1,988,756	4,664,787		4,664,787	3,814,318	7,434,290			2,731,878		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834800	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2017	01/15/2027		87,845,225	4.415/(3.2)			709,732	(155,616)		(155,616)	1,694,723	3,258,134			1,186,612		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	8107 Myer Bourke St OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/17/2020		64,108,800	2.06/(2.75)			(200,248)	6,599,009		6,599,009	517,605	2,493,018			175,168		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 834200	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/06/2017	04/15/2027		174,418,886	4.4585/(3.1547)			1,631,643	6,023,359		6,023,359	3,560,296	6,313,199			2,395,516		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AM7711865 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)			193,154	(137,273)		(137,273)	232,896	557,971			113,934		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)			589,686	(516,314)		(516,314)	666,840	1,785,507			366,890		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)			666,367	(1,631,731)		(1,631,731)	382,253	2,231,883			610,492		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)			1,028,788	(3,507,230)		(3,507,230)	(187,219)	3,626,811			1,106,694		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)			1,694,570	2,970,200		2,970,183	7,577,172	(1,049,022)			1,333,704		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)			1,591,120	1,241,580		1,241,565	4,957,613	(979,087)			966,962		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	LW0042629 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)			459,362	642,771		642,771	444,539	1,115,942			181,070		0002

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CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	JK9336864 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/19/2017	05/04/2026		22,380,000	4.955/(2.75)			385,360	417,631		417,631	520,077	1,115,942			287,417		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AN9203570 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)			43,801	60,604		60,604	78,934	111,594			26,685		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 841800	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2017	10/15/2024		59,423,640	4.02/(2.65)			611,737	3,343,048		3,343,048	858,775	2,103,228			667,464		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 706100	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/10/2017	07/16/2035		14,782,364	4.503/(3.765798)			146,117	1,079,980		1,079,980	421,120	514,324			293,819		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 844700	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	10/15/2024		155,433,222	7.4235/(6.1097)			1,752,717	12,744,377		12,744,377	2,722,892	5,355,392			1,745,871		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)			375,708	1,794,615		1,794,615	402,632	1,115,942			430,668		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)			701,507	2,433,503		2,433,503	102,746	2,231,884			984,679		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803401	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/05/2017	10/15/2026		76,163,020	3.7625/(2.6997)			660,274	5,869,315		5,869,315	1,619,853	2,614,870			1,010,888		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	01/25/2023		199,888,650	3.835/(2.6778)			1,843,861	14,082,536		14,082,536	2,251,894	6,882,351			1,821,974		0002
CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD	Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJ03	D-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/16/2017	02/14/2030		56,925,000	3.64/(2.712)			298,323	11,515,286		11,515,286	6,324,801	2,204,910			917,162		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 718500	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2017	01/25/2022		33,200,000	6.961/(5.7103)			366,274	2,650,909		2,650,909	240,127	1,126,408			253,023		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)			(219,846)	5,340,751		5,340,751	(245,018)	3,527,856			2,019,592		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)			34,402	1,498,432		1,498,188	670,709	(446,180)			267,515		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)			55,161	2,618,454		2,618,454	1,287,184	(736,198)			479,765		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)			394,553	6,767,391		6,767,391	1,196,314	991,239			554,734		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/25/2018	03/14/2033		27,160,500	4.455/(3.02)			352,296	6,124,455		6,124,455	1,141,942	856,070			498,286		0002

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CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030	D-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/14/2030		15,720,100	4.306/(2.9)			199,007	3,289,112		3,289,112	522,917	495,619			254,212		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 853700	B-1	Currency	HSBC BANK USA 1IE8VN30JCEQV1H4R804	01/29/2018	01/15/2023		277,192,800	4.237/(2.7705)			3,646,056	41,828,721		41,828,721	3,111,284	8,867,081			2,516,160		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/20/2018	01/30/2025		203,101,500	4.3235/(2.8436)			2,670,028	33,141,356		33,141,356	3,543,765	6,533,164			2,346,619		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855400	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/21/2018	04/24/2023		49,831,944	4.1255/(2.5801)			665,143	7,411,800		7,411,800	585,163	1,606,729			470,584		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)			1,557,159	12,700,653		12,700,653	1,184,689	3,794,202			1,713,187		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2018	05/16/2020		13,385,997	6.753/(5.21113)			246,538	1,666,112		1,666,112	(54,030)	431,975			53,014		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855000	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/19/2018	04/01/2023		27,799,200	4.27/(2.7074)			380,865	4,273,799		4,273,799	324,052	892,115			260,190		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854900	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2018	10/20/2027		323,750,700	4.1925/(2.82)			3,987,636	57,460,215		57,460,215	8,515,053	10,367,456			4,595,742		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803402	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/10/2018	10/15/2026		22,657,830	4.312/(2.8898)			293,631	4,146,015		4,146,015	540,806	720,450			300,730		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/12/2018	05/16/2020		7,094,000	6.7375/(5.21113)			133,827	984,742		984,742	(31,401)	225,282			28,095		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 859500	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/24/2018	04/15/2033		72,664,800	4.397/(2.9087)			955,327	14,859,557		14,859,557	2,778,992	2,342,928			1,337,441		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 860000	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2018	04/25/2023		247,338,000	4.456/(2.7564)			3,471,666	31,597,321		31,597,321	2,643,529	8,200,248			2,336,612		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	Q65688#AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028	D-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/13/2018	12/13/2028		49,322,000	4.205/(4.36)			92,997	5,231,315		5,231,315	(454,281)	1,910,922			748,451		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	7107B 101 MILLER STREET OIA	BA-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2018	12/21/2022		23,115,113	3.76/(3.425)			117,424	2,543,320		2,543,320	(84,858)	897,104			207,631		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 854600	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/26/2018	01/30/2025		73,167,650	4.2695/(2.7)			925,936	8,030,841		8,030,841	1,103,680	2,490,116			845,373		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)			692,331	3,431,697		3,431,697	384,965	1,729,710			543,893		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/30/2018	07/15/2024		15,177,500	5.938/(4.2821)			198,328	1,411,895		1,411,895	253,786	526,032			166,166		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AR7769417 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)			(11,241)	464,221		464,221	(70,122)	167,391			93,036		0002

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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		51,230,557	4.425/(4.113)			124,873	1,971,394		1,971,394	1,383,948	(1,543,525)			967,397		0002
CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD	MORTGAGE LOAN 801400	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2018	10/15/2023		14,873,200	4.324/(3.885)			59,390	1,023,823		1,023,823	(110,248)	605,615			149,545		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 803403	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	10/22/2018	10/15/2026		20,828,152	4.6775/(2.988)			272,243	2,226,378		2,226,378	402,653	723,379			276,446		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	AV3038586 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)			219,824	952,638		952,638	108,822	491,014			151,528		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2018	05/16/2020		7,765,200	6.5265/(5.21113)			96,841	400,293		400,293	1,010	270,338			30,753		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 711700	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2018	10/25/2025		17,959,327	4.3275/(4.13127)			28,477	4,104,719		4,104,719	1,383,621	634,154			221,308		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		33,788,656	4.45/(4.087)			100,328	1,156,401		1,156,401	957,174	(1,056,423)			654,553		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		34,435,252	4.45/(4.087)			85,227	1,170,507		1,170,507	978,472	(1,057,472)			661,455		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 855100	B-1	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/04/2018	07/15/2024		16,588,000	5.9/(4.2331)			209,417	1,200,523		1,200,523	270,483	585,732			181,609		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)			314,407	1,607,704		1,607,704	460,768	1,036,295			362,376		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032	D-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	12/12/2018	06/15/2032		42,351,505	4.1825/(2.74)			469,724	2,734,773		2,734,773	885,583	1,518,375			755,170		0002
CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD	C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN28 11.25% due 06/15/2023	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2019	11/30/2019		8,443,899	13.8/(23.67)			52,922	20,616		20,616	23,484	(2,868)			17,260		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 849400	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/26/2019	01/25/2023		6,631,250	4.18/(2.8483)			58,705	584,379		584,379	100,847	483,533			60,443		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		77,096,979	4.732/(1.9)			1,222,061	4,634,224		4,634,224	1,829,661	2,804,562			798,976		0002
CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD	MORTGAGE LOAN 876200	B-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/06/2019	01/15/2024		24,702,021	4.668/(1.9)				533,035		533,035	(365,552)	898,587			255,994		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 879400	B-1	Currency	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2023		72,828,048	3.982/(2.7)			469,071	5,536,201		5,536,201	1,021,588	4,514,613			685,364		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 FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2019	05/16/2020		8,260,850	6.5425/(5.21113)			44,302	278,518		278,518	9,700	268,817			32,716		0002
CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD	MORTGAGE LOAN 884800	B-1	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	07/29/2019	07/20/2027		190,378,650	3.523/(2.35)			366,945	1,596,873		1,596,873	2,412,232	(815,360)			2,659,893		0002
CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD	MORTGAGE LOAN 855500	B-1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/11/2019	05/16/2020		11,097,900	6.71288/(5.21163)			8,948	46,739		46,739	14,730	32,009			43,952		0002
0939999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											(8,938)	69,746,692	689,023,284	XXX	689,023,508	171,259,459	247,602,676			86,332,949	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(3,293,290)	(8,938)	68,529,413	702,061,676	XXX	702,061,900	182,747,309	247,602,676	605,008		88,074,159	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)			152,996			(410,253)					130,332	1	N/A
0979999999. Subtotal - Swaps - Replication - Interest Rate												152,996		XXX	(410,253)					130,332	XXX	XXX
CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE	9128100A9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/27/2016	12/20/2020		50,000,000	1.00/CREDIT EVENT	99,653		379,167	28,190		664,249			(17,092)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG25 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	07/28/2016	12/20/2020		50,000,000	1.00/CREDIT EVENT	149,167		379,167	42,196		664,249			(25,590)		50,000,000	1	N/A
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	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2016	12/20/2020		50,000,000	1.00/CREDIT EVENT	140,556		379,167	39,788		664,249			(24,129)		50,000,000	1	N/A
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	09/12/2016	12/20/2020		50,000,000	1.00/CREDIT EVENT	430,556		379,167	124,852		664,249			(75,819)		50,000,000	1	N/A
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		189,583	53,623		332,125			(32,554)		25,000,000	1	N/A
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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/13/2016	12/20/2020		25,000,000	1.00/CREDIT EVENT	192,535		189,583	55,884		332,125			(33,930)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	12/20/2021		25,000,000	1.00/CREDIT EVENT	177,431		189,583	76,452		455,364			(25,404)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	CREDIT	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2016	12/20/2021		25,000,000	1.00/CREDIT EVENT	193,056		189,583	83,169		455,364			(27,641)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/28/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	403,125		379,167	173,920		910,727			(57,807)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042	DB PART C-1	CREDIT	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2016	12/20/2021		40,000,000	1.00/CREDIT EVENT	331,111		303,333	142,916		728,582			(47,505)		40,000,000	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.IG27 SR. TRANCHE	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/29/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	413,889		379,167	178,645		910,727			(59,381)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 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	09/29/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	357,639		379,167	154,418		910,727			(51,311)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/04/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	489,583		379,167	211,548		910,727			(70,349)		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	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/14/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	534,722		379,167	232,431		910,727			(77,315)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/19/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	619,792		379,167	269,973		910,727			(89,848)		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	10/19/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	616,667		379,167	268,617		910,727			(89,395)		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	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	621,667		379,167	270,787		910,727			(90,120)		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	10/20/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	643,056		379,167	280,213		910,727			(93,269)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/21/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	638,194		379,167	278,248		910,727			(92,612)		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	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	638,194		379,167	278,248		910,727			(92,612)		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	10/21/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	638,194		379,167	278,248		910,727			(92,612)		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	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	638,194		379,167	278,248		910,727			(92,612)		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.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	10/21/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	638,194		379,167	278,248		910,727			(92,612)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		50,000,000	1.00/CREDIT EVENT	661,111		379,167	288,350		910,727			(95,988)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/24/2016	12/20/2021		30,000,000	1.00/CREDIT EVENT	396,667		227,500	173,010		546,436			(57,593)		30,000,000	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		379,167	288,351		910,727			(95,988)		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		758,333	578,209		1,821,454			(192,480)		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		947,917	722,761		2,276,818			(240,600)		125,000,000	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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/26/2016	12/20/2021		150,000,000	1.00/CREDIT EVENT	1,879,167		1,137,500	821,495		2,732,181			(273,411)		150,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	9128100L5 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	10/28/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,158,333		758,333	507,045		1,821,454			(168,710)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	9128100S0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/31/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,036,668		758,333	454,189		1,821,454			(151,069)		100,000,000	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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,254,444		758,333	552,995		1,821,454			(184,055)		100,000,000	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		947,917	663,789		2,276,818			(220,899)		125,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/14/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	975,556		758,333	430,632		1,821,454			(143,211)		100,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/15/2016	12/20/2021		100,000,000	1.00/CREDIT EVENT	1,218,333		758,333	537,697		1,821,454			(178,945)		100,000,000	1	N/A

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CREDIT DEFAULT SWAP - CDX.NA.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		606,667	445,908		1,457,163			(148,417)		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		47,966,346	5.00/CREDIT EVENT	9,478,150		1,821,676	4,527,945		5,148,887			(1,703,004)		47,966,346	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		47,966,346	5.00/CREDIT EVENT	9,500,001		1,821,676	4,542,849		5,148,887			(1,708,920)		47,966,346	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		47,966,346	5.00/CREDIT EVENT	9,479,749		1,821,676	4,543,562		5,148,887			(1,709,203)		47,966,346	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		47,966,346	5.00/CREDIT EVENT	9,455,766		1,821,676	4,532,611		5,148,887			(1,704,856)		47,966,346	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		47,966,346	5.00/CREDIT EVENT	9,498,669		1,821,676	4,559,699		5,148,887			(1,715,611)		47,966,346	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		47,966,346	5.00/CREDIT EVENT	9,490,941		1,821,676	4,558,669		5,148,887			(1,715,202)		47,966,346	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		379,167	547,570		1,115,220			(125,435)		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		455,000	670,792		1,338,264			(153,684)		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		379,167	566,799		1,115,220			(129,871)		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		379,167	552,357		1,115,220			(126,539)		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		379,167	552,357		1,115,220			(126,539)		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		379,167	565,773		1,115,220			(129,634)		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		379,167	565,773		1,115,220			(129,634)		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		379,167	576,120		1,115,220			(132,022)		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		758,333	1,160,040		2,230,439			(265,843)		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		758,333	1,189,559		2,230,439			(272,658)		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		379,167	585,302		1,115,220			(134,141)		50,000,000	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.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		379,167	585,302		1,115,220			(134,141)		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		758,333	1,167,879		2,230,439			(267,653)		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		227,500	350,364		669,132			(80,296)		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		379,167	569,294		1,115,220			(130,446)		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		379,167	574,599		1,115,220			(131,670)		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		379,167	574,599		1,115,220			(131,670)		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		379,167	574,599		1,115,220			(131,670)		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		379,167	560,506		1,115,220			(128,419)		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		227,500	336,303		669,132			(77,051)		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		379,167	650,140		1,115,220			(149,120)		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		379,167	653,263		1,115,220			(149,842)		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		379,167	639,998		1,115,220			(146,776)		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		189,583	305,072		557,610			(69,939)		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		379,167	560,369		1,115,220			(128,387)		50,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/05/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	425,833		189,583	283,503		557,610			(64,959)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	02/06/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	444,028		189,583	295,743		557,610			(67,784)		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		189,583	290,763		557,610			(66,635)		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		189,583	287,442		557,610			(65,868)		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		189,583	290,044		557,610			(66,469)		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.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		189,583	292,331		557,610			(66,997)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BDSR8 FHR 4385 HZ Z SEQ 3% due 09/15/2044	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	412,917		189,583	275,690		557,610			(63,157)		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		189,583	274,025		557,610			(62,773)		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		189,583	272,361		557,610			(62,389)		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		189,583	254,048		557,610			(58,168)		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		189,583	254,048		557,610			(58,168)		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		189,583	249,653		557,610			(57,155)		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		189,583	232,988		557,610			(53,318)		25,000,000	1	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE	3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045	DB PART C-1	CREDIT	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2018	12/20/2022		25,000,000	1.00/CREDIT EVENT	336,111		189,583	224,653		557,610			(51,400)		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		189,583	232,988		557,610			(53,318)		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		189,583	266,342		557,610			(61,001)		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		568,750	799,027		1,672,830			(183,004)		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		568,750	734,363		1,672,830			(168,104)		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		189,583	236,255		557,610			(54,070)		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		606,667	738,396		1,784,352			(168,968)		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		189,583	335,180		518,637			(58,367)		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		379,167	650,413		1,037,274			(113,234)		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		189,583	324,192		518,637			(56,439)		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		189,583	311,000		518,637			(54,126)		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	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		379,167	599,984		1,037,274			(104,392)		50,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/05/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	380,000		189,583	309,130		518,637			(53,798)		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		189,583	290,438		518,637			(50,522)		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		189,583	290,438		518,637			(50,522)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		189,583	285,497		518,637			(49,657)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	350,000		189,583	285,497		518,637			(49,657)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	335,000		189,583	273,278		518,637			(47,518)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/10/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	325,000		189,583	265,131		518,637			(46,092)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	317,500		189,583	259,155		518,637			(45,047)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/11/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	315,000		189,583	257,117		518,637			(44,690)		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		189,583	265,269		518,637			(46,116)		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		189,583	265,269		518,637			(46,116)		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		189,583	248,964		518,637			(43,265)		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		189,583	265,269		518,637			(46,116)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	336,250		189,583	275,009		518,637			(47,821)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	10/15/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	345,000		189,583	282,156		518,637			(49,072)		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		189,583	282,156		518,637			(49,072)		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		72,659,135	5.00/CREDIT EVENT	14,648,082		2,759,420	11,997,559		13,794,446			(2,523,094)		72,659,135	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		379,167	581,249		1,037,274			(101,110)		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		48,439,423	5.00/CREDIT EVENT	9,813,827		1,839,614	8,045,513		9,196,298			(1,692,750)		48,439,423	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		189,583	286,686		518,637			(49,865)		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		72,659,135	5.00/CREDIT EVENT	14,655,347		2,759,420	12,021,663		13,794,446			(2,528,557)		72,659,135	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		189,583	284,641		518,637			(49,507)		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		379,167	544,741		1,037,274			(94,718)		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		379,167	512,015		1,037,274			(88,993)		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		379,167	528,654		1,037,274			(91,903)		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		96,878,846	5.00/CREDIT EVENT	19,501,712		3,679,227	16,005,750		18,392,595			(3,366,166)		96,878,846	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		96,878,846	5.00/CREDIT EVENT	19,501,712		3,679,227	16,005,750		18,392,595			(3,366,166)		96,878,846	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		379,167	558,172		1,037,274			(97,069)		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		189,583	268,839		518,637			(46,741)		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		96,878,846	5.00/CREDIT EVENT	19,506,556		3,679,227	16,034,059		18,392,595			(3,372,583)		96,878,846	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.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		96,878,846	5.00/CREDIT EVENT	19,501,712		3,679,227	16,030,145		18,392,595			(3,371,695)		96,878,846	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/22/2018	12/20/2023		96,878,846	5.00/CREDIT EVENT	19,443,584		3,679,227	15,983,165		18,392,595			(3,361,047)		96,878,846	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		189,583	266,789		518,637			(46,382)		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		189,583	266,790		518,637			(46,382)		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		189,583	262,690		518,637			(45,665)		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		189,583	242,318		518,637			(42,103)		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		48,439,423	5.00/CREDIT EVENT	9,644,289		1,839,614	7,932,960		9,196,298			(1,667,246)		48,439,423	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		48,439,423	5.00/CREDIT EVENT	9,629,757		1,839,614	7,921,204		9,196,298			(1,664,585)		48,439,423	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		48,439,423	5.00/CREDIT EVENT	9,644,289		1,839,614	7,932,960		9,196,298			(1,667,246)		48,439,423	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		189,583	256,809		518,637			(44,637)		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		48,439,423	5.00/CREDIT EVENT	9,678,197		1,839,614	7,964,433		9,196,298			(1,674,373)		48,439,423	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		96,878,846	5.00/CREDIT EVENT	19,366,081		3,679,227	15,936,706		18,392,595			(3,350,522)		96,878,846	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		189,583	240,392		518,637			(41,767)		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		96,878,846	5.00/CREDIT EVENT	19,312,798		3,679,227	15,893,585		18,392,595			(3,340,756)		96,878,846	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		48,439,423	5.00/CREDIT EVENT	9,607,960		1,839,614	7,907,587		9,196,298			(1,661,504)		48,439,423	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		379,167	489,248		1,037,274			(85,012)		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		48,439,423	5.00/CREDIT EVENT	9,631,910		1,839,614	7,947,171		9,196,298			(1,670,464)		48,439,423	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		379,167	440,195		1,037,274			(76,444)		50,000,000	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.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		48,439,423	5.00/CREDIT EVENT	9,568,939		1,839,614	7,900,083		9,196,298			(1,659,806)		48,439,423	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		189,583	245,135		518,637			(42,596)		25,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/29/2018	12/20/2023		96,878,846	5.00/CREDIT EVENT	19,278,890		3,679,227	15,906,573		18,392,595			(3,343,697)		96,878,846	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		189,583	226,734		518,637			(39,381)		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		48,439,423	5.00/CREDIT EVENT	9,620,069		1,839,614	7,941,608		9,196,298			(1,669,204)		48,439,423	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		48,439,423	5.00/CREDIT EVENT	9,610,381		1,839,614	7,933,741		9,196,298			(1,667,423)		48,439,423	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		379,167	441,115		1,037,274			(76,605)		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		189,583	270,387		518,637			(47,012)		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		189,583	294,137		518,637			(51,170)		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		189,583	296,206		518,637			(51,533)		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		189,583	287,932		518,637			(50,083)		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		189,583	279,656		518,637			(48,634)		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		189,583	238,772		518,637			(41,484)		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	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/13/2018	12/20/2023		48,439,423	5.00/CREDIT EVENT	9,634,601		1,839,614	8,010,638		9,196,298			(1,684,842)		48,439,423	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		48,439,423	5.00/CREDIT EVENT	9,591,006		1,839,614	7,974,959		9,196,298			(1,676,757)		48,439,423	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/13/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	277,500		189,583	230,476		518,637			(40,034)		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		189,583	224,372		518,637			(38,968)		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		189,583	220,221		518,637			(38,244)		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		189,583	219,183		518,637			(38,062)		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		48,439,423	5.00/CREDIT EVENT	9,518,347		1,839,614	7,919,552		9,196,298			(1,664,211)		48,439,423	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		189,583	197,390		518,637			(34,260)		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		189,583	162,181		518,637			(28,125)		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		379,167	311,898		1,037,274			(54,081)		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		189,583	143,482		518,637			(24,871)		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		48,439,423	5.00/CREDIT EVENT	9,465,063		1,839,614	7,884,006		9,196,298			(1,656,169)		48,439,423	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		379,167	198,017		1,037,274			(34,288)		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		189,583	91,718		518,637			(15,879)		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		48,439,423	5.00/CREDIT EVENT	9,426,312		1,839,614	7,864,356		9,196,298			(1,651,725)		48,439,423	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		189,583	77,136		518,637			(13,350)		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		189,583	68,802		518,637			(11,905)		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		379,167	104,321		1,037,274			(18,044)		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	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		189,583	52,161		518,637			(9,022)		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		48,439,423	5.00/CREDIT EVENT	9,343,965		1,839,614	7,800,706		9,196,298			(1,637,341)		48,439,423	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		568,750	117,389		1,555,910			(20,297)		75,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE	38376TDV1 GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040	DB PART C-1	CREDIT	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	11/26/2018	12/20/2023		25,000,000	1.00/CREDIT EVENT	42,500		189,583	35,590		518,637			(6,153)		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		379,167	71,179		1,037,274			(12,306)		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		96,878,846	5.00/CREDIT EVENT	18,726,681		3,679,227	15,681,761		18,392,595			(3,292,837)		96,878,846	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		189,583	10,486		518,637			(1,812)		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		72,659,135	5.00/CREDIT EVENT	13,921,490		2,759,420	11,665,432		13,794,446			(2,447,967)		72,659,135	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		24,219,712	5.00/CREDIT EVENT	4,640,497		919,807	3,888,477		4,598,149			(815,989)		24,219,712	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		48,439,423	5.00/CREDIT EVENT	9,363,340		1,839,614	7,848,998		9,196,298			(1,648,253)		48,439,423	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	6,944	755,555		2,540,981			(1,945)		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		751,250		2,540,981					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	8,333	1,377,874		5,081,962			(2,126)		100,000,000	1*	N/A
CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE	912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042	DB PART C-1	CREDIT	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		50,000,000	1.00/CREDIT EVENT		685,000		685,000		2,540,981					50,000,000	1*	N/A
0989999999. Subtotal - Swaps - Replication - Credit Default										522,461,225	3,573,750	131,925,706	399,345,645	XXX	537,300,219			(88,883,648)		8,725,374,998	XXX	XXX
TOTAL RETURN SWAP - RSAT-TR19 HYG US - ISHA	912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040	DB PART C-2	INTEREST RATE	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/03/2019	11/06/2019		10,038,640	0.00/CREDIT EVENT			71,421	73,633		73,633	73,633				15,981	1*	N/A
1009999999. Subtotal - Swaps - Replication - Total Return												71,421	73,633	XXX	73,633	73,633				15,981	XXX	XXX
1029999999. Subtotal - Swaps - Replication										522,461,225	3,573,750	132,150,123	399,419,278	XXX	536,963,599	73,633		(88,883,648)		8,725,521,311	XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate												23,548,219	15,510,366	XXX	60,828,073	11,866,334				33,466,752	XXX	XXX
1169999999. Total Swaps - Credit Default										519,167,935	3,573,750	130,204,641	396,873,671	XXX	534,828,245	(378,484)		(88,278,640)		8,725,374,998	XXX	XXX
1179999999. Total Swaps - Foreign Exchange											(8,938)	71,072,060	696,281,773	XXX	712,452,604	171,259,459	257,655,121			100,217,537	XXX	XXX
1189999999. Total Swaps - Total Return												71,421	73,633	XXX	73,633	73,633				15,981	XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										519,167,935	3,564,812	224,896,341	1,108,739,443	XXX	1,308,182,555	182,820,942	257,655,121	(88,278,640)		8,859,075,268	XXX	XXX
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	628908CD1 PEP SHOPPING CENTER NA-OIA% due 12/14/2021	D-1	CURRENCY	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/29/2015	12/14/2021		2,536,643	0.8099				175,303		175,303	82,781	114,633			18,847	18,847	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	7107B 101 MILLER STREET OIA	BA-1	CURRENCY	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	09/26/2018	10/04/2019		114,874,640	1.3719				8,492,060		8,492,060	526,330	4,633,250			60,128	60,128	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2	CURRENCY	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/11/2019	01/24/2020		29,752,712	0.8436				2,138,594		2,138,594	682,641	1,455,953			83,865	83,865	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8801 Eagle Partnership SCSp OIA	BA-1	CURRENCY	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	03/28/2019	03/27/2020		32,364,892	0.8651				1,434,579		1,434,579	510,408	924,171			113,325	113,325	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/15/2019	01/24/2020		3,472,093	0.8640				172,067		172,067	51,509	120,558			9,787	9,787	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	80150IA UK SC FUND OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	04/24/2019	11/08/2019		31,375,318	0.7649				1,818,062		1,818,062	246,625	1,571,437			51,280	51,280	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	CURRENCY	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/08/2019	05/15/2020		10,028,878	1.4159				384,235		384,235	26,119	358,116			39,632	39,632	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Fund OIA	BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	05/22/2020		3,304,936	107.2638				(25,528)		(25,528)	39,793	(65,321)			13,259	13,259	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8872 Gouden Bocht OIA	D-2	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2019	01/24/2020		34,707,650	0.8759				1,270,023		1,270,023	380,941	889,082			97,831	97,831	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8118 Thurrock OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	05/29/2019	11/15/2019		36,751,075	0.7837				1,273,281		1,273,281	227,653	1,045,628			65,234	65,234	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	4563 NORTE OIA	D-2	CURRENCY	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	06/12/2019	03/13/2020		142,863,302	0.8680				6,012,382		6,012,382	1,206,625	4,805,757			480,271	480,271	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Perth OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	06/18/2019	05/15/2020		1,944,829	1.4500				29,957		29,957	2,971	26,986			7,686	7,686	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8521A Iconic Office SCI OIA	D-2	CURRENCY	MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54	07/09/2019	01/24/2020		7,369,554	0.8787				246,704		246,704	49,149	197,554			20,773	20,773	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8089 European Cities Fund (ECF) OIA	BA-1	CURRENCY	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/10/2019	01/31/2020		227,714,205	0.8751				8,410,275		8,410,275	1,466,053	6,944,221			660,946	660,946	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	84860IAEUR Neptune Ursus OIA	D-2, BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/17/2019	10/25/2019		111,844,604	0.8846				3,812,509		3,812,509	659,786	3,152,723			146,355	146,355	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	8044 Henderson UK Outlet Mall Partnership LP OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/01/2019	04/17/2020		7,347,865	0.8166				(81,895)		(81,895)	28,406	(110,301)			27,196	27,196	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)
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	8801 Vienna 02 OIA	BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2019	03/27/2020		3,047,526	0.8803				84,451		84,451	11,544	72,907			10,671	10,671	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP	A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge	BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2019	11/20/2019		91,633,950	0.8185				(766,261)		(766,261)	144,499	(910,760)			171,264	171,264	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	ZD4100040 Ziemia Fund EUR Portfolio Hedge	BA-1	CURRENCY	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/16/2019	11/20/2019		473,564,750	0.8974				8,571,573		8,571,573	1,454,478	7,117,095			885,091	885,091	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY	8626 Tokyo Multifamily Fund OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/19/2019	05/22/2020		135,867	104.7610				2,112		2,112	289	1,823			545	545	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	scecere Ceres AUD Portfolio Hedge	BA-1	CURRENCY	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/19/2019	11/21/2019		509,223,750	1.4728				2,152,928		2,152,928	465,848	1,687,080			961,023	961,023	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD	soloIeu Oleum - OIA CAD Portfolio Hedge	BA-1	CURRENCY	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/20/2019	11/21/2019		225,476,601	1.3305				(1,154,612)		(1,154,612)	77,800	(1,232,411)			425,527	425,527	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8863 Project FIRE AUS PBSA OIA	BA-1	CURRENCY	HSBC BANK USA 1IE8VN30JCEQV1H4R804	08/26/2019	05/15/2020		3,524,983	1.4695				8,073		8,073	202	7,871			13,930	13,930	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD	8066 AUS PBSA (Project File) OIA	BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2019	05/15/2020		1,921,208	1.4522				26,736		26,736	(1,106)	27,843			7,592	7,592	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	OIA5084 HEDF 1 (Hines European Development) OIA	BA-1	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/11/2019	12/06/2019		12,170,740	0.9038				120,088		120,088	15,411	104,677			26,072	26,072	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6211 Erlangen OIA	D-2	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/18/2019	11/08/2019		39,949,934	0.9011				600,579		600,579	36,239	564,340			65,294	65,294	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6861 T-C Pep Holding Sarl OIA	D-2	CURRENCY	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/25/2019	03/20/2020		38,175,207	0.8985				313,990		313,990	15,714	298,276			131,030	131,030	0002
FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR	6894 Gropius OIA	D-2	CURRENCY	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2019	03/20/2020		99,283,245	0.9015				493,442		493,442	29,285	464,156			340,772	340,772	0002
1229999999. Subtotal - Forwards - Hedging Other													46,015,707	XXX	46,015,707	8,437,993	34,267,344			4,935,226	XXX	XXX
1269999999. Subtotal - Forwards													46,015,707	XXX	46,015,707	8,437,993	34,267,344			4,935,226	XXX	XXX
1399999999. Subtotal - Hedging Effective												24,216,805	7,258,489	XXX	69,157,056		10,052,445			45,479,798	XXX	XXX
1409999999. Subtotal - Hedging Other										(3,293,290)	(8,938)	68,529,413	748,077,383	XXX	748,077,607	191,185,302	281,870,020	605,008		93,009,385	XXX	XXX
1419999999. Subtotal - Replication										522,461,225	3,573,750	132,150,123	399,419,278	XXX	536,963,599	73,633		(88,883,648)		8,725,521,311	XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										519,167,935	3,564,812	224,896,341	1,154,755,150	XXX	1,354,198,262	191,258,935	291,922,465	(88,278,640)		8,864,010,494	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	75,372,574	74,813,871	(7,878,963)		87,903,798	(7,882,448)	4,648,776	188,144,519	179,706,854
BANK OF MONTREAL	MQ6HPCNCCU6TUTQYE16	Y	Y			(6,504,343)			(8,058,314)		372,244	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	76,550,000	76,030,543	(279,551)		76,030,543	(279,551)		3,844,707	3,045,699
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	16,580,000	12,812,071	(680,669)		16,906,267	(680,669)		222,659,135	218,210,537
CITIBANK N.A. NEW YORK	E57ODZWZ7FF32TWEFA76	Y	Y	277,930,000	272,204,186	(19,204,299)		310,805,738	(19,842,670)	13,033,068	465,507,659	440,577,546
CREDIT AGRICOLE	1VUV7VQFKUOQSJ21A208	Y	Y	13,720,000	13,015,741	(1,154,612)		15,244,779	(1,154,612)	370,167	7,305,888	5,447,018
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y			(840,906)			(840,906)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	177,020,000	131,554,600	(152,038)		182,529,112	(152,038)	5,357,074	3,282,764,794	3,237,147,355
HSBC BANK USA	1IE8VN30JCEQV1H4R804	Y	Y	52,626,000	51,135,914	(81,895)		51,135,914	(81,895)		3,020,211	1,448,230
JP MORGAN CHASE BANK N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	500,660,000	453,251,634	(15,949,130)		508,013,789	(14,952,497)		2,536,142,094	2,472,784,598
MORGAN STANLEY CAPITAL SERVICES INC	I7331LVCZKQKX5T7XV54	Y	Y	117,027,000	90,111,628	(8,035,602)		129,174,943	(8,256,075)	3,891,868	2,149,203,820	2,114,252,846
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y		4,923,067	(4,887,438)	35,629	6,830,053	(8,178,422)		1,641,727	1,641,727
THE BANK OF NOVA SCOTIA	L3I9ZG2KFGXZ61BMYR72	Y	N			(485,745)			(1,053,688)		235,281	
UBS AG	BFM8T61CT2L1QCEMIK50	Y	Y									
0299999999. Total NAIC 1 Designation				1,307,485,574	1,179,853,255	(66,135,191)	35,629	1,384,574,936	(71,413,785)	27,300,953	8,860,842,079	8,674,262,410
DEUTSCHE BK AG	7LTWFZYICNSX8D621K86	Y	Y	24,900,000	25,526,718		626,718	25,526,718		626,718	1,427,211	1,427,211
THE ROYAL BANK OF SCOTLAND PLC	RR3QWICWWIPCS8A4S074	Y	Y									
0399999999. Total NAIC 2 Designation				24,900,000	25,526,718		626,718	25,526,718		626,718	1,427,211	1,427,211
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				15,717,401	15,510,365			15,510,365			1,741,211	1,534,175
0999999999 - Gross Totals				1,348,102,975	1,220,890,338	(66,135,191)	662,347	1,425,612,019	(71,413,785)	27,927,671	8,864,010,501	8,677,223,796
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,220,890,338	(66,135,191)						

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	US TREASURY N/B 6.375%	6,633,458	5,150,000	5,018,499	08/15/2043	I
BANK OF MONTREAL NQ06HPCNCCU6TUTQYE16	Cash			8,470,000		8,470,000		V
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash			650,000		650,000		V
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	Cash			960,000		960,000		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash			40,000		40,000		V
0199999999 - Total				16,753,458	5,150,000	15,138,499	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)
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912796-SV-2	US TREASURY N/B	3,750,904	3,800,000	XXX	06/18/2020	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-F9-6	US TREASURY N/B	953,288	947,000	XXX	10/31/2021	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-H5-2	US TREASURY N/B			XXX	01/31/2020	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-H8-6	US TREASURY N/B	1,204,316	1,208,000	XXX	01/31/2022	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-K7-4	US TREASURY N/B	5,257,352	5,147,000	XXX	08/15/2025	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-L5-7	US TREASURY N/B	1,431,197	1,424,800	XXX	09/30/2022	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-M8-0	US TREASURY N/B	985,912	974,000	XXX	11/30/2022	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-N3-0	US TREASURY N/B	25,557,302	25,138,000	XXX	12/31/2022	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-P3-8	US TREASURY N/B	5,790,692	5,762,800	XXX	01/31/2023	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-Q2-9	US TREASURY N/B	2,827,260	2,835,000	XXX	03/31/2023	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-Q3-7	US TREASURY N/B	209,426	211,000	XXX	03/31/2021	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-V8-0	US TREASURY N/B	979,465	953,000	XXX	01/31/2024	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-W4-8	US TREASURY N/B	1,156,216	1,130,000	XXX	02/29/2024	V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Treasury	912828-W5-5	US TREASURY N/B	1,699,244	1,690,000	XXX	02/28/2022	V
CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	Cash			13,720,000		XXX		V
JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97	Cash			500,660,000		XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			177,020,000		XXX		V
CITIBANK N.A. NEW YORK E57ODZWZ7FF32TWEFA76	Cash			277,930,000		XXX		V
MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKQKX5T7XV54	Cash			117,027,000		XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash			76,550,000		XXX		V
HSBC BANK USA 1IE8VN30JCEQV1H4R804	Cash			52,626,000		XXX		V
DEUTSCHE BK AG 7LTWFZYICNSX8D621K86	Cash			24,900,000		XXX		V
BNP PARIBAS ROMUWSFPU8MPRO8K5P83	Cash			16,580,000		XXX		V
MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078	Cash			15,717,401		XXX		V
BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27	Cash			23,570,000		XXX		V
0299999999 - Total				1,348,102,975	51,220,600	XXX	XXX	XXX

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/ Market Indicator	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
6099999. Subtotal - SVO Identified Funds						XXX
6399999. Subtotal - Bank Loans						XXX
6499999. Total - Issuer Obligations						XXX
6599999. Total - Residential Mortgage-Backed Securities						XXX
6699999. Total - Commercial Mortgage-Backed Securities						XXX
6799999. Total - Other Loan-Backed and Structured Securities						XXX
6899999. Total - SVO Identified Funds						XXX
6999999. Total - Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks						XXX
7799999. Total - Common Stocks						XXX
7899999. Total - Preferred and Common Stocks						XXX
	Cash			355,551,693	355,551,693	
9099999. Total - Cash (Schedule E Part 1 type)				355,551,693	355,551,693	XXX
9999999 - Totals				355,551,693	355,551,693	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (54,872,721) Book/Adjusted Carrying Value $ (54,872,721)
2. Average balance for the year Fair Value $ 506,762,321 Book/Adjusted Carrying Value $ 506,762,321
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/ Market Indicator	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			15,039					XXX
Citibank, N.A. London, UK					19,201,092	33,296,825	28,787,828	XXX
Citibank, N.A. New Castle, DE					(6,361,874)	(10,155,633)	(6,917,208)	XXX
Citibank, N.A. New York, NY					(2,623,929)	4,641,477	87,287,218	XXX
Harris, N.A. Chicago, IL					472,167	310,382	733,045	XXX
JPMorgan Chase Bank, N.A. Houston, TX					9,943,934	10,648,328	11,924,926	XXX
JPMorgan Chase Bank, N.A. New York, NY					312,015,169	467,829,480	400,393,662	XXX
The Northern Trust Company Chicago, IL					211,834	711,374	174,793	XXX
Wells Fargo, N.A. Minneapolis, MN					(11,477,827)	(11,427,134)	(12,968,490)	XXX
Wells Fargo, N.A. San Francisco, CA					10,288	13,853	19,319	XXX
Beneficial State Bank CD Matures June 12, 2020 Oakland, CA		2.130		68,650	10,548,010	10,548,010	10,548,010	XXX
Beneficial State Bank CD Matures June 13, 2019 Oakland, CA		2.400	249,912					XXX
Carver Federal Savings FSB CD Matures October 31, 2019 New York, NY		2.860		160,038	6,031,321	6,031,321	6,031,321	XXX
City First Bank of D.C. CD Matures June 13, 2019 Washington, DC		2.450	107,067					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	372,018	228,688	337,970,184	512,448,282	526,014,424	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	372,018	228,688	337,970,184	512,448,282	526,014,424	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	372,018	228,688	337,970,184	512,448,282	526,014,424	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 United States Treasury Bi 0 12		09/16/2019	0.000	12/05/2019	49,825,049		40,827
	TREASURY BILL United States Treasury Bi 0 10		09/27/2019	0.000	10/03/2019	234,980,475		47,281
	TREASURY BILL United States Treasury Bi 0 11		09/16/2019	0.000	11/14/2019	49,882,995		40,687
	TREASURY BILL United States Treasury Bi 0 10		09/30/2019	0.000	10/01/2019	1,203,470,000		1,060,176
	TREASURY BILL United States Treasury Bi 0 10		09/16/2019	0.000	10/08/2019	49,980,919		40,839
	TREASURY BILL United States Treasury Bi 0 10		09/26/2019	0.000	10/15/2019	62,453,086		44,078
	TREASURY BILL United States Treasury Bi 0 10		09/16/2019	0.000	10/29/2019	49,924,105		40,563
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,700,516,629		1,314,451
0599999. Total - U.S. Government Bonds						1,700,516,629		1,314,451
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 10		09/30/2019	0.000	10/01/2019	104,000,000		23,778
	FANNIE DISCOUNT NOTE Fannie Mae Discount Notes 0 10		09/27/2019	0.000	10/01/2019	790,000,000		37,086
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						894,000,000		60,864
3199999. Total - U.S. Special Revenues Bonds						894,000,000		60,864
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						2,594,516,629		1,375,315
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						2,594,516,629		1,375,315
8899999 - Total Cash Equivalents						2,594,516,629		1,375,315